

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

**2001**

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

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

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

**Use the IRS label** Name of organization  
**Otherwise, print or type** **ALFRED P. SLOAN FOUNDATION**  
**See Specific Instructions** Number and street (or P.O. box number if mail is not delivered to street address) Room/suite  
**630 FIFTH AVENUE 2550**  
City or town, state, and ZIP code  
**NEW YORK, NY 10111**

**A** Employer identification number  
**13-1623877**

**B** Telephone number  
**(212) 649-1649**

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

**C** If exemption application is pending, check here   
**D 1** Foreign organizations, check here   
**2** Foreign organizations meeting the 85% test, check here and attach computation

**I** Fair market value of all assets at end of year (from Part II, col (c), line 16)  
**\$ 1,313,795,357.**

**J** Accounting method:  Cash  Accrual  
 Other (specify) **HYBRID ACCRUAL**  
*(Part I, column (d) must be on cash basis)*

**E** If private foundation status was terminated under section 507(b)(1)(A), check here

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

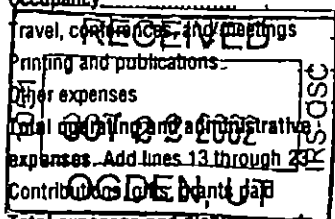
**Part I Analysis of Revenue and Expenses**  
*(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))*

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

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

Part III Analysis of Changes in Net Assets or Fund Balances

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1 Date of ruling letter _____ (attach copy of ruling letter if necessary-see instructions)		
b	Domestic organizations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b	1	481,427.
c	All other domestic organizations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0.
3	Add lines 1 and 2	3	481,427.
4	Subtitle A (Income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	0.
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	481,427.
6	Credits/Payments		
a	2001 estimated tax payments and 2000 overpayment credited to 2001	6a	1,200,000.
b	Exempt foreign organizations - tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	1,200,000.
8	Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	718,573.
11	Enter the amount of line 10 to be credited to 2002 estimated tax <input type="checkbox"/> Refunded <input type="checkbox"/>	11	718,573.

**Part VII-A Statements Regarding Activities**

	Yes	No
1a		X
1b		X
1c		X
2		X
3		X
4a	X	
4b	X	
5		X
6	X	
7	X	
8b	X	
9		X
10		X
11	X	

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?

1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)?  
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.

1c Did the organization file Form 1120-POL for this year?

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?  
If "Yes," attach a detailed description of the activities

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? If "Yes," attach a conformed copy of the changes

6a Did the organization have unrelated business gross income of \$1,000 or more during the year?

6b If "Yes," has it filed a tax return on Form 990-T for this year?

7 Was there a liquidation, termination, dissolution, or substantial contraction during the year?  
If "Yes," attach the statement required by General Instruction T

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?

9 Did the organization have at least \$5,000 in assets at any time during the year?  
If "Yes," complete Part II, col (c), and Part XV

10a Enter the states to which the foundation reports or with which it is registered (see instructions)  DELAWARE, NEW YORK

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? If "No," attach explanation

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)? If "Yes," complete Part XIV

12 Did any persons become substantial contributors during the tax year?  
If "Yes," attach a schedule listing their names and addresses.

13 Did the organization comply with the public inspection requirements for its annual returns and exemption application?  
Web site address  WWW.SLOAN.ORG

14 The books are in care of  STEWART F. CAMPBELL Telephone no  212-649-1649  
Located at  NEW YORK, NEW YORK ZIP+4  10111

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  13  N/A



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

	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 ATTACHED SCHEDULE 10

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

SEE ATTACHED SCHEDULE 10

c Any submission deadlines

SEE ATTACHED SCHEDULE 10

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

SEE ATTACHED SCHEDULE 10

**Part XV** Supplementary Information (continued)

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

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







ALFRED P. SLOAN FOUNDATION  
Taxpayer Identification # 13-1623877

Form **8868**

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

OMB No. 1545-1709

(December 2000)

Department of the Treasury  
Internal Revenue Service

▶ File a separate application for each return.

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

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

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

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

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

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

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

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

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

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

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions. \$ \_\_\_\_\_

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

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

#### Signature and Verification

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

Signature ▶  Title ▶ CPA, AS AUTHORIZED AGENT Date ▶ 5/9/02

For Paperwork Reduction Act Notice, see Instruction

Form 8868 (12-2000)

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

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

Type or print File by the extended due date for filing the return See instructions	Name of Exempt Organization <b>ALFRED P. SLOAN FOUNDATION, INC.</b>	Employer Identification number <b>13-1623877</b>
	Number, street, and room or suite no. If a P.O. box, see instructions <b>630 FIFTH AVENUE, SUITE 2550</b>	For IRS use only
	City, town or post office, state, and ZIP code For a foreign address, see instructions <b>NEW YORK, NY 10111</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-EZ	<input type="checkbox"/> Form 990-T (sec 401(a) or 408(a) trust)	<input type="checkbox"/> Form 1041-A	<input type="checkbox"/> Form 5227	<input type="checkbox"/> Form 8870
<input type="checkbox"/> Form 990-BL	<input checked="" type="checkbox"/> Form 990-PF	<input type="checkbox"/> Form 990-T (trust other than above)	<input type="checkbox"/> Form 4720	<input type="checkbox"/> Form 6089	

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

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

4 I request an additional 3-month extension of time until 11/15/2002

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

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

7 State in detail why you need the extension THE INFORMATION NECESSARY TO FILE A COMPLETE AND ACCURATE TAX RETURN IS NOT YET AVAILABLE.

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions \$ \_\_\_\_\_

b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 \$ \_\_\_\_\_

c **Balance Due.** Subtract line 8b from line 8a Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFPS (Electronic Federal Tax Payment System) See instructions \$ \_\_\_\_\_

**Signature and Verification**

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

Signature  Title CPA, AS AUTHORIZED AGENT Date 8/16/02

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

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

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

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

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

**COPY**

Form **4466**  
 (Rev. December 2000)

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

OMB No 1545-0170

Department of the Treasury  
 Internal Revenue Service

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

Name <u>Alfred P Sloan Foundation</u>	<b>A</b> Employer identification number <u>13-1623877</u>
Number, street, and room or suite no (if a P O box, see instructions ) <u>630 Fifth Avenue, Suite 2550</u>	<b>B</b> Check type of return to be filed (see instructions) <input type="checkbox"/> Form 1120 <input type="checkbox"/> Form 1120-A <input type="checkbox"/> Form 1120-F <input type="checkbox"/> Form 1120-L <input type="checkbox"/> Form 1120-PC <input type="checkbox"/> Form 990-C <input checked="" type="checkbox"/> Other ▶ 990-PF
City or town, state, and ZIP code <u>New York, New York 10111</u>	
Telephone number (optional) <u>(212) 649-1649</u>	
Note. Prepare this form in duplicate. File the original with the Internal Revenue Service Center where the corporation files its income tax return. Attach the duplicate copy to the corporation's tax return.	

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

**Record of Estimated Tax Deposits**

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

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

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

**Sign Here** Date 2-26-02 Title \_\_\_\_\_

**General Instructions**

Section references are to the Internal Revenue Code

**Who May File**

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

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

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

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

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

**When To File**

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

Form **8865**

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

OMB No. 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

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

Attachment  
Sequence No **118**

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

Name of person filing this return <b>Alfred P. Sloan Foundation</b>		Filer's identifying number <b>ALFRED P. SLOAN FOUNDATION Taxpayer Identification # 13-1623877</b>
Filer's address (if you are not filing this form with your tax return) <b>ALFRED P. SLOAN FOUNDATION 630 Fifth Avenue New York, NY 10111-0242</b>		A Category of filer (see Categories of Filers in the instructions and check applicable box(es)) 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input checked="" type="checkbox"/> 4 <input type="checkbox"/>
C Filer's share of liabilities Nonrecourse \$ <b>None</b> Qualified nonrecourse financing \$ <b>None</b> Other \$ <b>None</b>		B Filer's tax year beginning <b>1/1</b> 2001, and ending <b>12/31</b> 2001
D If filer is a member of a consolidated group but not the parent, enter the following information about the parent.		
Name <b>N/A</b>		EIN
Address		

E Information about certain other partners (see instructions)

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

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

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

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

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



**Schedule D Capital Gains and Losses**

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

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

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

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

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

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

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

**Schedule K** (continued)

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

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

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



**Schedule M-1 Balance Sheets for Interest Allocation**

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

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

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

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

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

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

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

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



**SCHEDULE O**  
 (Form 8865)

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

OMB No 1545-1668

**2001**

Department of the Treasury  
 Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor

*Alfred P. Sloan Foundation*

Filer's identifying number

ALFRED P. SLOAN FOUNDATION  
 Taxpayer Identification # 13-1623377

Name of foreign partnership

*CCG Investment (BYI), LP*

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

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

Supplemental Information Required To Be Reported (see instructions)

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

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

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?  Yes  No



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

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

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

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

Controlling shareholder	Identification number

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

Name of parent corporation	EIN of parent corporation

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

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

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

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

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

<b>9</b> Date of transfer December 12, 2001	<b>10</b> Type of nonrecognition transaction (see instructions) <b>Section 351</b>
--	---

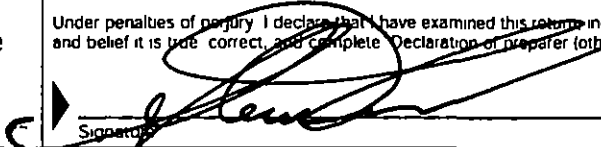
**11** Description of property transferred  
 \$246,403 Cash

**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: 	Date: 9-3-02	Title: STEWART F. CAMPBELL Financial Vice President & Secretary	
<b>Paid Preparer's Use Only</b>	Preparer's signature	Date	Check if self-employed <input type="checkbox"/>	Preparer's social security no
	Firm's name (or yours if self-employed) and address		EIN	ZIP code



ALFRED P. SLOAN FOUNDATION  
13-1623877

2001  
FORM 990PF  
SCHEDULE 1

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

Summary of Refunds:

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

Other Refunds: \$0

Royalty income :

Books, videos & Software \$37,852

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

\* \* \* \* \*

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

Royalty income \$37,852

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

ALFRED P. SLOAN FOUNDATION  
13-1623877

2001  
FORM 990PF  
SCHEDULE 1 - Refunds

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

ALFRED P. SLOAN FOUNDATION  
13-1623877

2001  
FORM 990PF  
SCHEDULE 1 - Refunds  
Fellowship Programs

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



ALFRED P. SLOAN FOUNDATION  
13-1623877

2001  
FORM 990PF  
SCHEDULE 1 - Refunds

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

ALFRED P. SLOAN FOUNDATION  
13-1623877

2001  
FORM 990PF  
SCHEDULE 1 - Refunds

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

		FORM 990FF SCHEDULE 1		2001		(c) DISBURSEMENTS FOR CHARITABLE PURPOSES																					
		PART I OPERATING AND ADMINISTRATIVE EXPENSES		PART II INVESTMENT INCOME		MANAGEMENT EXPENSES		Computational		ALN		Pre-Tenure		Careers		Virtual U		Caucus of		Outreach		Industry		COLUMN (b)			
		LINES 13-24 COLUMNS (a), (b), and (d)		LINES 13-24 COLUMNS (a), (b), and (d)		LINES 13-24 COLUMNS (a), (b), and (d)		Molecular Biology		Slour-C		Global Trade		Concessions		Development		Marine		Working		Programs		TOTAL			
Line Number	EXPENSES PER BOOKS	NET INVESTMENT INCOME	EXPENSES PER BOOKS	MANAGEMENT EXPENSES	Computational	ALN	Global Trade	Careers	Virtual U	Caucus of	Working	Outreach	Industry	COLUMN (b)	COLUMN (b)	COLUMN (b)	COLUMN (b)	COLUMN (b)	COLUMN (b)	COLUMN (b)	COLUMN (b)	COLUMN (b)	COLUMN (b)	COLUMN (b)	COLUMN (b)	COLUMN (b)	
13	(a) Officers (Sch. 3)	847,804	1,486,876	639,072	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	639,072	
	(b) Non-employee Trustees (Sch. 4)	39,125	106,250	67,125	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	67,125	
	Total Camp Officers & Trustees	886,929	1,593,126	706,197	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	706,197	
14	Other employee salary & wages	60,597	1,759,302	1,698,705	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,698,705	
15	(a) Pension plan contributions	93,316	339,737	446,391	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	446,391	
	(b) Other employee benefits	119,365	635,985	516,630	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	516,630	
	Total Pension Plan & emp. benefits	212,701	1,175,722	963,021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	963,021	
16	(a) Legal fees (Sch. 2a)	150,512	259,924	109,392	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	109,392	
	(b) Accounting fees (Sch. 2a)	18,869	40,625	21,736	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	21,736	
	(c) Investment fees (Sch. 2a)	3,817,568	5,817,568	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Publication-Curus & Co	1,298	1,298	1,298	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,298	
	Outreach-Alan Harrison Clark & Assoc	0	0	0	0	11,250	0	0	0	0	0	11,250	125,000	0	0	0	0	0	0	0	0	0	0	0	0	0	125,000
	Total other professional fees	5,817,568	5,817,568	1,298	0	11,250	0	0	0	0	0	11,250	125,000	0	0	0	0	0	0	0	0	0	0	0	0	148,798	
17	Interest	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
18	(a) Provision for Excise tax	0	1,065,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	(b) Social Security taxes	29,116	740,207	111,091	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	111,091	
	Total taxes	29,116	1,205,207	111,091	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	111,091	
19	Depreciation & Depreciation	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
20	Occupancy (rent)	134,735	685,999	551,264	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	351,264	
21	(a) Travel	29,622	300,716	271,094	1,764	6,276	3,637	0	0	0	0	1,000	0	0	0	0	0	0	0	0	0	0	0	0	0	283,771	
	(b) Conferences & meetings	2,129	6,901	4,772	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	4,772	
	Total travel conferences & meetings	31,751	307,617	275,866	1,764	6,276	3,637	0	0	0	0	1,000	0	0	0	0	0	0	0	0	0	0	0	0	0	288,543	
22	Printing & Publications	8,724	49,356	40,632	2,634	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	57,481	
23	(a) Program	0	103,340	103,340	18,000	3,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Consultants honoraria	6,767	111,621	104,854	0	27,000	0	54,375	3,500	300	43,600	0	0	0	0	0	0	0	0	0	0	0	0	0	0	172,240	
	Program related expenses	6,767	214,961	208,194	18,000	30,000	0	54,375	270,689	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	436,918	
	Total	13,441	318,301	308,534	18,000	30,000	0	54,375	274,189	300	43,600	0	0	0	0	0	0	0	0	0	0	0	0	0	0	634,154	
(b) Office	Computer system support	36,041	154,718	118,677	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	118,677	
	Telephone & postage	33,176	115,586	82,420	2,283	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	84,703	
	Supplies & services	47,265	164,619	117,424	5,712	0	2,010	0	0	17,890	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	146,087	
	Furniture & equipment	12,782	17,351	4,569	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	4,569	
	Electricity	1,247	10,316	9,069	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	9,069	
	Insurance	10,881	35,317	24,636	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	24,636	
	Books & subscriptions	1,963	11,594	9,631	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	9,631	
	Total	143,155	509,581	366,426	7,995	0	2,010	0	0	17,890	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	397,272	
	Investment partnerships income expense	5,824,465	5,824,465	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Total	5,974,387	724,542	574,620	25,985	30,000	2,010	54,375	274,189	18,190	43,600	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,011,330	
24	Total lines 13 - 23	13,325,909	13,620,286	9,053,842	30,393	47,526	5,647	54,375	274,189	18,190	55,830	25,000	62,766	5,727,718													

ALFRED P SLOAN FOUNDATION  
13-1623877

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

\*Others Providing Services over \$50,000

**Line 16(a) Legal Fees**

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

**Total** \$ 259,924

**Line 16(b) Accounting Fees**

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

**Total** \$ 40,625

**Line 16(c) Investment Fees**

**Various Investment Managers**

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

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

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

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

2001  
FORM 990-PF  
SCHEDULE 3  
PART I LINE 13 AND PART VIII, I  
COMPENSATION OF OFFICERS

NOTE 1 Time devoted to position - full  
Ralph E. Gomory is also Trustee  
2 Expense account, other allowances - none

NAME SOCIAL SECURITY NUMBER	TITLE	ADDRESS	CONTRIBUTIONS* TO EMPLOYEE BENEFIT PLANS	COMPENSATION**
Stewart F. Campbell [REDACTED]	Financial Vice President and Secretary	Alfred P. Sloan Foundation 630 Fifth Ave., N.Y., N.Y. 10111	\$ 65,868	\$ 232,350
Maureen P. Gassman [REDACTED]	Assistant Secretary	Same	41,311	92,500
Ralph E. Gomory [REDACTED]	Member, Trustee & President	Same	63,959	547,250
William B. Petersen [REDACTED]	Vice President and Chief Investment Officer	Same	66,077	511,876
Christopher T. Sia [REDACTED]	Controller	Same	49,732	102,900
TOTAL COMPENSATION OF OFFICERS, PART I, LINE 13 COLUMN (a) AND PART VIII, 1			\$286,954	\$1,486,876
- COMPUTATION OF NET INVESTMENT INCOME & ADJUSTED PART I, LINE 13, COLUMN (b)				\$ 847,804
DISBURSEMENTS FOR CHARITABLE PURPOSE, PART I, LINE 13 COLUMN (d)				\$ 639,072

\* Includes Foundation contribution of 17 1/2% and, where applicable, employee contribution to retirement annuity under salary reduction agreement

\*\* Salary and other compensation net of employees contribution to retirement annuity where applicable

2001  
FORM 990-PF  
SCHEDULE 4  
PART I LINE 13 AND PART VIII, I  
COMPENSATION OF NON-EMPLOYEE TRUSTEES

NOTE 1 Time devoted to position - part  
2 Contributions to employee benefit plans - none  
3 Expense account, other allowances - none

<u>NAME</u>	<u>SOCIAL SECURITY NUMBER</u>	<u>TITLE</u>	<u>ADDRESS</u>	<u>COMPENSATION</u>
Stephen L Brown [REDACTED]		Member & Trustee	Alfred P Sloan Foundation 630 Fifth Ave, N Y, N Y 10111	\$ 10,000
Lloyd C Elam [REDACTED]		Member & Trustee	Same	5,000
S Parker Gilbert [REDACTED]		Member & Trustee	Same	10,000
William E Hoglund [REDACTED]		Member & Trustee	Same	10,000
Donald N Langenberg [REDACTED]		Member & Trustee	Same	8,750
Sandra O Moose [REDACTED]		Member & Trustee	Same	10,000
Harold T Shapuro [REDACTED]		Member & Trustee Chairman	Same	10,000
Phillip A Sharp [REDACTED]		Member & Trustee	Same	7,500

2001  
FORM 990-PF  
SCHEDULE 4  
PART I LINE 13 AND PART VIII, 1  
COMPENSATION OF NON-EMPLOYEE TRUSTEES

<u>NAME</u>	<u>SOCIAL SECURITY NUMBER</u>	<u>TITLE</u>	<u>ADDRESS</u>	<u>COMPENSATION</u>
Roger B Smith [REDACTED]		Member & Trustee	Same	\$ 7,500
Robert M Solow [REDACTED]		Member & Trustee	Same	10,000
Dennis Weatherstone [REDACTED]		Member & Trustee	Same	10,000
Sheila E Widnall [REDACTED]		Member & Trustee	Same	<u>7,500</u>
TOTAL COMPENSATION OF NON-EMPLOYEE TRUSTEES PART I, LINE 13 COLUMN (a) AND PART VIII, 1				<u>\$106,250</u>
- COMPUTATION OF NET INVESTMENT INCOME PART I, LINE 13, COLUMNS (b)				<u>\$39,125</u>
- DISBURSEMENTS FOR EXEMPT PURPOSES PART I LINE 13, COLUMN (d)				<u>\$67,125</u>
<u>SUMMARY OF COMPENSATION OF OFFICERS AND TRUSTEES (SCHEDULES 3 AND 4)</u>				
TOTAL COMPENSATION OF OFFICERS (SCHEDULE 3)				\$1,486,876
TOTAL COMPENSATION OF NON-EMPLOYEE TRUSTEES (SCHEDULE 4)				<u>106,250</u>
TOTAL COMPENSATION OF OFFICERS AND TRUSTEES, PART I, LINE 13 COLUMN (a) AND PART VIII, 1				<u>\$1,593,126</u>

2001	MARKET VALUE		BOOK VALUE	
<b>FIXED INCOME</b>				
US Bonds J P Morgan	251,483,730.56		249,370,201.28	
Cash & Cash Equivalents		110,478,449.64		110,372,494.42
US Treasuries		32,519,772.80		33,769,789.13
Government Agencies		4,437,016.00		3,311,902.07
Total Government & Agency-Line 10a		36,956,788.80		37,081,691.20
Corporate-Line 10c		104,048,492.12		101,916,015.66
	251,483,730.56	251,483,730.56	249,370,201.28	249,370,201.28
<b>TOTAL FIXED INCOME</b>	<b>251,483,730.56</b>		<b>249,370,201.28</b>	
<b>EQUITIES</b>				
<b>U S EQUITIES</b>				
<b>Large Capitalization</b>				
Adage Capital Management	90,000,000.00		90,000,000.00	
Marisco Capital Management	98,660,133.49		91,236,286.33	
Indian Asset Management	5,133,886.50		5,133,886.50	
Pezena Investment Management	86,870,010.23		74,731,840.16	
Total Large Capitalization	280,664,030.22		261,102,012.99	
<b>Small Capitalization</b>				
High Rock Capital, LLC	44,633,867.95		45,593,013.75	
Lord, Abbeti & Co	33,165,754.82		31,659,728.97	
Value Act Capital Partners, LP	23,333,309.00		21,230,000.00	
Velocity Capital Management	3,225,254.00		2,112,373.32	
Total Small Capitalization	106,580,385.77		100,615,116.04	
<b>Equity Hedge Funds</b>				
Brookside Capital Partners Fund	37,942,574.00		25,000,000.00	
Catalyst Partners	22,150,000.00		25,000,000.00	
Glenview Capital Partners	26,813,931.50		25,000,000.00	
Highfields Capital Ltd	12,121,250.00		10,000,000.00	
Highline Capital, LP	15,491,978.72		15,000,000.00	
Galleon Healthcare Overseas Fund	0.00		0.00	
Total Equity Hedge Funds	114,521,734.22		100,000,000.00	
<b>TOTAL DOMESTIC EQUITIES</b>	<b>501,766,150.21</b>		<b>461,717,129.03</b>	
<b>Focused Equity Strategies</b>				
JP Morgan Multi-Market Equities	22,960,130.80		42,616,420.13	
JP Morgan Multi-Market Long	0.00		0.00	
JP Morgan Multi Market Short	0.00		0.00	
JP Morgan Multi-Market Global	3,686.05		235,995.04	
JP Morgan REIT	61,030,821.35		57,630,018.78	
<b>Event Driven Hedge Funds</b>				
AG Capital Recovery Partners, LP	12,980,930.00		9,984,140.00	
AG Capital Recovery Partners II LP	9,673,467.00		9,187,500.00	
AG Super Fund, LP	30,248,732.01		25,000,000.00	
Farallon Capital Institutional Partners, LP	30,911,570.00		25,000,000.00	
OZ Overseas Fund Ltd	32,117,853.45		24,928,750.64	
Regiment Capital	30,284,686.73		27,000,000.00	
Satellite Overseas Fund Ltd	27,732,921.75		25,000,000.00	
Total Focused Equity Strategies	257,944,799.14		246,582,824.59	
<b>TOTAL U S EQUITIES</b>	<b>759,710,949.35</b>		<b>708,299,953.62</b>	
<b>NON US EQUITIES</b>				
EAFE International Equity JP Morgan	0.00		0.00	
Capital Guardian International EAFE Equity	101,909,633.42		109,859,564.32	
Silchester International	85,814,133.01		71,173,264.48	
<b>TOTAL NON US EQUITIES</b>	<b>187,723,766.43</b>		<b>181,032,828.80</b>	
<b>TOTAL EQUITIES-Line 10b</b>	<b>947,434,715.78</b>		<b>889,332,782.42</b>	



LIMITED PARTNERSHIPS & OTHER			
Real Estate			
JMB Foundation & Endowment Fund III	1,311,613.00		3,824,027.00
JMB Foundation & Endowment Fund IV	2,802,381.00		3,309,187.76
Copley Institutional Investors Fund II	782,759.00		0.00
<b>Total Real Estate</b>	<b>4,896,753.00</b>		<b>7,133,214.76</b>
Alternative Asset Partnerships			
Mezzanine Funds			
BCM Capital Partners, LP	10,341,981.51		11,947,656.57
Citicorp Mezzanine Partners	24,656,588.27		32,555,164.50
Regiment Capital II	4,387,953.88		4,359,583.53
<b>Total Mezzanine</b>	<b>39,386,523.66</b>		<b>48,862,404.62</b>
Buyouts			
Lehman Brothers Merchant Banking Fund	21,742,918.75		23,762,931.61
<b>Total Buyouts</b>	<b>21,742,918.75</b>		<b>23,762,931.61</b>
Venture Capital			
Atlas Venture Fund V LP	3,458,681.00		5,722,200.00
MPM Bioventures II LP	5,752,900.26		6,030,000.00
T-Hatch Ventures, LP	1,945,034.00		3,334,850.00
Accel VIII LP	1,820,285.00		2,250,000.00
Sevin Rosen VIII	669,293.00		800,000.00
Atlas Venture Fund VI, LP	395,703.00		445,208.00
Centerpoint Venture Partners III, LP	2,097,578.84		2,250,000.00
Ignition Venture Partners II, LP	150,000.00		150,000.00
<b>Total Venture Capital</b>	<b>16,289,475.10</b>		<b>20,982,258.00</b>
Growth Equity			
Bain Capital Fund V-B, LP	2,339,651.38		5,238,262.05
Bain Capital Fund VI-B, LP	14,215,631.62		17,297,073.05
Bain Capital VI-B Coinvestment Fund, LP	6,138,143.00		5,991,250.00
Bain Capital Fund VII-B, LP	2,451,921.00		3,375,000.00
CCG Investment Fund, LP	2,703,845.33		3,259,929.61
Parthenon Investors II, LP	2,034,187.00		2,353,320.00
Summit Ventures VI-B LP	450,150.00		500,000.00
Distribution Portfolio	829,803.78		2,934,929.40
Sovereign Capital III, LP	366,665.42		366,665.42
<b>Total Growth Equity</b>	<b>31,529,998.53</b>		<b>41,316,429.53</b>
<b>Total Alternative Asset Partnerships</b>	<b>108,948,916.04</b>		<b>134,924,023.76</b>
<b>TOTAL LIMITED PARTNERSHIPS &amp; OTHER (Line 13)</b>	<b>113,845,669.04</b>		<b>142,057,238.52</b>
<b>TOTAL INVESTMENTS</b>	<b>1,312,764,115.38</b>		<b>1,280,760,222.22</b>
CASH			
Cash Imprest Fund	500.00		500.00
Chase Bank -Checking	166,559.30		166,559.30
Morgan-Checking	273,201.08		273,201.08
Mellon Cash A/C	234,155.46		234,155.46
Mellon Active Cash A/C	0.00		0.00
Transfers In/Out-Cash	0.00		0.00
<b>TOTAL CASH</b>	<b>674,415.84</b>		<b>674,415.84</b>
<b>Total Cash and Receivable</b>	<b>674,415.84</b>		<b>674,415.84</b>
<b>TOTAL INVESTMENTS and CASH (Lines 1-15)</b>	<b>1,313,438,531.22</b>		<b>1,281,434,638.06</b>
Line 2 Temporary cash investments Including interest bearing cash accounts less Imprest Fund			
	111,152,365.48		111,046,410.26

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
195,000 00	HOST MARRIOTT L P SR NT SER H	9 500% 01/15/2007 DD 12/14/01	195,243 75	195,000 00
830,000 00	HOUSEHOLD FIN CORP NT	8 000% 07/15/2010 DD 07/18/00	901,321 90	841,163 50
5 730 000 00	HOUSEHOLD PRIVATE LABEL 01-2 A	4 950% 06/16/2008 DD 08/16/01	5,843 706 12	5 729 740 72
1 270 000 00	HSBC CAP STEP UP PERP 1 144A	8 547% OPEN MAT DD 04/17/00	1 466 786 50	1,447 317 40
250,000 00	HUNTSMAN 1C1 CHEMS LLC SR SUB	10 125% 07/01/2009 DD 01/01/00	232 500 00	254 375 00
1 250,000 00	ING CAP FDG TR III GTD TR	8 439% OPEN MAT DD 12/15/00	1 364 062 50	1,253,381 75
215,000 00	INTERNATIONAL PAPER CO NT	6 750% 08/01/2011 DD 08/27/01	216 502 85	216 618 95
290 000 00	IRON MTN INC PA SR SUB NT	8 625% 04/01/2013 DD 04/03/01	301 600 00	294 350 00
800 000 00	KBC BK FDG TR III	FLTG RT 11/29/2048 DD 11/02/99	698,496 00	884 782 00
1 975 000 00	KELLOGG CO NT SER B	8 800% 04/01/2011 DD 03/29/01	2 026 764 75	1,987 225 25
65,000 00	KERR MCGEE CORP NT	7 875% 09/15/2031 DD 10/03/01	67 750 08	65 924 30
140 000 00	KINDER MORGAN ENERGY LP NT	7 400% 03/15/2031 DD 03/12/01	141 236 20	142 002 00
385,000 00	KPNQUEST BV SR NT	8 125% 06/01/2009 DD 12/01/99	250 250 00	372 968 75
795 000 00	KROGER CO SR NT SER B	7 250% 06/01/2009 DD 06/25/99	842 946 45	797 957 40
450,000 00	LAMAR MEDIA CORP SR SUB NT	8 625% 09/15/2007 DD 09/25/97	465,750 00	441 562 50
125,000 00	LIBERTY MEDIA CORP SR DEB	8 250% 02/01/2030 DD 02/02/00	118 241 25	118 037 50
755 000 00	LOCKHEED MARTIN CORP NT	8 200% 12/01/2009 DD 11/23/99	849 948 80	837 831 05
650,000 00	LOWES COS INC NT	7 500% 12/15/2005 DD 12/15/00	701,194 00	649 655 50
110 000 00	MANDALAY RESORT SR NT SER B	10 250% 08/01/2007 DD 07/24/00	114 125 00	113,575 00
100 000 00	MCLEODUSA INC SR NT	11 375% 01/01/2009 DD 01/16/01	23 000 00	67,875 00
1 140 000 00	MERRILL LYNCH MTG 98-C2 A-2	6 390% 02/15/2030 DD 03/01/98	1 172 889 00	1 201 764 84
365 000 00	METLIFE INC SR NT	8 125% 12/01/2011 DD 11/27/01	361,882 90	364 645 95
230 000 00	MEXICO (UNITED MEXICAN STATES)	8 300% 15-AUG-2031	225 204 50	225 975 00
135 000 00	MEXICO GOVERNMENT OF BDS	8 125% 30-DEC-2019	132 016 50	132 030 00
245 000 00	MEXICO UNITED MEXICAN STS BDS	9 875% 01-FEB-2010 USD1000	273,518 00	275 625 00
275 000 00	MEXICO(UNITED MEXICAN STATES)	11 375% 15-SEPT-2016	340,367 50	339,312 50
3 550 000 00	MORGAN STANLEY CAP 98-WF1 A2	6 550% 03/15/2030 DD 03/01/98	3 693 157 30	3 271 546 88
2 175 000 00	MORGAN STANLEY 99-FNV1 CL A2	6 530% 03/15/2032 DD 04/01/99	2 247 471 00	2 097 260 74
105 000 00	NATIONWIDE FINL SVCS INC SR NT	6 250% 11/15/2011 DD 11/19/01	101,045 70	104,501 25
595 000 00	NEWS AMER HLDGS INC	7 750% 12/01/2045 DD 12/01/95	571,723 60	543 645 55
150 000 00	NEXTEL COMMUNICATIONS INC SR	9 500% 02/01/2011 DD 01/26/01	114 750 00	115 125 00
695 000 00	NEXTEL COMMUNS INC SR SERIAL	9 375% 11/15/2009 DD 11/12/99	549,050 00	653 600 00
315 000 00	NISOURCE FIN CORP GTD NT	7 875% 11/15/2010 DD 11/14/00	325,776 15	349,070 40
430 000 00	NORFOLK SOUTHN CORP SR NT	6 750% 02/15/2011 DD 02/06/01	440,569 40	435 131 80
300 000 00	OCCIDENTAL PETE CORP NT	6 750% 01/15/2012 DD 12/06/01	299 058 43	304,740 00
5 557 68	ONYX ACCEP OWNER 99-B A3	5 780% 02/15/2003 DD 05/18/99	5,562 85	5 511 00
220 000 00	PRIMEDIA INC SR NT	8 875% 05/01/2011 DD 05/08/01	196 900 00	218,475 00
380 000 00	QWEST CAP FDG INC GTD NT	7 900% 08/15/2010 DD 02/15/01	387,090 80	396,161 40
320 000 00	QWEST CAP FDG INC NT	7 750% 02/15/2031 DD 08/15/01	308 601 60	316 640 00
415 000 00	ROGERS WIRELESS INC SR SECD NT	9 625% 05/01/2011 DD 05/01/01	429,006 25	426,931 25
595 000 00	ROHM & HAAS CO DEB	7 850% 07/15/2029 DD 07/06/99	662 681 25	625,957 85
1,350 000 00	ROYAL BK SCOTLAND GRP PLC 1	9 118% OPEN MAT DD 03/06/00	1 534,950 00	1 499,850 00
1 315 000 00	SAFeway INC NT	6 500% 03/01/2011 DD 03/05/01	1,340 024 45	1,305,505 70
735 000 00	SONAT INC NT	7 625% 07/15/2011 DD 07/12/99	744,084 60	790,536 60
1,310 000 00	SPRINT CAP CORP	7 625% 01/30/2011 DD 01/25/01	1 373,967 30	1,316 340 40
15,000 00	SPRINT CAPITAL CORP	6 900% 05/01/2019 DD 05/06/98	14 029 80	13,717 20
165 000 00	STANDARD CHARTERED BK 144A	8 000% 05/30/2031 DD 05/30/01	171 600 00	168 248 85
425,000 00	SUNTRUST BK ATLANTA GA SB00002	6 375% 04/01/2011 DD 03/29/01	429 806 25	439,365 00
880 000 00	SWEDBANK FORENINGSSPARBK 144A	STEP UP OPEN MAT DD 03/17/00	963,732 00	860 930 40
2 400 000 00	TCI COMMUNICATIONS INC DEBS	7 125% 02/15/2028 DD 02/24/98	2 350 200 00	2 203,200 00
145,000 00	TELEWEST COMMNS NEW PLC SR NT	9 875% 02/01/2010 DD 08/01/00	101 500 00	139,925 00
150 000 00	TENET HEALTHCARE CORP NT 144A	6 375% 12/01/2010 DD 11/06/01	145 077 00	150 802 50
170,000 00	TIME WARNER TELECOM INC SR NT	10 125% 02/01/2011 DD 01/29/01	136 425 00	170,000 00
1 690 000 00	TOSCO CORP NT	8 125% 02/15/2030 DD 02/15/00	1 958 456 50	1,814,934 20
115,000 00	TRANSCANADA PIPELINES LTD	8 625% 05/15/2012 DD 05/15/92	130 038 55	131,128 75
320,000 00	TRICON GLOBAL RESTAURANTS NT	8 875% 04/15/2011 DD 04/12/01	339 200 00	317 743 75
300 000 00	U S TREASURY BONDS	06 750% 08/15/2026 DD 08/15/96	338 202 00	327,328 12
12 990 000 00	U S TREASURY BONDS	08 000% 11/15/2021 DD 11/15/91	16 444,560 60	17 632 501 64
400 000 00	U S TREASURY BONDS	08 875% 02/15/2019 DD 02/15/89	536 624 00	548,406 25
9,000,000 00	U S TREASURY NOTES	3 500% 11/15/2006 DD 11/15/01	8 673 750 00	8,675 507 81
865,000 00	UBS PFD TR 1 TR PFD SECS	VAR RT 10/29/2049 DD 10/10/00	962 442 25	893 000 05
6,180,000 00	UNITED STATES TREASURY NOTES	05 750% 11/15/2005 DD 11/15/00	6,526 638 20	6,586 045 31
615,000 00	VERIZON GLOBAL FDG CORP NT	7 750% 12/01/2030 DD 06/01/01	682 121 10	662 883 80
355,000 00	WASHINGTON MUT BK MTN #SB00001	6 875% 06/15/2011 DD 06/20/01	364 009 94	375 323 75
500,000 00	WCG NT TR SR SECD NT 144A	8 250% 03/15/2004 DD 03/28/01	489 105 00	497 300 00
295 000 00	WELLS FARGO BK NA NT	6 450% 02/01/2011 DD 02/06/01	300 849 74	293,976 35
40,000 00	WESTVACO CORP NT	8 200% 01/15/2030 DD 01/18/00	42 424 80	43 088 80
260 000 00	WINN DIXIE STORES INC SR NT	8 875% 04/01/2008 DD 03/29/01	247 650 00	262 600 00
550,000 00	WORLDCOM INC GA NEW NT	8 250% 05/15/2031 DD 05/16/01	579,936 50	544 148 40
785 000 00	XCEL ENERGY INC MINN SR NT	7 000% 12/01/2010 DD 12/19/00	790,557 80	782 770 60
66,000 00	GRAND MET DEL L P GTD PFD SECS	9 42%	1 795 200 00	1 728 625 00
2 910 00	HOME OWNERSHIP FUNDING PFD		2 000,625 00	2 913 026 40
15	US TREAS BD FUTURES	EXP MAR 02	0 00	0 00
32	US 2YR TREAS NTS FUT	EXP MAR 02	0 00	0 00
-88	US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 02	0 00	0 00
-187	10YR US TREAS NTS FUTURE	EXP MAR 02	0 00	0 00
-253	90DAY EURODOLLAR FUT EXP JUN01	CALL JUN 097 500	(234,025 00)	(100 471 36)
253	90DAY EURODOLLAR FUT EXP JUN02	CALL JUN 097 000	474,375 00	234,866 14

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
515 000 00	ABBEY NATL CAP TR I TR PFD	FLTG RT 12/29/2049 DD 02/07/00	581 707 95	584,129 75
55 000 00	ABITIBI CONSOLIDATED INC DEB	8 550% 08/01/2010 DD 07/19/00	57,570 15	57,503 05
500 000 00	ADELPHIA COMMS CORP SR NT	9 375% 11/15/2009 DD 11/16/99	480 625 00	497 500 00
145,000 00	ALBERTSONS INC NT	7 500% 02/15/2011 DD 01/29/01	155 651 70	154,227 80
320 000 00	ALLIED WASTE NA INC SR SUB NT	10 000% 08/01/2009 DD 11/01/99	328 000 00	327 868 75
530 000 00	AMERADA HESS CORP	7 875% 10/01/2029 DD 10/01/99	561 020 90	564 995 90
250,000 00	AMERICAN TOWER CORP SR NT	9 375% 02/01/2009 DD 01/31/01	198 125 00	234,375 00
770 000 00	AOL TIME WARNER INC DEB	7 625% 04/15/2031 DD 04/19/01	814 883 30	797,139 30
600 000 00	AT & T CORP BDS	6 500% 03/15/2029 DD 03/26/99	524 118 00	517 038 00
890 000 00	AT & T WIRELESS SVCS INC SR NT	7 875% 03/01/2011 DD 09/01/01	948,651 00	892,723 40
30,000 00	AT & T WIRELESS SVCS INC SR NT	8 750% 03/01/2031 DD 09/01/01	34,002 90	33,624 90
750 000 00	BANK AMER CORP NT	7 800% 02/15/2010 DD 02/14/00	820 485 00	796,410 00
450 000 00	BANK AMER CORP SUB NT	7 400% 01/15/2011 DD 01/23/01	482 688 00	473 490 00
1 250 000 00	BANK ONE CORP SUB NT	7 875% 08/01/2010 DD 08/02/00	1 380,462 50	1 420,287 50
805 000 00	BARCLAYS BK PLC 144A	FIX/FLOAT 09/29/2049	897 067 85	803 897 15
1,180 000 00	BRITISH TELECOMMUNICATIONS NT	STEP UP 12/15/2010 DD 12/12/00	1 303,734 80	1 207 943 50
215 000 00	BURLINGTON NORTHN SANTA FE DEB	7 950% 08/15/2030 DD 08/08/00	240,802 15	238,112 50
1 355 000 00	CALENERGY INC ST NTS	7 230% 09/15/2005 DD 09/22/98	1 408,983 20	1 333 049 00
115 000 00	CALPINE CORP SR NT	8 500% 02/15/2011 DD 02/15/01	102,925 00	117,267 80
340 000 00	CALPINE CORP SR NTS	8 625% 08/15/2010 DD 08/10/00	304 300 00	344,032 40
600 000 00	CHARTER COMMNS HLDGS SR NT	10 000% 04/01/2009 DD 04/01/00	612 000 00	601 125 00
6 420 000 00	CHASE COML MTG SECS 99-2 A-2	7 198% 01/15/2032 DD 11/01/99	6 826 835 40	6 438 056 25
440 000 00	CHESAPEAKE ENERGY CORP SR NT	8 125% 04/01/2011 DD 04/06/01	429,000 00	432 665 20
800 000 00	CLEAR CHANNEL COMMNS INC SR NT	7 650% 08/15/2010 DD 09/12/00	825 920 00	843,584 00
345 000 00	CMS ENERGY CORP SR NT	8 500% 04/15/2011 DD 03/29/01	350,175 00	344 468 75
10 000 000 00	COMMIT TO PUR FHLMC GOLD SF	6 000% 01/01/2032 DD 01/01/02	9 790 600 00	9 842 968 75
10 500 000 00	COMMIT TO PUR FHLMC GOLD SF	6 500% 02/01/2032 DD 02/01/02	10 467 240 00	10 322 812 50
6 900 000 00	COMMIT TO PUR FNMA SF MTG	6 000% 01/01/2017 DD 01/01/02	6 917 250 00	6 884 806 25
8 435 000 00	COMMIT TO PUR FNMA SF MTG	6 000% 01/01/2032	8 254 438 28	8 408 715 63
3 000 000 00	COMMIT TO PUR FNMA SF MTG	6 500% 01/01/2032 DD 01/01/02	3 003,281 25	2 999 062 50
58 546 000 00	COMMIT TO PUR FNMA SF MTG	6 500% 02/01/2032 DD 02/01/02	58 372 191 56	57 501 565 94
115 000 00	CONAGRA FOODS INC NT	6 750% 09/15/2011 DD 09/10/01	118,186 65	117,612 80
760 000 00	COX COMMUNICATION INC NEW NT	7 750% 08/15/2006 DD 08/13/99	821 309 20	768 033 20
370 000 00	COX ENTERPRISES INC NT 144A	7 875% 09/15/2010 DD 09/12/00	389,817 20	389,880 10
5,000,000 00	CREDIT SUISSE CTF 98-C1 A1B	6 480% 05/17/2008 DD 06/11/98	5 154 750 00	4 670 312 50
355 000 00	DAIMLER CHRYSLER HLDG CORP NT	8 500% 01/18/2031 DD 01/18/01	380 162 40	394,788 40
3,000,000 00	DAIMLER CHRYSLER 00-E CL A-4	6 160% 01/08/2006 DD 12/21/00	3 138 282 00	3 110 156 25
2 168 547 84	DAIMLERCHRYSLER AUTO 00-C A-2	6 810% 07/06/2003 DD 09/13/00	2,186 893 75	2 194 722 89
80,000 00	DELHAIZE AMER INC DEB	9 000% 04/15/2031 DD 10/15/01	95 887 20	95 293 60
775 000 00	DEUTSCHE TELEKOM INTL FIN BV	STEP 06/15/2030 DD 07/06/00	860,172 50	754 749 25
115,000 00	DEVON FING CORP U L C DEB 144A	7 875% 09/30/2031 DD 10/03/01	113 038 10	113 127 80
2 080 000 00	DOMINION RES INC VA SER A	8 125% 06/15/2010 DD 06/26/00	2 276 996 80	2 246 691 20
1,385,000 00	DYNEGY INC SR NT	7 450% 07/15/2006 DD 07/27/99	1,218 342 95	1 364 100 35
180 000 00	ECHOSTAR DBS CORP SR NT 144A	9 125% 01/15/2009 DD 12/28/01	180 450 00	180,000 00
260 000 00	FAIRCHILD SEMICONDUCTOR NT	10 500% 02/01/2009 DD 01/31/01	274 300 00	258 700 00
3,190 000 00	FEDERAL NATL MTG ASSN DEBS	6 625% 11/15/2010 DD 11/03/00	3,390 383 90	3 324,841 30
160 000 00	FEDERAL NATL MTG ASSN DEBS	7 125% 01/15/2030 DD 01/15/00	177 550 40	171,085 60
230 000 00	FEDERATED DEPT STORES DEBS	7 000% 02/15/2028 DD 02/06/98	214 281 80	219,585 60
1,023 549 90	FHLMC GROUP #C0-0785	6 500% 06/01/2029 DD 06/01/99	1 028 022 81	988,205 45
2 579 460 97	FHLMC GROUP #G0-1155	6 500% 08/01/2030 DD 12/01/00	2 586 709 26	2,491,396 55
524 528 10	FHLMC MULTICLASS MTG	7 000% 09/01/2029 DD 09/01/99	125 866 74	81,301 86
450 000 00	FIRST ENERGY CORP NT SER B	6 450% 11/15/2011 DD 11/15/01	440 572 50	445 487 60
2,100 000 00	FIRST UN CORP NT	7 550% 08/18/2005 DD 08/18/00	2,276 484 00	2 115,120 00
7 000 000 00	FIRST UNION-LEHMAN BROS C1 A-3	7 380% 04/18/2029 DD 05/01/97	7 516 040 00	6,983,046 88
355 000 00	FORD MTR CO DEL GLOBAL	7 450% 07/16/2031 DD 07/16/99	325,723 15	336,493 85
3 465 000 00	FORD MTR CR CO GBL LANDMARK	7 875% 06/15/2010 DD 06/14/00	3,514 549 50	3,624,078 15
650 000 00	FRANCE TELECOM SA NT 144A	7 750% 03/01/2011 DD 03/14/01	696 098 00	653,744 00
1,285 000 00	GENERAL MTRS ACCEP CORP GL BD	7 250% 03/02/2011 DD 03/02/01	1,294,162 05	1,319,283 80
540 000 00	GENERAL MTRS ACCEP CORP NT	6 875% 09/15/2011 DD 09/12/01	528 147 00	543 612 60
48 261 05	GNMA POOL #0395554	6 500% 04/15/2028 DD 04/01/98	48 426 59	48,193 18
76 700 67	GNMA POOL #0425307	6 500% 08/15/2028 DD 08/01/98	76 963 75	76 592 82
203 943 66	GNMA POOL #0430602	6 500% 02/15/2028 DD 02/01/98	204 643 19	203,656 86
641 507 85	GNMA POOL #0456190	6 500% 05/15/2028 DD 05/01/98	643 708 22	640 605 73
738 249 32	GNMA POOL #0457939	6 500% 12/15/2028 DD 12/01/98	740 781 52	737,211 16
569 450 60	GNMA POOL #0462557	6 500% 02/15/2028 DD 02/01/98	571,403 82	568 649 80
77 922 62	GNMA POOL #0463997	6 500% 07/15/2028 DD 07/01/98	78,189 89	77,813 04
716,161 08	GNMA POOL #0465084	6 500% 03/15/2028 DD 03/01/98	718 617 49	715 153 96
104 657 70	GNMA POOL #0465677	6 500% 03/15/2028 DD 03/01/98	105,016 68	104,510 52
624,594 24	GNMA POOL #0465687	6 500% 04/15/2028 DD 04/01/98	626 736 60	623 715 91
138,433 96	GNMA POOL #0472891	6 500% 11/15/2028 DD 11/01/98	138,908 79	138 239 29
74,847 69	GNMA POOL #0473499	6 500% 04/15/2028 DD 04/01/98	75,104 42	74 742 45
221,727 93	GNMA POOL #0473539	6 500% 04/15/2028 DD 04/01/98	222,488 46	221,416 12
171,124 71	GNMA POOL #0478231	6 500% 06/15/2028 DD 06/01/98	171,711 67	170,884 07
50 204 27	GNMA POOL #0480359	6 500% 07/15/2028 DD 07/01/98	50 378 47	50,133 68
701,168 76	GNMA POOL #0481521	6 500% 09/15/2028 DD 09/01/98	703,573 77	700 182 75
53 410 41	GNMA POOL #0483410	6 500% 07/15/2028 DD 08/01/98	53 593 61	53 335 30
198 908 95	GNMA POOL #0485060	6 500% 11/15/2028 DD 11/01/98	199 591 21	198 629 24
148,159 70	GNMA POOL #0497288	6 500% 12/15/2028 DD 12/01/98	148,667 89	147,951 35

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
195,000 00	HOST MARRIOTT L P SR NT SER H	9 500% 01/15/2007 DD 12/14/01	195,243.75	195,000.00
830,000 00	HOUSEHOLD FIN CORP NT	8 000% 07/15/2010 DD 07/18/00	901,321.90	841,163.50
5,730,000 00	HOUSEHOLD PRIVATE LABEL 01-2 A	4 950% 06/16/2008 DD 08/16/01	5,843,706.12	5,729,740.72
1,270,000 00	HSBC CAP STEP UP PERP 1 144A	9 547% OPEN MAT DD 04/17/00	1,466,788.50	1,447,317.40
250,000 00	HUNTSMAN 1C1 CHEMS LLC SR SUB	10 125% 07/01/2009 DD 01/01/00	232,500.00	254,375.00
1,250,000 00	ING CAP FDG TR III GTD TR	8 439% OPEN MAT DD 12/15/00	1,364,062.50	1,253,381.75
215,000 00	INTERNATIONAL PAPER CO NT	8 750% 08/01/2011 DD 08/27/01	216,502.85	218,618.95
290,000 00	IRON MTN INC PA SR SUB NT	8 625% 04/01/2013 DD 04/03/01	301,600.00	294,350.00
800,000 00	KBC BK FDG TR III	FLTG RT 11/29/2049 DD 11/02/99	898,496.00	884,782.00
1,875,000 00	KELLOGG CO NT SER B	6 600% 04/01/2011 DD 03/29/01	2,026,764.75	1,887,225.25
65,000 00	KERR MCGEE CORP NT	7 875% 09/15/2031 DD 10/03/01	67,750.08	65,824.30
140,000 00	KINDER MORGAN ENERGY LP NT	7 400% 03/15/2031 DD 03/12/01	141,236.20	142,002.00
385,000 00	KPNQUEST BV SR NT	8 125% 06/01/2009 DD 12/01/99	250,250.00	372,968.75
795,000 00	KROGER CO SR NT SER B	7 250% 06/01/2009 DD 06/25/99	842,948.45	787,957.40
450,000 00	LAMAR MEDIA CORP SR SUB NT	8 625% 09/15/2007 DD 09/25/97	465,750.00	441,562.50
125,000 00	LIBERTY MEDIA CORP SR DEB	8 250% 02/01/2030 DD 02/02/00	118,241.25	118,037.50
755,000 00	LOCKHEED MARTIN CORP NT	8 200% 12/01/2009 DD 11/23/99	849,948.80	837,831.05
650,000 00	LOWES COS INC NT	7 500% 12/15/2005 DD 12/15/00	701,194.00	649,655.50
110,000 00	MANDALAY RESORT SR NT SER B	10 250% 08/01/2007 DD 07/24/00	114,125.00	113,575.00
100,000 00	MCLEODUSA INC SR NT	11 375% 01/01/2009 DD 01/15/01	23,000.00	67,875.00
1,140,000 00	MERRILL LYNCH MTG 98-C2 A-2	6 390% 02/15/2030 DD 03/01/98	1,172,889.00	1,201,764.84
365,000 00	METLIFE INC SR NT	6 125% 12/01/2011 DD 11/27/01	361,882.90	364,645.95
230,000 00	MEXICO (UNITED MEXICAN STATES)	8 300% 15-AUG-2031	225,204.50	225,975.00
135,000 00	MEXICO GOVERNMENT OF BDS	8 125% 30-DEC-2019	132,018.50	132,030.00
245,000 00	MEXICO UNITED MEXICAN STS BDS	9 875% 01-FEB-2010 USD1000	273,518.00	275,625.00
275,000 00	MEXICO(UNITED MEXICAN STATES)	11 375% 15-SEPT-2016	340,367.50	339,312.50
3,550,000 00	MORGAN STANLEY CAP 98-WF1 A2	6 550% 03/15/2030 DD 03/01/98	3,693,157.30	3,271,546.88
2,175,000 00	MORGAN STANLEY 99-FNV1 CL A2	6 530% 03/15/2032 DD 04/01/99	2,247,471.00	2,097,260.74
105,000 00	NATIONWIDE FINL SVCS INC SR NT	6 250% 11/15/2011 DD 11/19/01	101,045.70	104,501.25
595,000 00	NEWS AMER HLDGS INC	7 750% 12/01/2045 DD 12/01/95	571,723.60	543,645.55
150,000 00	NEXTEL COMMUNICATIONS INC SR	9 500% 02/01/2011 DD 01/26/01	114,750.00	115,125.00
695,000 00	NEXTEL COMMUNS INC SR SERIAL	9 375% 11/15/2008 DD 11/12/99	549,050.00	653,600.00
315,000 00	NISOURCE FIN CORP GTD NT	7 875% 11/15/2010 DD 11/14/00	325,776.15	349,070.40
430,000 00	NORFOLK SOUTHN CORP SR NT	6 750% 02/15/2011 DD 02/06/01	440,569.40	435,131.80
300,000 00	OCCIDENTAL PETE CORP NT	6 750% 01/15/2012 DD 12/06/01	299,058.43	304,740.00
5,557.68	ONYX ACCEP OWNER 99-B A3	5 780% 02/15/2003 DD 05/18/99	5,562.85	5,511.00
220,000 00	PRIMEDIA INC SR NT	8 875% 05/15/2011 DD 05/08/01	196,900.00	218,475.00
380,000 00	QWEST CAP FDG INC GTD NT	7 900% 08/15/2010 DD 02/15/01	387,090.80	396,181.40
320,000 00	QWEST CAP FDG INC NT	7 750% 02/15/2031 DD 08/15/01	308,601.60	316,640.00
415,000 00	ROGERS WIRELESS INC SR SECD NT	9 625% 05/01/2011 DD 05/01/01	429,008.25	426,931.25
595,000 00	ROHM & HAAS CO DEB	7 850% 07/15/2029 DD 07/06/99	662,681.25	625,957.85
1,350,000 00	ROYAL BK SCOTLAND GRP PLC 1	9 118% OPEN MAT DD 03/06/00	1,534,950.00	1,499,850.00
1,315,000 00	SAFEWAY INC NT	6 500% 03/01/2011 DD 03/05/01	1,340,024.45	1,305,505.70
735,000 00	SONAT INC NT	7 625% 07/15/2011 DD 07/12/99	744,084.60	790,536.60
1,310,000 00	SPRINT CAP CORP	7 625% 01/30/2011 DD 01/25/01	1,373,967.30	1,316,340.40
15,000 00	SPRINT CAPITAL CORP	6 900% 05/01/2019 DD 05/06/99	14,029.80	13,717.20
165,000 00	STANDARD CHARTERED BK 144A	8 000% 05/30/2031 DD 05/30/01	171,600.00	168,248.85
425,000 00	SUNTRUST BK ATLANTA GA SB00002	6 375% 04/01/2011 DD 03/29/01	429,806.25	439,365.00
880,000 00	SWEDBANK FORENINGSSPARBK 144A	STEP UP OPEN MAT DD 03/17/00	963,732.00	860,930.40
2,400,000 00	TCI COMMUNICATIONS INC DEBS	7 125% 02/15/2028 DD 02/24/98	2,350,200.00	2,203,200.00
145,000 00	TELEWEST COMMNS NEW PLC SR NT	9 875% 02/01/2010 DD 08/01/00	101,500.00	139,925.00
150,000 00	TENET HEALTHCARE CORP NT 144A	6 375% 12/01/2011 DD 11/06/01	145,077.00	150,802.50
170,000 00	TIME WARNER TELECOM INC SR NT	10 125% 02/01/2011 DD 01/29/01	136,425.00	170,000.00
1,690,000 00	TOSCO CORP NT	8 125% 02/15/2030 DD 02/15/00	1,958,456.50	1,814,934.20
115,000 00	TRANSCANADA PIPELINES LTD	8 625% 05/15/2012 DD 05/15/92	130,038.55	131,128.75
320,000 00	TRICON GLOBAL RESTAURANTS NT	8 875% 04/15/2011 DD 04/12/01	339,200.00	317,743.75
300,000 00	U S TREASURY BONDS	06 750% 08/15/2026 DD 08/15/96	338,202.00	327,328.12
12,890,000 00	U S TREASURY BONDS	08 000% 11/15/2021 DD 11/15/91	16,444,560.60	17,632,501.64
400,000 00	U S TREASURY BONDS	08 875% 02/15/2019 DD 02/15/89	536,624.00	548,406.25
9,000,000 00	U S TREASURY NOTES	3 500% 11/15/2006 DD 11/15/01	8,673,750.00	8,875,507.81
865,000 00	UBS PFD TR 1 TR PFD SECS	VAR RT 10/29/2049 DD 10/10/00	962,442.25	893,000.05
6,180,000 00	UNITED STATES TREASURY NOTES	05 750% 11/15/2005 DD 11/15/00	6,526,636.20	6,588,045.31
615,000 00	VERIZON GLOBAL FDG CORP NT	7 750% 12/01/2030 DD 06/01/01	682,121.10	662,883.90
355,000 00	WASHINGTON MUT BK MTN #SBD0001	6 875% 06/15/2011 DD 06/20/01	364,009.94	375,323.75
500,000 00	WCG NT TR SR SECD NT 144A	8 250% 03/15/2004 DD 03/28/01	489,105.00	497,300.00
295,000 00	WELLS FARGO BK NA NT	6 450% 02/01/2011 DD 02/06/01	300,849.74	293,976.35
40,000 00	WESTVACO CORP NT	8 200% 01/15/2030 DD 01/18/00	42,424.80	43,088.80
260,000 00	WINN DIXIE STORES INC SR NT	8 875% 04/01/2008 DD 03/29/01	247,650.00	262,600.00
550,000 00	WORLDCOM INC GA NEW NT	8 250% 05/15/2031 DD 05/18/01	578,936.50	544,148.40
785,000 00	XCEL ENERGY INC MINN SR NT	7 000% 12/01/2010 DD 12/19/00	790,557.80	782,770.60
68,000 00	GRAND MET DEL L P GTD PFD SECS	9 42%	1,795,200.00	1,728,625.00
2,910 00	HOME OWNERSHIP FUNDING PFD		2,000,625.00	2,913,026.40
15	US TREAS BD FUTURES	EXP MAR 02	0.00	0.00
32	US 2YR TREAS NTS FUT	EXP MAR 02	0.00	0.00
-88	US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 02	0.00	0.00
-187	10YR US TREAS NTS FUTURE	EXP MAR 02	0.00	0.00
-253	90DAY EURODOLLAR FUT EXP JUN01	CALL JUN 097 500	(234,025.00)	(100,471.36)
253	90DAY EURODOLLAR FUT EXP JUN02	CALL JUN 097 000	474,375.00	234,866.14

ALFRED P. SLOAN FOUNDATION  
 Taxpayer Identification # 13-1623877

Investment Detail 31-Dec-2001  
 JP Morgan US Bonds - SLOF2002002

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
			0 00	0 00
580	90DAY EURODOLLAR FUTURE CME	EXP JUN 02	0 00	0 00
71	90DAY EURODOLLAR FUTURE CME	EXP JUN 03	108 267 951 32	108 267 951 32
108 267 951 32	SLO CLIENT CASH INVESTMENT TR		0 01	0 01
	FOREIGN CURRENCY - EURO (EUROPEAN	MONETARY UNIT TRADING		
		<b>Total Market Value</b>	<b>355,252,256 38</b>	<b>Total Cost 353,138,727 10</b>
<b>344,484,363 98</b>				
		Receivables	79 953 612 58	79 953 612 58
		Payables	(183 754,189 54)	(183,754,189 54)
		Cash	32 051 14	32 051 14
		<b>TOTAL NET ASSETS</b>	<b>251,483,730 56</b>	<b>249,370,201 28</b>

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

	Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
	1,352 00	PORSCHE AG NON VTD PRF NPV		516,439 12	421,564 31
	79,264 00	BAYERISCHE MOTOREN WERKE AG	EUR1	2 791,307 12	2 415,385 39
	27 723 00	ANHEUSER BUSCH COS INC COM		1 253,356 83	1,307,087 05
	24,110 00	APPLIED MATLS INC COM		968,811 00	991,978 10
	213,042 00	CISCO SYS INC COM		3,858 190 82	4,241,785 49
	107,231 00	CITIGROUP INC COM		5,413,020 88	5,137,390 34
	88,475 00	COSTCO WHSL CORP NEW COM		3 837,760 50	2 994 144 58
	46,460 00	FANNIE MAE		3,693,570 00	3,834,452 71
	9,420 00	FEDEX CORP COM		488 709 60	474,795 59
	41,113 00	FOUR SEASONS HOTELS LTD VTD	SHS	1,922,443 88	2,038,263 67
	48,437 00	GENERAL DYNAMICS CORP COM		3 857,522 68	2 923,694 54
	85 923 00	HOME DEPOT INC COM		4,382,932 23	4,017,823 22
	40 152 00	IBM CORP COM		4,858,785 82	4,184,071 40
	73,628 00	JOHNSON & JOHNSON COM		4 351,414 80	4,165,079 96
	75 458 00	LEHMAN BROS HLDGS INC COM		5,040,480 80	4,532,888 26
	120,876 00	LOCKHEED MARTIN CORP COM		5 641 282 92	5 028 873 76
	67,428 00	MICROSOFT CORP COM		4,468,972 50	3 972 332 47
	57 228 00	PEPSICO INC COM		2,788,431 32	2 455,298 29
	49,480 00	QUALCOMM INC		2,498,740 00	2,843,535 30
	27,142 00	QUEST DIAGNOSTICS INC COM		1,948 352 82	1 682 645 17
	127,327 00	SOUTHWEST AIRLS CO COM		2 353 002 96	2 661 419 27
	104,771 00	TENET HEALTHCARE CORP COM		6,152 153 12	5 066 588 37
	171,284 00	TIFFANY & CO NEW COM		5,390,307 48	5 279,974 55
	66,134 00	TYCO INTL LTD NEW COM		3,895,292 60	3 638 096 40
	58,400 00	UNITED HEALTH GROUP INC COM		4,132,968 00	3,687 324 71
	46,998 00	USA ED INC COM	NOW CUSIP 78442P106	3,948,771 96	3,413 531 33
	52 215 00	WAL MART STORES INC COM		3,004,973 25	2,514,305 52
	4,123,435 86	SLO CLIENT CASH INVESTMENT TR		4,123,435 88	4 123,435 86
<b>Total Units</b>	<b>6,032,502 88</b>			<b>Total Market Value</b> 97,571,410 77	<b>Total Cost:</b> 90,147,543 61
				Receivables	1 803,325 34
				Payables	(714,602 62)
				Cash	0 00
				<b>TOTAL NET ASSETS</b>	<b>98 660,133 49</b>
					<b>81 236,286 33</b>

	Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
	5,500,000 00	CASH HELD AT MORGAN STANLEY		5,500,000 00	5,500,000 00
<b>Total Units</b>	<b>5,500,000 00</b>		<b>Total Market Value</b>	<b>6,600,000 00</b>	<b>Total Cost</b> 5,500,000 00
			Receivables	110,236 50	110,236 50
			Payables	0 00	0 00
			Cash	(476,350 00)	(476,350 00)
			<b>TOTAL NET ASSETS</b>	<b>5,133,886 50</b>	<b>5,133,886 50</b>



	Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
	135,125 00	AETNA INC COM NEW		4,457,773 75	4,447,221 28
	54,325 00	ANIXTER INTL INC COM		1,575,968 25	618,968 18
	51,050 00	AUTODESK INC COM		1,902,633 50	1,245,258 60
	45,850 00	BOEING CO COM		1,781,941 00	1,558,945 21
	64,875 00	CBRL GROUP INC COM		1,904,032 00	594,668 34
	25,300 00	CNA FINL CORP		738 001 00	947,816 48
	108,725 00	CNF INC		3,647,723 75	3,358,115 78
	98,750 00	COMPUTER ASSOC INTL INC COM		3,336 907 50	2,183,548 04
	84,125 00	COOPER INDS LTD COM	NOW G24182100	2,937,845 00	3,504 784 77
	208,950 00	CROMPTON CORP COM		1,880,550 00	2,780,881 75
	38,125 00	CYTEC INDS INC COM		975,375 00	906,565 48
	53,850 00	FMC CORP NEW COM		3,204,075 00	2,840,883 92
	110,800 00	GAP INC COM		1,544 552 00	1,385,022 16
	47,075 00	GEORGIA PAC CORP COM		1,299,740 75	1,825,135 94
	77,700 00	HASBRO INC COM		1,261,071 00	951,048 00
	170,100 00	HEALTH NET INC		3,704,778 00	2,032 170 74
	61,650 00	HEALTHCARE REALTY TRUST INC		1,728 200 00	1 095,397 53
	107,825 00	HEWLETT PACKARD CO COM		2 214,725 50	1 724,789 09
	56,125 00	KENNAMETAL INC COM		2,260,153 75	1,059,161 34
	69,225 00	LEAR CORP COM		2 640 241 50	1,835 921 49
	45,450 00	LOEWS CORP COM		2 517,021 00	1,772 386 68
	72,175 00	LUBRIZOL CORP		2,532,620 75	1,866 423 85
	54,875 00	OLD REP INTL CORP COM		1,537,048 75	1,542,879 39
	54,275 00	PAYLESS SHOESOURCE INC COM		3,047,541 25	2,916,916 21
	63,157 00	PLUM CREEK TIMBER CO INC COM		1,790,500 95	1,108 010 02
	53,200 00	PRECISION DRILLING CORP CL A		1,373,624 00	1,262 828 96
	68,875 00	PROVIDIAN FINL CORP COM		244,506 25	1,402,538 06
	172,900 00	QUANTUM CORP DSSG COM		1,703,065 00	2,699,753 40
	48,225 00	RADIAN GROUP INC		1,985 363 75	1 802,460 67
	115,200 00	SARA LEE CORP		2,560,896 00	2,210 262 21
	231,125 00	SERVICE MASTER CO COM		3 189 525 00	2 393,942 32
	88,125 00	SHERWIN WILLIAMS CO COM		2,423,437 50	1,926,568 86
	89,050 00	SOUTHTRUST CORP COM		2,196,883 50	1,100,181 15
	111,125 00	TELLABS INC COM		1,682 430 00	1,565 982 39
	70,375 00	UCAR INTL INC COM	NOW CUSIP 384313102	753 012 50	1,402 962 49
	42,225 00	UNION PAC CORP COM		2,406,825 00	1,937,380 45
	147,900 00	USX MARATHON GROUP NEW COM	NOW CUSIP 565848106	4,437,000 00	3,993,621 44
	17,000 00	XL CAP LTD CL A COM		1 553 120 00	1,081,138 75
	3 882,524 40	SLO CLIENT CASH INVESTMENT TR		3,882,524 40	3 882 524 40
<b>Total Units</b>	<b>7,091,231.40</b>		<b>Total Market Value</b>	<b>88,791,013.85</b>	<b>Total Cost: 74,852,843.78</b>
			Receivables	78 998 38	78,998 38
			Payables	0 00	0 00
			Cash	0 00	0 00
			<b>TOTAL NET ASSETS</b>	<b>88,870,010.23</b>	<b>74,731,840.16</b>

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
12,800.00	ACQUITY BRANDS INC	COM	154,880.00	179,747.45
6,100.00	ACTEL CORP COM		121,451.00	106,892.39
6,100.00	AIRBORNE INC COM		90,463.00	66,813.09
6,700.00	ALBEMARLE CORP		160,800.00	136,874.00
11,000.00	ALBERTO CULVER CO CL A		429,990.00	256,289.30
24,900.00	ALLEGHENY TECHNOLOGIES INC COM		417,075.00	378,219.90
21,700.00	ALLEN TELECOM INC COM		184,450.00	284,872.52
8,400.00	ALLIANCE SEMICONDUCTOR CORP		101,472.00	109,512.40
5,600.00	ALPHARMA INC CL A COM		148,120.00	126,703.82
23,000.00	ANADIGICS INC		350,750.00	350,522.30
8,100.00	APPLIED INDL TECH INC COM		151,065.00	148,825.53
4,900.00	ARGONAUT GROUP INC COM		95,893.00	89,934.60
24,900.00	ARRIS GROUP INC COM		243,024.00	219,811.16
11,200.00	ART TECHNOLOGY GRP INC OC-COM		38,978.00	35,784.20
27,000.00	ARTESYN TECHNOLOGIES INC COM		251,370.00	422,843.51
12,100.00	ASE TEST LTD		166,553.00	169,628.66
10,800.00	ATLAS AIR WORLDWIDE HLDGS INC		158,220.00	169,001.63
6,000.00	ATWOOD OCEANIC INC		209,100.00	257,177.33
9,600.00	AURORA FOODS INC COM		48,480.00	45,050.58
25,700.00	AVID TECHNOLOGY INC COM		312,255.00	364,631.90
12,000.00	BALLYS TOTAL FITNESS HLDG CORP		258,720.00	275,794.65
3,500.00	BANDAG INC CL A		105,000.00	86,892.63
11,500.00	BE AEROSPACE INC		105,455.00	177,383.89
7,100.00	BEASLEY BROADCASTING GRP INC	CL A	92,371.00	87,998.47
2,100.00	BEL FUSE INC CL A		50,295.00	50,934.34
9,900.00	BENCHMARK ELECTRS INC		187,704.00	237,032.25
2,600.00	BLYTH INC COM		60,450.00	53,178.88
7,900.00	BOWNE & CO INC COM		101,120.00	82,103.91
6,400.00	BRIGGS & STRATTON CORP		273,280.00	258,811.53
5,400.00	BRUSH ENGINEERED MATERIALS INC	(HOLDING CO)	76,896.00	88,553.83
23,300.00	BUCKEYE TECHNOLOGIES INC	COM	267,950.00	280,873.00
30,300.00	CABLE DESIGN TECHNOLOGIES CORP	COM	414,504.00	411,428.01
8,200.00	CABOT OIL & GAS CORP CL A		197,210.00	193,061.32
14,500.00	CARAUSTAR INDS INC		100,485.00	130,062.74
3,500.00	CDI CORP COM		66,500.00	68,784.60
5,900.00	CENTRAL PKG CORP		115,878.00	99,490.50
9,400.00	CENTURY ALUM CO COM		125,584.00	134,855.88
19,200.00	CHAMPIONSHIP AUTO RACING TEAM	INC COM	308,928.00	293,739.89
28,300.00	CHARMING SHOPPES INC PA COM		150,273.00	143,817.42
7,800.00	CHEMFIRST INC COM		186,966.00	183,194.49
7,400.00	CHESAPEAKE CORP VA COM		205,794.00	200,830.95
14,800.00	CIRRUS LOGIC INC COM		195,658.00	170,991.04
13,600.00	CLAIRES STORES INC COM		205,360.00	196,824.22
8,700.00	CNF INC		291,885.00	243,663.71
47,600.00	CNH GLOBAL NV SHS		289,884.00	308,256.26
2,100.00	COCA COLA BOTTLING CO CONS		79,506.00	85,149.30
10,000.00	COHERENT INC COM		309,200.00	302,872.71
1,700.00	COMMERCIAL METALS CO		59,488.00	47,984.87
18,300.00	COSINE COMM INC COM		25,285.00	35,149.84
15,600.00	CRANE CO		399,984.00	369,347.12
21,800.00	CTS CORP		346,620.00	336,557.73
10,400.00	CUMMINS INC COM		400,816.00	368,501.38
5,300.00	CYTEC INDS INC COM		143,100.00	132,328.15
35,800.00	DEL MONTE FOODS CO COM		304,658.00	297,239.82
25,800.00	DELTA & PINE LAND CO		583,854.00	540,716.68
14,100.00	DEPARTMENT 56 INC COM		121,280.00	184,390.15
4,200.00	DIME CMNTY BANCORP INC COM		117,852.00	109,847.26
20,700.00	DOLLAR THRIFTY AUTOMOTIVE	GROUP INC COM	320,850.00	288,615.61
6,300.00	DOVER DOWNS ENTMT INC		96,390.00	76,931.10
4,600.00	DOWNEY FINL CORP COM		189,750.00	161,037.68
4,900.00	DUANE READE INC COM		148,715.00	149,053.92
3,400.00	DUPONT PHOTOMASKS INC		147,730.00	103,398.32
10,800.00	EFUNDS CORP COM		148,500.00	145,638.54
21,200.00	EGL INC COM		295,740.00	300,783.40
22,700.00	EMMIS COMMUNICATIONS CORP COM		536,628.00	401,481.74
11,400.00	ENTRAVISION COMMUNICATIONS COR	CL A	138,230.00	110,973.81
3,100.00	ESTERLINE TECHNOLOGIES CORP		49,631.00	47,124.92
200	F Y I INC	NOW CUSIP 836167106	6,700.00	6,388.00
3,400.00	FEDERAL SIGNAL CORP		75,718.00	65,187.00
4,800.00	FILENET CORP		83,334.00	64,793.52
5,400.00	FIRST NIAGARA FINL GROUP INC	COM	90,882.00	65,832.00
24,500.00	FIRSTFED FINL CORP DEL COM		627,935.00	598,502.35
7,300.00	FISHER SCIENTIFIC INTL INC COM	NEW	213,180.00	190,147.83
14,200.00	FLEETWOOD ENTERPRISES INC COM		160,886.00	158,159.56
29,200.00	FLEMING COS INC COM		540,200.00	619,418.45
4,400.00	FLORIDA ROCK INDS INC		160,952.00	148,045.00
3,700.00	FOOTSTAR INC COM		115,810.00	137,708.83
19,200.00	FRIEDMAN BILLINGS RAMSEY GROUP	INC CL A	99,848.00	118,160.00

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
19,800.00	GARTNER INC		221,760.00	171,458.81
17,700.00	GILDAN ACTIVEWARE SUB VTG CL A		253,818.00	250,095.30
23,800.00	GLOBAL INDS LTD COM		211,820.00	168,056.69
11,600.00	GLOBAL PWR EQUIP GROUP INC COM		174,698.00	140,663.52
7,700.00	GREAT LAKES CHEM CORP COM		186,956.00	189,387.16
10,100.00	GSI LUMONICS INC COM		85,547.00	87,738.66
12,000.00	HAIN CELESTIAL GROUP INC COM		329,520.00	279,902.01
6,100.00	HAVERTY FURNITURE COS INC		100,955.00	81,111.78
25,100.00	HEIDRICK & STRUGGLES INTL INC	COM	455,565.00	453,790.24
32,200.00	HERCULES INC COM		322,000.00	431,363.93
7,000.00	HOUSTON EXPL CO		235,060.00	209,374.25
8,500.00	HOVNIANIAN ENTERPRISES INC CL A		180,880.00	119,917.79
31,600.00	IMC GLOBAL INC COM		410,800.00	388,409.36
43,000.00	INFOCUS CORP COM		946,860.00	803,535.87
6,000.00	INFORMATION HLDGS INC COM		169,860.00	141,460.37
1,100.00	INFORMATION RES INC		9,130.00	8,580.00
25,000.00	INFUSA INC COM NEW		173,500.00	128,901.34
19,300.00	INTERFACE INC CL A		108,273.00	149,530.31
16,300.00	INTERTAPE POLYMER GROUP INC		135,290.00	200,760.22
5,300.00	INTERWOVEN INC		51,622.00	49,835.54
21,400.00	INTRAWEST CORP COM NEW		374,500.00	402,368.34
9,000.00	JACK IN THE BOX INC COM		247,860.00	237,410.53
19,000.00	JOY GLOBAL INC	COM	319,200.00	309,460.67
5,300.00	KAMAN CORP CL A		82,680.00	77,101.87
3,300.00	KB HOME COM		132,330.00	101,937.15
6,900.00	KEANE INC COM		124,407.00	112,822.95
3,100.00	KEMET CORP COM		55,025.00	54,565.84
32,400.00	KEY ENERGY SERVICES INC COM		298,080.00	290,515.29
29,700.00	KEYNOTE SYS INC COM		277,895.00	382,815.02
6,000.00	KEY3MEDIA GRP INC COM		31,980.00	57,614.97
9,900.00	KIMBALL INTL INC CL B		149,985.00	152,059.47
1,900.00	LANDAMERICA FINL GROUP INC	COM	54,530.00	54,992.27
1,000.00	LENNOX INTL INC COM		9,700.00	9,748.50
21,100.00	LIGHTBRIDGE INC		258,365.00	320,367.10
3,300.00	LINCOLN ELEC HLDGS INC COM		80,652.00	81,828.66
5,900.00	LINENS N THINGS INC COM		150,450.00	138,033.43
15,000.00	LONE STAR TECHNOLOGIES INC		264,000.00	264,001.17
10,600.00	LONGVIEW FIBRE CO		125,186.00	119,745.81
18,600.00	LOUISIANA PAC CORP COM		156,684.00	163,332.48
9,900.00	MACDERMID INC		167,805.00	144,843.55
19,700.00	MASSEY ENERGY CORP COM		408,381.00	370,415.01
12,200.00	MAVERICK TUBE CORP COM		157,990.00	164,780.89
7,100.00	MEDQUIST INC COM		207,675.00	189,492.29
14,000.00	MIDWAY GAMES INC		210,140.00	200,994.65
9,900.00	MIDWEST EXPRESS HLDGS INC		144,540.00	175,637.31
8,400.00	MIIX GROUP INC COM		102,480.00	133,980.79
9,500.00	MILLENIUM CHEMICALS INC		119,700.00	151,586.86
12,500.00	MONDAVI ROBERT CORP CL A	COM	475,000.00	534,040.59
13,100.00	MONTANA PWR CO COM	NOW CUSIP 891539108	75,325.00	91,955.18
5,700.00	MUELLER INDS INC COM		189,525.00	183,122.56
18,400.00	MULTEX SYS INC COM		82,800.00	244,339.00
8,600.00	NATIONAL SVC INDS INC COM	NOW CUSIP 637657206	17,372.00	22,531.41
4,900.00	NEIMAN-MARCUS GROUP INC CL B		145,530.00	127,896.99
12,600.00	NEWFIELD EXPL CO COM		447,426.00	413,856.19
2,900.00	NL INDS INC NEW		44,283.00	43,660.74
42,900.00	NMS COMMUNICATIONS CORP COM		206,778.00	299,257.56
9,700.00	NS GROUP INC		72,558.00	150,751.75
23,050.00	NU HORIZONS ELECTRS CORP		236,954.00	289,846.88
8,100.00	NUEVO ENERGY CO COM		121,500.00	115,688.81
12,500.00	ODYSSEY RE HLDGS CORP COM		221,250.00	208,184.52
15,800.00	OFFICEMAX INC		71,100.00	74,251.05
7,700.00	OIL STS INTL INC COM		70,070.00	78,511.58
17,100.00	OLIN CORP COM PAR \$1.00		275,994.00	281,568.60
6,400.00	OVERSEAS SHIPHOLDING GRP INC		144,000.00	144,743.51
14,300.00	PC-TEL INC COM		138,853.00	138,750.78
6,500.00	PEABODY ENERGY CORP COM		183,235.00	177,346.59
34,000.00	PEGASUS COMMUNICATIONS CORP CL		353,940.00	533,452.19
14,500.00	PENNZOIL QUAKER ST CO COM		209,525.00	153,420.00
24,400.00	PENTON MEDIA INC COM		152,744.00	470,570.71
6,300.00	PERICOM SEMICONDUCTOR CORP	COM	91,350.00	89,579.05
16,000.00	PHOENIX COS INC NEW COM		296,000.00	283,907.06
800	PILGRIMS PRIDE CORP CL A		7,880.00	8,536.02
14,100.00	PILGRIMS PRIDE CORP CL B COM		191,055.00	188,888.80
25,900.00	PIONEER STANDARD ELECTRS INC		328,930.00	340,064.82
5,800.00	PITTSBURGH CO BRINKS GROUP COM		128,180.00	115,383.33
8,600.00	PIXELWORKS INC COM		138,118.00	137,619.22
12,700.00	PLAYTEX PRODS INC		123,825.00	126,710.38
6,800.00	PLEXUS CORP		180,608.00	175,469.52

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
13,500 00	PMA CAPITAL CORP CL A COM		260,550 00	235,384 00
12,900 00	POPE & TALBOT INC		183,825 00	188,743 54
4,600 00	POTLATCH CORP COM		134,872 00	118,870 50
12,000 00	PRECISION CASTPARTS CORP		339,000 00	313,891 79
45,400 00	PRIDE INTL INC DEL COM		685,540 00	956,768 53
46,300 00	PRIMEDIA INC		201,405 00	168,398 49
29,000 00	PROFIT RECOVERY GROUP INTL INC	NOW CUSIP 69357C107	238,350 00	225,325 30
4,900 00	PULITZER INC COM		249,900 00	242,438 77
5,500 00	QUANTA SVCS INC COM		84,865 00	113,073 70
6,000 00	R H DONNELLEY CORP COM NEW		174,300 00	177,327 00
14,400 00	RAILAMERICA INC		208,224 00	173,017 91
6,000 00	READ RITE CORP COM		39,660 00	42,523 80
4,300 00	RELIANCE STL & ALUM CO		112,875 00	106,795 38
18,600 00	RUSSELL CORP		279,186 00	281,134 97
30,600 00	SAKS INC COM		285,804 00	295,530 95
7,400 00	SAUER-DANFOSS INC		59,200 00	70,660 45
4,300 00	SCHOOL SPECIALTY INC-COM		98,384 00	98,665 56
9,100 00	SENSIENT TECHNOLOGIES CORP COM		189,371 00	154,121 74
4,000 00	SHAW GROUP INC COM		94,000 00	92,271 48
700	SILICONIX INC NEW		19,194 00	19,234 25
33,100 00	SIX FLAGS INC COM		509,078 00	547,559 81
13,300 00	SNAP ON INC COM		447,678 00	351,704 98
25,500 00	SOTHEBYS HLDGS INC CL A LTD	VTG COM	423,555 00	428,252 74
7,200 00	SPEEDWAY MOTORSPORTS INC COM		182,016 00	162,842 53
14,400 00	ST MARY LD & EXPL CO		305,136 00	329,212 68
9,800 00	STATION CASINOS INC		109,662 00	137,844 20
3,400 00	STEEL DYNAMICS INC COM		39,474 00	35,047 96
12,700 00	STEELCASE INC CL A		186,944 00	177,909 01
48,200 00	STEWART ENTERPRISES INC CL A		288,718 00	321,622 01
20,700 00	STOLT-NIELSEN SA COM ADR		322,713 00	378,745 79
6,837 00	STONE ENERGY CORP COM		274,011 50	345,847 94
3,900 00	TECUMSEH PRODS CO CL B COM		189,735 00	175,518 60
13,300 00	TELEDYNE TECHNOLOGIES INC COM		216,857 00	205,823 52
4,400 00	TENNANT CO		163,240 00	185,714 95
24,600 00	TEREX CORP NEW		431,484 00	501,788 06
27,000 00	TIMKEN CO		438,860 00	430,176 77
12,400 00	TREDEGAR CORP COM		235,600 00	227,770 45
10,700 00	TRICO MARINE SVCS INC COM		80,785 00	101,548 21
20,900 00	TUPPERWARE CORP COM		402,325 00	419,906 97
9,600 00	UNITED DEFENSE INDS INC	COM	202,080 00	189,255 60
5,200 00	UNITED NATL BANCORP N J COM		124,852 00	96,839 77
5,800 00	UNIVERSAL FST PRODS INC		121,394 00	113,970 36
17,500 00	US ONCOLOGY INC COM		131,950 00	137,894 54
11,000 00	VAIL RESORTS INC COM		195,030 00	220,908 92
15,500 00	VALUEVISION INTL INC CL A		303,645 00	308,509 38
11,300 00	VANS INC COM		143,962 00	152,410 98
20,000 00	VARCO INTERNATIONAL INC COM		299,600 00	303,460 27
8,000 00	VENTIV HEALTH INC COM		29,280 00	65,962 50
29,900 00	VIASYSTEMS GROUP INC COM		18,837 00	230,824 13
18,700 00	VIGNETTE CORP COM		100,419 00	101,180 00
3,100 00	VOLT INFORMATION SCIENCES INC		53,010 00	74,045 74
5,100 00	WALTER INDS INC COM		57,681 00	62,058 84
5,100 00	WATSCO INC CL A		72,420 00	65,010 70
8,200 00	WATSON WYATT & CO HLDGS CL A		178,760 00	163,593 85
6,800 00	WAYPOINT FINL CORP COM		102,544 00	98,759 18
2,200 00	WEIS MKTS INC		61,512 00	64,454 78
9,200 00	WELLMAN INC COM		142,508 00	129,014 95
1,500 00	WESBANCO INC		31,695 00	30,244 14
7,200 00	WEST PHARMACEUTICAL SVCS INC	COM	191,520 00	175,506 68
2,559,088 90	SLO CLIENT CASH INVESTMENT TR		2,559,088 90	2,559,088 90
<b>Total Units</b>	<b>5,373,675 90</b>		<b>Total Market Value</b>	<b>Total Cost</b>
			44,817,203 40	45,876,349 20
		Receivables	986,945 47	988,945 47
		Payables	(970,280 92)	(970,280 92)
		Cash	0 00	0 00
		<b>TOTAL NET ASSETS</b>	<b>44,833,867 95</b>	<b>45,893,013 75</b>

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
18,500 00	ACXIOM CORP COM		288,255 00	200,708 69
8,600 00	ADVANCE PCS COM		193,710 00	61,705 21
30,100 00	ADVANCED DIGITAL INFORMATION	CORP	482,804 00	452,555 78
11,900 00	ALBANY MOLECULAR RESH INC COM		315,231 00	419,342 55
8,700 00	ALLOY INC COM		187,311 00	157,170 74
8,100 00	ALPHARMA INC CL A COM		214,245 00	235,586 61
5,000 00	ANALOGIC CORP COM PAR \$0 05		192,550 00	174,355 04
4,700 00	APPLEBEES INTL INC COM		160,740 00	113,767 87
21,600 00	ARMOR HLDGS INC		582,984 00	281,482 28
3,600 00	ASTROPOWER INC CDT-COM		145,548 00	132,634 82
27,500 00	ATS MED INC		145,750 00	212,435 62
11,000 00	AXT INC COM		158,730 00	234,437 89
4,350 00	BARR LABS INC		345,216 00	141,180 85
1,700 00	BEAZER HOMES USA INC		124,389 00	74,434 50
23,000 00	BIO TECHNOLOGY GEN CORP		189,290 00	232,753 58
16,500 00	CABLE DESIGN TECHNOLOGIES CORP	COM	225,720 00	220,850 00
1,200 00	CABOT MICROELECTRONICS CORP	COM	95,100 00	64,470 14
8,690 00	CAL DIVE INTL INC COM		214,469 20	235,140 78
9,000 00	CAREER ED CORP COM		308,520 00	222,357 45
6,800 00	CELL THERAPEUTICS INC CDT COM		184,152 00	180,725 44
57,400 00	CELLSTAR CORP		48,216 00	602,772 20
5,500 00	CHEESECAKE FACTORY (THE)		191,235 00	145,929 97
6,400 00	CHICOS FAS INC COM		254,080 00	256,364 77
4,160 00	CHILDREN'S PL RETAIL STORES	INC COM	112,944 00	93,037 50
3,000 00	CHRISTOPHER & BANKS CORP COM		102,750 00	90,813 52
18,200 00	COHERENT INC COM		562,744 00	524,027 81
300	COLE KENNETH PRODTNS INC CL A		5,310 00	5,185 50
16,000 00	COMPUCREDIT CORP COM		188,160 00	150,965 43
10,900 00	COMTECH TELECOMMUNICATIONS COR	NEW	135,160 00	201,965 19
9,600 00	COR THERAPEUTICS INC		229,728 00	224,636 11
11,900 00	CORE LABORATORIES N V		166,838 00	252,272 23
5,200 00	CORINTHIAN COLLEGES INC COM		212,628 00	179,280 92
16,500 00	CORIXA CORP COM		248,655 00	478,265 99
6,800 00	CORPORATE EXECUTIVE BD CO COM		253,230 00	205,708 41
6,650 00	COST PLUS INC CALIF		176,225 00	158,799 42
12,900 00	CROSSMANN COMMUNITIES INC	NOW CUSIP 07556Q105	425,700 00	299,731 51
6,500 00	CTS CORP		103,350 00	228,104 16
21,100 00	CUTTER & BUCK INC COM		79,336 00	232,107 70
4,200 00	DIAGNOSTIC PRODS CORP COM		184,590 00	125,972 48
14,400 00	DOCUMENTUM INC COM		312,768 00	272,019 86
1,100 00	DRS TECHNOLOGIES INC COM		39,215 00	35,200 00
4,200 00	EDUCATION MGMT CORP		152,250 00	142,175 50
12,500 00	EFUNDS CORP COM		171,875 00	212,659 40
8,200 00	EGL INC COM		114,390 00	180,905 86
2,700 00	ELECTRONICS BOUTIQUE HLDGS	CORP COM	107,838 00	107,400 36
16,400 00	ENDO PHARMACEUTICALS HLDGS INC	COM	191,388 00	152,897 23
7,900 00	EVERGREEN RES INC NO PAR		305,019 00	183,341 98
11,800 00	EXCO RES INC COM		198,240 00	209,137 38
2,600 00	FACTORY 2-U INC COM		52,104 00	46,648 00
1,600 00	FINISH LINE INC CL A		24,464 00	24,674 64
27,700 00	FIRST CONSULTING GROUP INC	COM	433,505 00	278,809 82
3,500 00	FLIR SYS INC		132,720 00	154,006 05
30,500 00	FLOW INTL INC		377,285 00	276,501 77
8,000 00	FORRESTER RESH INC COM		161,120 00	280,669 65
17,300 00	FRONTIER AIRLINES INC		294,100 00	217,660 47
10,800 00	G & K SVCS INC CL A		348,840 00	422,814 98
900	GROUP 1 AUTOMOTIVE INC COM		25,659 00	25,505 45
34,500 00	HANGER ORTHOPEDIC GROUP INC	NEW	207,000 00	303,371 75
25,800 00	HEALTHCARE SVCS GROUP INC		265,740 00	246,673 75
40,800 00	HOOPER HOLMES INC COM		365,160 00	323,555 78
7,700 00	ILEX ONCOLOGY INC COM		208,208 00	188,755 05
6,000 00	INDYMAC BANCORP INC COM		140,280 00	146,481 11
7,800 00	INFOCUS CORP COM		171,756 00	63,289 38
7,200 00	INFORMATION HLDGS INC COM		203,832 00	268,291 60
14,800 00	INSIGHT ENTERPRISES INC COM		364,080 00	272,306 72
18,500 00	INTERGRAPH CORP		254,190 00	247,838 44
12,700 00	IRON MTN INC PA COM		556,260 00	380,070 08
4,400 00	ITT EDL SVCS INC COM		162,228 00	146,847 03
10,000 00	JACK IN THE BOX INC COM		275,400 00	271,119 78
9,200 00	K V PHARMACEUTICAL CO CL A		271,400 00	243,170 42
8,800 00	LIFEPPOINT HOSPS INC COM		231,472 00	205,110 33
14,300 00	LIGAND PHARMACEUTICAL INC CL B		255,970 00	184,015 89
7,820 00	M D C HLDGS INC		299,296 80	274,460 30
2,200 00	MANHATTAN ASSOCS INC COM		64,130 00	71,447 22
8,850 00	MATRIA HEALTHCARE INC	COM NEW	306,475 50	167,838 73
17,000 00	MATTHEWS INTL CORP PA CL A		417,860 00	237,707 38
4,600 00	MEDICIS PHARMACEUTICAL CORP	CL A NEW COM	297,114 00	243,586 71
2,800 00	MERCURY COMPUTER SYS INC COM		109,508 00	105,344 38

	Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
	3,610 00	MICROS SYS INC COM		90,611 00	128,727 59
	11,400 00	MID ATLANTIC MED SVCS INC COM		258,780 00	249,191 59
	7,500 00	MOLECULAR DEVICES CORP		158,525 00	152,750 48
	24,500 00	MSC INDL DIRECT INC CL A		483,875 00	422,148 92
	13,400 00	NCO GROUP INC		308,860 00	293,481 92
	5,700 00	NDCHEALTH CORP COM		196,935 00	166,524 00
	11,600 00	NOVEN PHARMACEUTICALS INC COM		205,900 00	284,838 15
	20,900 00	NOVOSTE CORP		182,686 00	199,538 78
	4,900 00	NUMERICAL TECH INC COM		172,480 00	111,319 08
	4,200 00	O M GROUP INC COM		277,988 00	139,869 00
	21,600 00	OAK TECHNOLOGIES INC COM		297,000 00	310,487 33
	8,100 00	OCULAR SCIENCES INC COM		188,730 00	159,578 28
	11,600 00	ON ASSIGNMENT INC COM		266,452 00	207,760 83
	4,700 00	OPEN TEXT CORP COM		138,932 00	113,024 94
	12,500 00	ORTHOFIX INTERNATIONAL N V		463,787 50	185,203 58
	13,450 00	PACIFIC SUNWEAR CALIF INC COM		274,649 00	241,080 34
	9,000 00	PATINA OIL & GAS CORP		247,500 00	230,818 40
	10,450 00	PEGASUS SOLUTIONS INC COM		148,390 00	165,495 48
	8,000 00	PERFORMANCE FOOD GROUP CO		281,360 00	187,556 22
	10,800 00	PHARMACEUTICAL PROD DEV INC		348,948 00	137,941 69
	14,600 00	PHOENIX TECHNOLOGY LTD COM		169,944 00	244,472 64
	11,900 00	PLANTRONICS INC		305,116 00	253,074 08
	4,500 00	PRIMA ENERGY CORP PAR \$0.015		97,875 00	134,337 99
	10,700 00	PROVINCE HEALTHCARE CO COM		330,202 00	342,513 17
	2,700 00	PULTE HOMES INC COM		120,609 00	82,507 95
	4,900 00	QLT INC COM		124,509 00	75,460 00
	19,250 00	QUIKSILVER INC COM		331,100 00	374,329 98
	9,400 00	QUINTILES TRANSNATIONAL CORP	COM	150,870 00	138,622 31
	13,550 00	RADISYS CORP COM		266,393 00	275,203 57
	35,400 00	READ RITE CORP COM		233,994 00	207,812 93
	6,400 00	REMINGTON OIL & GAS CORP COM		110,720 00	104,771 20
	10,500 00	RENAL CARE GROUP INC COM		337,050 00	270,586 53
	5,100 00	RIVERDEEP GROUP PLC ADR		85,731 00	118,414 13
	10,700 00	RSA SEC INC COM		188,822 00	151,397 24
	3,200 00	RUDOLPH TECHNOLOGIES INC COM		109,824 00	105,675 50
	4,200 00	SANGSTAT MED CORP COM		82,488 00	81,001 21
	6,300 00	SCIOS INC		149,751 00	105,666 45
	13,400 00	SEITEL INC NEW		182,240 00	180,427 50
	19,800 00	SEMITOOL INC		227,304 00	325,969 44
	21,200 00	SICOR INC COM		332,416 00	240,217 57
	13,800 00	SILICON STORAGE TECHNOLOGY INC		133,032 00	155,984 49
	7,400 00	SILICON VALLEY BANCSHARES COM		197,802 00	149,914 95
	14,000 00	SKYWEST INC COM		356,300 00	283,361 01
	15,600 00	SLI INC COM		40,716 00	280,457 26
	9,500 00	SMARTFORCE PUB LTD CO	SPONSORED ADR	235,125 00	246,590 72
	11,400 00	STANDARD PAC CORP NEW COM		277,248 00	251,809 11
	16,900 00	STEINER LEISURE LTD		359,125 00	339,294 23
	22,500 00	STILLWATER MNG CO COM		416,250 00	649,982 46
	2,900 00	STONE ENERGY CORP COM		114,550 00	116,624 74
	32,600 00	STUDENT ADVANTAGE INC		41,076 00	478,450 35
	6,300 00	SYLVAN LEARNING SYS INC COM		139,041 00	129,897 75
	23,300 00	S1 CORP COM		376,994 00	452,850 15
	7,800 00	TECHNE CORP COM		287,430 00	249,197 86
	9,000 00	TECHNITROL INC		248,580 00	161,129 17
	34,900 00	TELETECH HLDGS INC		500,117 00	491,799 65
	9,250 00	TETRA TECH INC NEW		184,167 50	187,835 38
	15,300 00	THERAGENICS CORP		150,858 00	99,754 25
	100	THQ INC		4,847 00	2,800 00
	5,400 00	TIER TECHNOLOGIES INC CL B		116,424 00	115,340 00
	8,700 00	TIMBERLAND CO CL A		322,586 00	168,720 67
	5,900 00	UNITED NATL INC		147,500 00	112,943 58
	14,200 00	VANS INC COM		180,908 00	178,399 94
	17,100 00	VINTAGE PETE INC COM		247,095 00	136,424 80
	22,200 00	WATCHGUARD TECHNOLOGIES INC	COM	144,522 00	285,080 99
	2,000 00	WEST CORP COM		49,880 00	48,375 17
	9,700 00	XTO ENERGY INC COM		169,750 00	151,090 71
	1,118,740 20	SLO CLIENT CASH INVESTMENT TR		1,118,740 20	1,118,740 20
<b>Total Units</b>	<b>2,797,920 20</b>		<b>Total Market Value</b>	<b>32,769,743 70</b>	<b>Total Cost: 31,263,717 85</b>
			<b>Receivables</b>	<b>692,389 39</b>	<b>692,369 39</b>
			<b>Payables</b>	<b>(296,358 27)</b>	<b>(296,358 27)</b>
			<b>Cash</b>	<b>0 00</b>	<b>0 00</b>
			<b>TOTAL NET ASSETS</b>	<b>33,165,754 82</b>	<b>31,659,728 97</b>

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
834 334 00	ALL STAR GAS CORP SR SEC D NT	11 000% 08/30/2003 DD 12/01/00	417,167 00	718,000 00
950,000 00	CELCARIBE SA SR SEC D NTS	VAR RT 03/15/2004 DD 05/23/94	427 500 00	781 238 80
2 100 000 00	FIRSTWORLD COMM INC SR NT	0 000% 04/15/2008 DD 04/13/98	968 00	1,043 625 00
168,750 00	LAU CAPITAL FUNDING SUB NT	15 000% 08/21/2001 DD 08/21/98	0 00	168,750 00
1,194,338 08	MANSUR INDS INC SUB CONV NT	8 250% 02/23/2003 DD 02/23/98	537,452 14	1,157,213 08
1,273,301 00	OVATION INC CONV SUB NT	9 750% 02/23/2001 DD 02/06/98	954 875 75	1,345 235 00
329 508 00	OVATIONS INC CONV SUB NT	9 750% 02/23/2004 DD 04/27/99	247,129 50	381,313 75
750,000 00	TELE 1 EUROPE BV US\$ SR NT	13 000% 05/15/2008 DD 05/18/99	270 000 00	750,000 00
770 000 00	VIATEL INC SR DISC NTS	0 000% 04/15/2008 DD 04/08/98	8,069 60	421,858 02
32 00	AM COSMETICS CORP SER B PFD		93,952 00	940,000 00
5 00	AM COSMETICS CORP SER C PFD		8,335 00	180,000 00
46 00	AM COSMETICS CORP SER E PFD II		0 00	0 00
550 00	BANK UNITED CAP TR PFD SEC	SER B 10 25%	508,000 00	547,750 00
71,000 00	CANDESCENT TECH CORP SER E PFD		17,040 00	390,500 00
33 133 00	CANDESCENT TECH CORP SER F PFD		7,951 92	248,497 50
488 00	ICG HLDGS INC PFD EXCH 14%		488 00	381,613 72
2,812 00	LITEX INC SER C PFD		1 265,400 00	1,687,200 00
3 875,000 00	APP FIN VI MARITIUS LTD LIQUID	ZEROCPN 11/18/2012 DD 11/18/97	38,750 00	688,025 00
30 000 00	BOLDER TECHNOLOGIES CORP PFD	CVT SER A 144A	0 00	1,500,000 00
1,500 00	CANDLEWOOD HOTEL INC CV PFD A		975,000 00	1,500,000 00
42,000 00	CLEAN HARBORS INC CONV PFD	SER B	840,000 00	882,103 78
1,130 00	EARTHWATCH INC SR CVT PFD	SER C %	2,553 80	2,553 80
723 00	ICG HLDGS INC PFD EXCHANGEABLE		723 00	507,165 38
30,933 00	ORBITAL IMAGING CORP OC-PFD CV	A	773,325 00	2 328,774 75
2,837,000 00	PHYCOR INC SUB DEB CONV SUB NT	4 500% 02/15/2003 DD 02/12/96	314,358 77	1,921,134 24
3 832 00	AM COSMETICS CORP CLASS III		0 00	0 00
30,625 00	AMERSCO CAP TR COM SBI		40,425 00	234,281 25
103,277 00	BOLDER TECHNOLOGY CORP		103 28	252,685 51
177,442 00	CELCARIBE ORD SHS TRUST CTFS		8,872 10	110,901 25
450 00	COMUNICACION CELULAR SA WTS TO	PUR CL B 144A	0 09	28,125 00
265,538 00	DURECT CORP COM		3 077,585 42	570 906 70
1 380 00	EMPIRE GAS CORP NEW WTS TO	PURCHASE COM EXPIRE 07/15/2004	13 80	10,777 83
1,890 00	LAU CAP FDG INC COM		0 00	0 00
2 00	MFN FINL CORP COM	CASH MERGER	18 10	3,551 67
7 00	MFN FINL CORP WTS TO PUR 03/02		0 35	0 00
34,884 00	NORTHSTAR CAP INVT CORP COM	ACCREDITED INVS	697 680 00	750,006 00
75 000 00	NORTHSTAR CAPITAL INVT COM	144A	1 500,000 00	1,500,000 00
36,190 00	OVATION INC		361 90	379 995 00
137,873 00	PREVIEW SYS INC OC-COM		20,680 95	554 289 50
64,500 00	PRINCETON VIDEO IMAGE INC COM		143,190 00	354,750 00
24,256 00	PROSOFT TRAINING		23,770 88	28,681 60
1 00	IREGENCY CTRS CORP COM		27 75	25 00
11 250 00	SECURITY CAPITAL EUROPEAN	REALTY	225,000 00	225,000 00
63,750 00	SECURITY CAPITAL EUROPEAN	REALTY-GLOBAL COMPARTMENT	1,245,875 00	1,275,000 00
45 000 00	SMURFIT-STONE CONTAINER CORP	COM	718,650 00	785,613 89
13,209 00	SONG NETWORKS HLDG AKTIEBOLAG	SPONSORED	10 831 38	0 00
44,000 00	SUPERIOR FINL CORP DEL COM		688 600 00	400 000 00
4 700 00	SYSTEMONE TECH INC COM		10,387 00	71 741 55
2,100 00	VERADO HLDGS INC	WTS TO PUR COM SER B 04/15/08	21 00	86,625 00
2 000 00	CELLULARVISION TECH & TELECOMM	L P WTS TO PUR COM	0 00	2,000 00
1,000 000 00	NEW CENTURY HOLDINGS III L P		62,000 00	7,847,194 69
2,700 000 00	NEW CENTURY HOLDINGS X L P		2,997,000 00	2 700 000 00
100 48	PARTICIPATION IN FIL PARTNERS	L P REP BY REMNANT PVT EQ CORP	190 41	100 48
182 31	PARTICIPATION IN FIL PARTNERS	L P REP BY REMNANT PVT EQ CORP	345 48	182 31
1,162 238 00	PRIVATE EQ INVESTMENT FD III	L P REP BY REMNANT PVT EQ CORP	690,369 37	1,182 238 00
2,894 445 38	SLO CLIENT CASH INVESTMENT TR		2 894,445 38	2 894,445 38
<b>Total Units</b>	<b>23,998,703 25</b>		<b>Total Market Value</b>	<b>Total Cost</b>
			22,763,380 12	42,419,669 43
		Receivables	196,750 68	196,750 68
		Payables	0 00	0 00
		Cash	0 00	0 00
		<b>TOTAL NET ASSETS</b>	<b>22,960,130 80</b>	<b>42,616,420 11</b>

ALFRED P. SLUAN FOUNDATION  
 Taxpayer Identification # 13-1823877

Investment Detail 31-Dec-2001  
 JPM Multi Mkt Global - SLOF3004002

	Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
	230,000 00	ROBINSON DEPT STORE CNV BDS	3 250% 27-JUL-2000	23 00	232,315 97
<b>Total Units</b>	<b>230,000 00</b>		<b>Total Market Value</b>	<b>23 00</b>	<b>Total Cost: 232,315 97</b>
			Receivables	3 679 07	3,679 07
			Payables	0 00	0 00
			Cash	0 00	0 00
			Foreign Currency Fluctuation	(18 02)	(16 02)
			<b>TOTAL NET ASSETS</b>	<b>3,686 05</b>	<b>235,978 02</b>



ALFRED P. BLUAN FOUNDATION  
 Taxpayer Identification # 13-1R2387

Investment Detail 31-Dec-2001  
 JP Morgan REIT - SLOF2004002

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
34,900.00	APARTMENT INVT & MGMT CO CL A		1,595,977.00	1,584,422.11
100,507.00	ARCHSTONE SMITH TR COM		2,643,334.10	2,540,900.78
40,900.00	ARDEN RLTY GROUP INC COM		1,083,850.00	1,007,612.20
12,500.00	AVALONBAY CMNTYS INC COM		591,375.00	568,135.36
30,200.00	BOARDWALK EQUITIES INC COM		221,064.00	238,005.69
26,900.00	BOSTON PPTYS INC COM		1,022,200.00	938,284.48
8,000.00	BOYKIN LODGING CO COM		63,760.00	83,787.28
4,900.00	BRE PPTYS INC CL A		151,704.00	143,454.50
77,600.00	CARRAMERICA RLTY CORP COM		2,335,760.00	2,208,365.92
27,900.00	CENTERPOINT PPTYS TR COM		1,389,420.00	1,247,376.68
42,100.00	CHELSEA PPTY GROUP INC COM		2,067,110.00	1,857,693.51
60,050.00	COUSINS PPTYS INC COM		1,462,818.00	1,582,499.04
57,100.00	EQUITY INNS INC COM		378,002.00	394,687.38
202,268.00	EQUITY OFFICE PPTYS TR COM		6,084,221.44	6,101,152.87
59,548.00	EQUITY RESIDENTIAL SH	BEN INT COM	1,709,585.68	1,641,977.95
67,500.00	GENERAL GROWTH PPTYS INC		2,619,000.00	2,388,158.87
33,500.00	GETTY RLTY CORP NEW		631,475.00	565,658.78
21,400.00	GLIMCHER RLTY TR SHS BEN INT		402,962.00	369,406.59
83,500.00	HIGHWOODS PPTYS INC COM		2,168,825.00	1,905,377.79
11,300.00	HILTON HOTELS CORP COM		123,396.00	101,248.00
50,600.00	HOME PPTYS N Y INC COM		1,598,960.00	1,397,000.80
20,400.00	HOSPITALITY PPTYS TR COM SHS	BEN INT COM	601,800.00	611,235.00
36,300.00	HOST MARRIOTT CORP NEW COM		326,700.00	309,490.60
7,100.00	JDN RLTY CORP COM		87,543.00	78,739.00
25,000.00	JP RLTY INC COM		594,750.00	563,156.40
28,500.00	KILROY RLTY CORP COM		748,695.00	718,703.55
25,200.00	KIMCO RLTY CORP COM		823,788.00	812,328.60
689.5	KINDRED HEALTHCARE INC COM		35,854.00	33,819.98
24,800.00	LIBERTY PPTY TR SHS BEN INT	COM	740,280.00	697,391.89
25,600.00	MARRIOTT INTL INC NEW CL A		1,040,640.00	901,342.43
10,600.00	MID-ATLANTIC RLTY TR SH	BEN INT	164,830.00	150,692.78
114,600.00	MISSION WEST PPTYS INC MD COM		1,457,712.00	1,537,888.36
27,000.00	PENN REAL ESTATE INVT SH	BEN INT	626,400.00	628,808.40
63,300.00	POST PPTYS INC COM		2,247,783.00	2,287,151.86
71,500.00	PRENTISS PPTYS TR SH BEN INT	COM	1,982,875.00	1,857,153.83
159,400.00	PROLOGIS INT		3,428,694.00	3,334,822.83
56,300.00	PUBLIC STORAGE INC COM		1,880,420.00	1,670,144.61
26,900.00	REGENCY CTRS CORP COM		746,475.00	699,427.76
17,500.00	RFS HOTEL INVS INC COM		199,150.00	169,011.50
79,900.00	SIMON PPTY GROUP INC NEW COM		2,343,467.00	2,215,725.78
13,800.00	SL GREEN REALTY CORP		423,798.00	414,977.04
52,600.00	SUMMIT PPTYS INC COM		1,316,052.00	1,275,113.16
156,300.00	UNITED DOMINION RLTY TR INC		2,250,720.00	1,984,774.45
29,000.00	URSTADT BIDDLE PPTYS INC CL A		298,120.00	269,751.28
137,900.00	VENTAS INC		1,585,850.00	1,383,842.43
53,900.00	VORNADO RLTY TR COM		2,242,240.00	2,045,416.13
28,400.00	WEINGARTEN RLTY INVS SH BEN	INT	1,363,200.00	1,207,508.32
500	WINSTON HOTELS INC COM		3,870.00	3,882.50
885,518.89	SLO CLIENT CASH INVESTMENT TR		885,516.69	885,516.69
3,231,877.19		Total Market Value	60,769,801.89	Total Cost: 57,368,999.32
		Receivables	304,972.96	304,972.96
		Payables	(43,953.50)	(43,953.50)
		Cash	0.00	0.00
		TOTAL NET ASSETS	61,030,821.35	57,630,018.78

ALFRED P. SLOAN FOUNDATION  
Taxpayer Identification # 13-1623877

Investment Detail 31-Dec-2001  
Distributions Account

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

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
3,724,163.93	SILCHESTER INTL INVESTORS INTL	VALUE EQUITY GROUP TRUST	85,814,133.01	71,173,264.47
21,742,918.75	LEHMAN BROS MERCHANT BKG II LP		21,742,918.75	23,762,931.61
2,339,651.38	BAIN CAPITAL FUND V-B L P		2,339,651.38	5,238,292.05
13,730,062.83	BAIN CAPITAL FUND VI L P		13,730,062.83	16,811,504.26
		Receivables	485,568.79	485,568.79
		TOTAL M V FOR BAIN CAPITAL VI	14,215,631.62	
6,138,143.00	BAIN CAPITAL VI COINVEST L P		6,138,143.00	5,991,250.00
5,000.00	ENDOWMENT & FOUNDATION RLTY	LTD JMB III	1,311,613.00	3,824,027.00
5,000.00	ENDOWMENT & FOUNDATION REALTY	JMB IV \$2519522.26 COMMITMENT	2,802,381.00	3,309,187.78
10,341,981.51	BCM CAPITAL PARTNERS LP		10,341,981.51	11,947,656.57
24,656,588.27	CITICORP MEZZANINE PARTNERS	L P	24,656,588.27	32,555,164.50
4,250.00	CIIF II BUSINESS TR		782,759.00	-
37,942,574.00	BROOKSIDE CAP PARTNERS FUND LP		37,942,574.00	25,000,000.00
3,225,254.00	VELOCITY TECH & COMMN FD		3,225,254.00	2,112,373.32
12,980,930.00	AG CAPITAL RECOVERY PARTNRS LP		12,980,930.00	9,984,140.00
30,248,732.01	AG SUPER FUND LP		30,248,732.01	25,000,000.00
2,500,000.00	FARALLON CAPITAL INSTITUTIONAL	PARTNERS L P	30,911,570.00	25,000,000.00
12.92	OZ OVERSEAS FD SLO C/19		12,922.00	10,165.08
28.30	OZ OVERSEAS FD TRANCHE C/20SLO		26,298.00	20,390.08
49.55	OZ OVERSEAS FUND LTD TRANCHE	C/12	49,552.00	49,551.54
11.21	OZ OVERSEAS FUND LTD TRANCHE	C/13	11,214.00	9,327.38
18.50	OZ OVERSEAS FD C/22 SLO		18,499.00	14,877.68
239.52	OZ OVERSEAS FD C/23 SLO		239,519.00	184,908.28
16.63	OZ OVERSEAS FD C/24 SLO		16,633.00	12,752.30
5.03	OZ OVERSEAS FD LTD-TRANCHE C/14		5,030.00	4,182.68
43.78	OZ OVERSEAS FD TRANCHE C/16 LP		43,788.78	36,280.89
43.78	OZ OVERSEAS FD TRANCHE C/17 LP		43,433.48	36,280.89
12.66	OZ OVERSEAS FD TRANCHE C/18 LP		12,664.00	10,493.66
17.76	OZ OVERSEAS FD TRANCHE C/21	SLO	17,760.00	13,823.81
24,199.65	OZ OVERSEAS FUND LTD		31,820,540.19	24,525,716.39
		TOTAL M V FOR OZ OVERSEAS	32,117,853.45	24,928,750.64
3,458,681.00	ATLAS VENTURE FUND V LP		3,458,681.00	5,722,200.00
70,404.83	REGIMENT CAP SERIES C CLASS 2		7,177,168.73	7,000,000.00
200,000.00	REGIMENT CAPITAL LTD		23,107,520.00	20,000,000.00
		TOTAL M V FOR REGIMENT CAP	30,284,688.73	27,000,000.00
5,752,900.26	MPM B10 VENTURES II LP		5,752,900.26	6,030,000.00
1,945,034.00	HATCH VENTURES LP		1,945,034.00	3,334,850.00
1,820,285.00	ACCEL VIII LP		1,820,285.00	2,250,000.00
2,451,921.00	BAIN CAPITAL FUND VII		2,451,921.00	3,375,000.00
(8,162.00)	SEVEN ROSEN VII-PRO FORMA		-	-
669,293.00	SEVIN ROSENFUND VIII LP		669,293.00	800,000.00
		TOTAL M V FOR SEVEN ROSEN	669,293.00	800,000.00
25,000.00	SATELLITE OVERSEAS FUND LTD		27,732,921.75	25,000,000.00
22,150,000.00	CATALYST PARTNERS LP		22,150,000.00	25,000,000.00
2,703,845.33	CCG INVESTMENT FUND LP		2,703,845.33	3,259,928.61
4,387,953.88	REGIMENT CAPITAL II LP		4,387,953.88	4,359,583.55
450,150.00	SUMMIT PARTNERS VI-B LP		450,150.00	500,000.00
2,034,187.00	PARTHENON INVESTORS II LP		2,034,187.00	2,353,320.00

Shares/Par	Security Description 1	Security Description 2	Market Value	Total Cost
10,000 00	HIGHFIELD CAP LIMITED		12,121,250 00	10,000,000 00
395,703 00	ATLAS VENTURE FD VI LP-SLO		395,703 00	445,208 00
25,555,509 00	VALUE ACT CAPITAL PARTNERS LP		25,555,509 00	21,250,000 00
105,573 00	CENTILLIUM COMMUNICATIONS INC	COM	829,803 78	2,934,929 40
2,097,578 84	CENTERPOINT VENTURES FDIII LP		2,097,578 84	2,250,000 00
9,673,467 00	AG CAPITAL RECOVERY PTRS II LP		9,673,467 00	9,187,500 00
15,000 00	GLENVIEW CAPITAL PARTNERS LTD		18,815,931 50	15,000,000 00
		Cash Non-Custodied	10,000,000 00	10,000,000 00
		TOTAL M V FOR GLENVIEW CAP	28,815,931 50	
366,665 42	SOVEREIGN CAPITAL III LP SLO		368,665 42	366,665 42
86,260 34	HIGHLINE CAPITAL INTL SLO		15,491,978 72	15,000,000 00
150,000 00	IGNITION VENTURE PARTNERS II		150,000 00	150,000 00

ALFRED P SLOAN FOUNDATION - 13-1623877

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

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

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

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

General Program Research Fellowships	Authorized Fiscal Year	Amount Paid 2001	Approved For Future Payment	Iss. Status
Baylor College of Medicine Houston, TX Alfred P. Sloan Research Fellowship for Dr. Fabrizio Gobbi in Neuroscience (BR-4002) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Boston College Chestnut Hill, MA Alfred P. Sloan Research Fellowship for Dr. Scott J. Miller in Chemistry (BR-3898) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Boston University Boston, MA Alfred P. Sloan Research Fellowship for Dr. Barbara Shinn-Cunningham in Neuroscience (BR-3899) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Boston University Boston, MA Alfred P. Sloan Research Fellowship for Dr. Alexander Polishchuk in Mathematics (BR-4003) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Brandeis University Waltham, MA Alfred P. Sloan Research Fellowship for Dr. Wenbin Lin in Chemistry (BR-3900) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Brandeis University Waltham, MA Alfred P. Sloan Research Fellowship for Dr. Dmitry Kleinfeld in Mathematics (BR-4004) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of British Columbia Vancouver, British Columbia, Canada Continuation of Alfred P. Sloan Research Fellowship for Dr. Jim Bryan in Mathematics (BR-38897) \$12,590 14	\$12,590 14	\$12,590 14	\$0 00	Foreign Educational Inst.
Brown University Providence, RI Alfred P. Sloan Research Fellowship for Dr. Jan Heisterkamp in Mathematics (BR-3901) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Brown University Providence RI Alfred P. Sloan Research Fellowship for Dr. Greg Landsberg in Physics (BR-4005) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Brown University Providence RI Alfred P. Sloan Research Fellowship for Dr. David Steinberg in Neuroscience (BR-4006) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)

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

General Program	Authorized Fiscal Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Research Fellowships California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr. Emmanuel Condes in Mathematics (BR-4007)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr. Richard Roberts in Chemistry (BR-4008)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Nina Armani-Hamed in Physics (BR-3902)</i> \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Andrei Okounkov in Mathematics (BR-3903)</i> \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Kenneth Choy in Economics (BR-4009)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Allen Knudson in Mathematics (BR-4010)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Ai-Ko Liu in Mathematics (BR-4011)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Jeffrey Long in Chemistry (BR-4012)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Michael Marge in Physics (BR-4013)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Dan Stampe-Kura in Physics (BR-4014)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)





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

General Program	Authorized Period Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Research Fellowships University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr. James Larkin in Physics (BR-3909)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr. Noyak in Physics (BR-3910)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr. Christoph Thiele in Mathematics (BR 3911)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Continuation of an Alfred P Sloan Research Fellowship for Dr. Kefeng Liu in Mathematics (BR-37837)</i> \$35,000.00	\$35,000.00	\$35,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr. Ekaterini Kyriazidou in Economics (BR-4019)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr. Dimitri Sulyabkhenko in Mathematics (BR-4020)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr. Sarah Tolbert in Chemistry (BR-4021)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, Riverside Riverside, CA <i>Alfred P Sloan Research Fellowship for Dr. Jingsong Zhang in Chemistry (BR 4022)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Research Fellowship for Dr. Herwig Baier in Neuroscience (BR 3912)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Research Fellowship for Dr. Fen-Biao Gao in Neuroscience (BR 4023)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Research Fellowship for Dr. Philip Sibes in Neuroscience (BR 4024)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)

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

General Program Research Fellowships	Authorized During Year	Amount Paid 2001	Approved For Future Payment	Tax Status
University of California, Santa Barbara Santa Barbara, CA <i>Alfred P Sloan Research Fellowship for Dr. Leon Balena in Physics (BR-3913)</i> \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of California, Santa Barbara Santa Barbara, CA <i>Alfred P Sloan Research Fellowship for Dr. Deborah Kuchair Fyfe in Physics (BR-4023)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
2001 Carnegie Mellon University Pittsburgh, PA <i>Alfred P Sloan Research Fellowship for Dr. Hui Zhang in Computer Science (BR-3914)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 Carnegie Mellon University Pittsburgh, PA <i>Alfred P Sloan Research Fellowship for Dr. David Shell in Chemistry (BR-4026)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
2001 Carnegie Mellon University Pittsburgh, PA <i>Alfred P Sloan Research Fellowship for Dr. Hodger Sing in Economics (BR-4037)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
2001 Case Western Reserve University Cleveland, OH <i>Cominization of an Alfred P Sloan Research Fellowship for Dr. Corey Smith in Neuroscience (BR-39347)</i> \$33,690.30	\$33,690.30	\$33,690.30	\$0.00	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr. Fernando Alvarez in Economics (BR-3915)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr. Sean M. Carroll in Physics (BR-3916)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr. Anusan Goodhue in Economics (BR-3917)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr. Owen A. Lomont in Economics (B-3918)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)

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

General Program Research Fellowships	Authorized Funding Year	Amount Paid 2001	Approved For Future Payment	Tax Status
University of Chicago Chicago, IL Alfred P Sloan Research Fellowship for Dr. Milan Mrksich in Chemistry (BR-3919) 40000 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL Alfred P Sloan Research Fellowship for Dr. Alexander Kudren in Mathematics (BR-4037) \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL Alfred P Sloan Research Fellowship for Dr. Ka Yee Christina Lee in Chemistry (BR-4038) \$40 000 00 2001	\$40 000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Chicago Chicago IL Alfred P Sloan Research Fellowship for Dr. Sandeep Sethi in Physics (BR-4029) \$40,000 00 2001	\$40,000.00	\$20,000 00	\$20,000.00	170 (b) (1) (A) (ii)
Cold Spring Harbor Laboratory Cold Spring Harbor NY Alfred P Sloan Research Fellowship for Dr. Anthony Zador in Neuroscience (BR-3920) \$40,000 00 2001	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (vi)
Columbia University New York, NY Alfred P Sloan Research Fellowship for Dr. Janet M. Conrad in Physics (BR-3921) \$40 000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Columbia University New York, NY Alfred P Sloan Research Fellowship for Dr. Oliver Habert in Neuroscience. (BR-3922) \$40 000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Columbia University New York, NY Alfred P Sloan Research Fellowship for Dr. James L. Lelington in Chemistry (BR-3923) \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Columbia University New York, NY Alfred P Sloan Research Fellowship for Dr. James L. Nagle in Physics (BR-3924) \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Columbia University New York NY Alfred P Sloan Research Fellowship for Dr. Luca Trevisan in Computer Science. (BR-3925) \$40 000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)

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

General Program Research Fellowships	Authorized During Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Columbia University New York, NY Alfred P. Sloan Research Fellowship for Dr. Jacqueline Costlich in Neuroscience (BR-4030) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (i)
2001 Columbia University New York, NY Alfred P. Sloan Research Fellowship for Dr. William Noble Grundy in Computer Science (BR-4031) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (i)
2001 Columbia University New York, NY Alfred P. Sloan Research Fellowship for Dr. Dawn Thain Son in Physics (BR-4012) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (i)
2001 Columbia University New York, NY Continuation of an Alfred P. Sloan Research Fellowship for Dr. Clifford Stein in Computer Science. (BR-38127) \$35,000.00	\$35,000.00	\$35,000.00	\$0.00	170 (b) (1) (A) (i)
2001 Cornell University Ithaca, NY Continuation of an Alfred P. Sloan Research Fellowship for Dr. Jon S. Thomson in Chemistry (BR-3928) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (i)
2000 Cornell University Ithaca, NY Alfred P. Sloan Research Fellowship for Dr. Piet W. Brouwer in Physics (BR-3929) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (i)
2000 Cornell University Ithaca, NY Alfred P. Sloan Research Fellowship for Dr. H. Floyd Dorn in Chemistry (BR-3930) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (i)
2000 Cornell University Ithaca, NY Alfred P. Sloan Research Fellowship for Dr. Yurt Benesh in Mathematics (BR-4033) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (i)
2001 Cornell University Ithaca, NY Alfred P. Sloan Research Fellowship for Dr. Christiane Lüscher in Neuroscience (BR-4034) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (i)
2001 Dartmouth College Hanover, NH Alfred P. Sloan Research Fellowship for Dr. Prasad Jayanti in Computer Science. (BR-3931) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (i)

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

General Program	Authorized Period Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Research Fellowships				
Duke University				
Durham NC	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Michael D. Ehlers in Neuroscience. (BR 3933)</i>				
\$40,000.00				
2000				
Duke University				
Durham, NC	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. John R. Graham in Economics (BR 3933)</i>				
\$40,000.00				
2000				
Duke University				
Durham, NC	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Mark W. Graesshoff in Chemistry (BR 3934)</i>				
\$40,000.00				
2000				
Duke University				
Durham, NC	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Ashwath V. Korweil in Physics. (BR 3935)</i>				
\$40,000.00				
2000				
Duke University				
Durham, NC	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Ross A. Willenhofer in Chemistry (BR 3936)</i>				
\$40,000.00				
2000				
Duke University				
Durham, NC	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Thomas P. Wriedt in Mathematics (BR-3937)</i>				
\$40,000.00				
2000				
Duke University				
Durham NC	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Guoping Feng in Neuroscience (BR-4035)</i>				
\$40,000.00				
2001				
Duke University				
Durham, NC	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Michael Plant in Neuroscience (BR-4036)</i>				
\$40,000.00				
2001				
Emory University				
Atlanta GA	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Tingquan Tan in Chemistry (BR-4038)</i>				
\$40,000.00				
2001				
Georgia Institute of Technology				
Atlanta, GA	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Robert Dickson in Chemistry (BR-4039)</i>				
\$40,000.00				
2001				

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

General Program Research Fellowships	Authorized During Year	Amount Paid 2001	Approved For Future Payments	Tax Status
Georgia Institute of Technology Atlanta, GA Alfred P. Sloan Research Fellowship for Dr. Elizabeth Mynatt in Computer Science (BR-4040)	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001				
Georgia Institute of Technology Atlanta, GA Alfred P. Sloan Research Fellowship for Dr. Dana Romhill in Computer Science (BR-4041)	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001				
Georgia Tech Foundation, Inc. Atlanta, GA Alfred P. Sloan Research Fellowship for Dr. Rigoberto Hernandez in Chemistry (BR 3956)	\$0 00	\$20,000 00	\$0 00	509 (a) (3)
2000				
University of Georgia Research Foundation, Inc. Athens, GA Alfred P. Sloan Research Fellowship for Dr. William A. Graham in Mathematics (BR 3919)	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
2000				
Harvard University Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. Assad Boust in Neuroscience (BR-4042)	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001				
Harvard University Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. Rafael La Porta in Economics (BR-4043)	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001				
Harvard University Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. David Laibson in Economics (BR-4044)	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001				
Harvard University Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. Norman Ramsey in Computer Science (BR-4045)	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001				
University of Illinois, Urbana-Champaign Urbana, IL Alfred P. Sloan Research Fellowship for Dr. Ali Yazdani in Physics (BR 3946)	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
2000				
University of Illinois, Urbana-Champaign Urbana, IL Alfred P. Sloan Research Fellowship for Dr. Jared Bronski in Mathematics (BR-4047)	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001				

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

General Program Research Fellowships	Authorized Funding Year	Amount Paid 2001	Approved For Future Funding	Ter. Status
University of Illinois, Urbana-Champaigns Urbana, IL <i>Alfred P Sloan Research Fellowship for Dr. Karin Dolinen in Physics (BR-4048)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaigns Urbana, IL <i>Alfred P Sloan Research Fellowship for Dr. Wilfried von der Dock in Chemistry (BR-4049)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P Sloan Research Fellowship for Dr. Thomas Lectka in Chemistry (BR 3947)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P Sloan Research Fellowship for Dr. John Toczano in Chemistry (BR-4051)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD <i>Alfred P Sloan Research Fellowship for Dr. Melanie Becker in Physics (BR-4058)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD <i>Alfred P Sloan Research Fellowship for Dr. Kousantasia Trivizas in Mathematics (BR-4059)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD <i>Alfred P Sloan Research Fellowship for Dr. Jiu-Kang Yu in Mathematics (BR-4060)</i> \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr. Susan Athey in Economics (BR-3949)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge MA <i>Alfred P Sloan Research Fellowship for Dr. Pawan Sukha in Neuroscience (BR 3950)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr. Jaume Ventura in Economics (BR 3951)</i> \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)

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

Authorized Partial Year	Amount Paid 2001	Amount For Future Payment	IRS Status
\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
General Program Research Fellowships Massachusetts Institute of Technology Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Hubert Bray in Mathematics (BR-4052) \$40,000 00			
\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001 Massachusetts Institute of Technology Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Deepa Chubbabarty in Physics (BR-4053) \$40,000 00			
\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001 Massachusetts Institute of Technology Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Troy Littleton in Neuroscience (BR-4054) \$40,000 00			
\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001 Massachusetts Institute of Technology Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Semihil Multinatham in Economics (BR-4055) \$40,000 00			
\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001 Massachusetts Institute of Technology Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Harold Schwabe in Chemistry (BR-4056) \$40,000 00			
\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001 Massachusetts Institute of Technology Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Alexander van Oudenarden in Physics (BR-4057) \$40,000 00			
\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
2001 University of Massachusetts, Amherst Amherst, MA Alfred P Sloan Research Fellowship for Dr. Klaus Schmidt Rohr in Chemistry (BR 3955) \$40,000 00			
\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
2000 Medical College of Georgia Research Institute Augusta, GA Continuation of an Alfred P Sloan Research Fellowship for Dr. Corey Smith in Neuroscience (BR-3954) \$20,000 00			
\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
2000 McGill University Montreal, Quebec, Alfred P Sloan Research Fellowship for Dr. John A. Toth in Mathematics (BR 3953) \$40,000 00			
\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2000 McGill University Montreal, Quebec, Alfred P Sloan Research Fellowship for Dr. Dmitry Jakobson in Mathematics (BR-4061) \$40,000 00			
\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)



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

General Program Research Fellowships	Authorized Period Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Michigan State University East Lansing, MI Alfred P Sloan Research Fellowship for Dr. Peter S. Ozsvath in Mathematics (BR-1955) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Michigan State University East Lansing, MI Alfred P Sloan Research Fellowship for Dr. Stuart H. Tazewer in Physics (BR-1956) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Michigan State University East Lansing, MI Alfred P Sloan Research Fellowship for Dr. Heinrich Schatz in Physics (BR-4062) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI Alfred P Sloan Research Fellowship for Dr. Cagliyan Kurdak in Physics (BR-1957) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI Alfred P Sloan Research Fellowship for Dr. Brian Conrad in Mathematics (BR-4063) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI Alfred P Sloan research Fellowship for Dr. Sugih Jamin in Computer Science (BR-4064) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI Alfred P Sloan Research Fellowship for Dr. Carolina Liligew-Berteloni in Physics (BR-4065) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI Alfred P Sloan Research Fellowship for Dr. Jens-Christian Meinert in Physics (BR-4066) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI Alfred P Sloan Research Fellowship for Dr. Steven Reinhardt in Computer Science (BR-4067) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI Alfred P Sloan Research Fellowship for Dr. Christopher Stücker in Mathematics (BR-4068) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)

2001  
 FORM 990-PF  
 Schedule G-Part I, Lines 1a, d, e, f -Part XV, Lines 3a & b  
 Grants, Organizations,  
 Names and Address

General Program	Authorized During Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Research Fellowships New York University New York, NY	\$0 00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Georgi Dvelli in Physics (BR-3938) \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
New York University New York, NY	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Nava Rubin in Neuroscience. (BR-3959) \$40,000 00 2000	\$0 00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
New York University New York, NY	\$0 00	\$20,000.00	\$0 00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Denis Zorin in Computer Science. (BR-3960) \$40,000 00 2000	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
New York University New York, NY	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Nadar Mizumoni in Mathematics (BR-4069) \$40,000 00 2001	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Northeastern University Boston MA	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Sergey Kravchenko in Physics. (BR-3963) \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Northwestern University Evanston, IL	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Hui Cao in Physics (BR-3964) \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Northwestern University Evanston, IL	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Hillary Arnold Cochran in Chemistry (BR-3965) \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Northwestern University Evanston IL	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Eric Zaslav in Mathematics (BR-3966) \$40,000 00 2000	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Northwestern University Evanston, IL	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Son Binh Nguyen in Chemistry (BR-4071) \$40,000 00 2001	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Notre Dame Notre Dame, IN	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Xinbo Liu in Mathematics (BR-3967) \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)

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

General Program	Authorized Partial Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Research Fellowships Ohio State University Research Foundation Columbus, OH <i>Alfred P Sloan Research Fellowship for Dr Michael K Chan in Chemistry (BR-3968)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Ohio State University Research Foundation Columbus, OH <i>Alfred P Sloan Research Fellowship for Dr Alexander Leibman in Mathematics (BR-3969)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Ohio State University Research Foundation Columbus, OH <i>Alfred P Sloan Research Fellowship for Dr Bjorn Sandstede in Mathematics (BR 3970)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Ohio State University Research Foundation Columbus, OH <i>Alfred P Sloan Research Fellowship for Dr Song Chun Zhu in Computer Science (BR-4072)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Oregon State University Corvallis, OR <i>Alfred P Sloan Research Fellowship for Dr Wei Kong in Chemistry (BR 3971)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Research Fellowship for Dr Andrew L. Belmont in Physics (BR 3972)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Research Fellowship for Dr Dmitry Dolgopiat in Mathematics (BR 3973)</i> \$40,000 00 2000	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Sharon Hammes-Schiffer in Chemistry (BR 37637)</i> \$14,429 59 2001	\$14,429 59	\$14,429 59	\$0 00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Research Fellowship for Dr Philip Bevilacqua in Chemistry (BR-4073)</i> \$40,000 00 2001	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Michael V Pishko in Chemistry (BR 38867)</i> \$1,490 13 2001	\$1,490 13	\$1,490 13	\$0 00	170 (b) (1) (A) (ii)

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

General Program	Authorized Period Year	Amount Paid 2001	Approved For Prior Payment	Tax Status
Research Fellowships University of Pennsylvania Philadelphia, PA Alfred P Sloan Research Fellowship for Dr. Mark Devlin in Physics (BR 3974) \$40,000 00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 University of Pennsylvania Philadelphia, PA Alfred P Sloan Research Fellowship for Dr. Sanjeev Khanna in Computer Science (BR-3975) \$40,000 00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 University of Pennsylvania Philadelphia, PA Alfred P Sloan Research Fellowship for Dr. Jay Kulkarni in Physics (BR-4074) \$40,000 00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
2001 University of Pennsylvania Philadelphia, PA Alfred P Sloan Research Fellowship for Dr. Marc Schmidt in Neuroscience (BR-4075) \$40,000 00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
2001 University of Pennsylvania Philadelphia, PA Alfred P Sloan Research Fellowship for Dr. Matthew Strassler in Physics (BR-4076) \$40,000 00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
2001 President and Fellows of Harvard College Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Mark G. Baxter in Neuroscience (BR-3940) \$40,000 00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2001 President and Fellows of Harvard College Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Zilgung He in Neuroscience (BR 3941) \$40,000 00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 President and Fellows of Harvard College Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Michael Minszwner in Computer Science (BR 3942) \$40,000 00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 President and Fellows of Harvard College Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Venkatesh Murthy in Neuroscience (BR-3943) \$40,000 00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 President and Fellows of Harvard College Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Matthew D. Scheir in Chemistry (BR 3944) \$40,000 00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)

2001  
 FORM 990-PF  
 Schedule G - Part I, Lines 25a & d -Part XV, Lines 3a & b  
 Granting Organization  
 Name and Address

Authorized During Year	Amount Paid 2001	Approved For Future Payment	Tax Status	
General Program Research Fellowships President and Fellows of Harvard College Cambridge, MA Alfred P Sloan Research Fellowship for Dr. Martin J. White in Physics (BR-3945) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ Alfred P Sloan Research Fellowship for Dr. Adam Finkelstein in Computer Science. (BR-3976) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ Alfred P Sloan Research Fellowship for Dr. Giovanni Forni in Mathematics. (BR-3977) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ Alfred P Sloan Research Fellowship for Dr. John Morgan in Economics (BR-3978) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ Alfred P Sloan Research Fellowship for Dr. Samuel S. Wang in Neuroscience. (BR-3979) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ Continuation of an Alfred P Sloan Research Fellowship for Dr. Peter S. Ozsvath in Mathematics (BR-39537) \$40,000 00	\$20,000 00	\$0 00	\$0 00	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ Alfred P Sloan Research Fellowship for Dr. Jonathan Parker in Economics (BR-4077) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ Alfred P Sloan Research Fellowship for Dr. Wilhelm Schlag in Mathematics (BR-4078) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ Alfred P Sloan Research Fellowship for Dr. Uros Seljak in Physics (BR-4079) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Purdue Research Foundation West Lafayette, IN Alfred P Sloan Research Fellowship for Dr. Julian M. Burtak in Chemistry (BR-3980) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (iv)

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

General Program	Authorized Period Year	Amount Paid 2001	Amount For Future Payment	Tax Status
Research Fellowships Research Foundation of State University of New York Albany NY Alfred P Sloan Research Fellowship for Dr. Zubin Kohuthabas in Physics (BR-4089) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (iv)
2001 Rice University Houston, TX Alfred P Sloan Research Fellowship for Dr. Vicki L. Cohen in Chemistry (BR-3981) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
2000 Rice University Houston TX Alfred P Sloan Research Fellowship for Dr. Peter Druschel in Computer Science. (BR 3982) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
2000 Rice University Houston TX Alfred P Sloan Research Fellowship for Dr. Lydia Kavradt in Computer Science. (BR 3983) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
2000 Rice University Houston TX Alfred P Sloan Research Fellowship for Dr. Edward Knightly in Computer Science (BR-4080) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001 University of Rochester Rochester NY Alfred P Sloan Research Fellowship for Dr. David J. Callina In Neuroscience. (BR-3984) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
2000 University of Rochester Rochester NY Alfred P Sloan Research Fellowship for Dr. Alexandre Paquet In Neuroscience. (BR 3985) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
2000 University of Rochester Rochester NY Alfred P Sloan Research Fellowship for Dr. Edward Friedman In Neuroscience (BR-4081) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
2001 Rutgers University Foundation New Brunswick, NJ Alfred P Sloan Research Fellowship for Dr. Valery Kryukhin in Physics (BR 4083) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (iv)
2001 Salk Institute for Biological Studies La Jolla, CA Alfred P Sloan Research Fellowship for Dr. Eduardo J. Chichilnisky in Neuroscience. (BR 3986) \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (iv)

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

General Program Research Fellowships	Authorized Period Year	Amount Paid 2001	Amount For Future Payments	Tax Status
Scripps Research Institute La Jolla CA Alfred P Sloan Research Fellowship for Dr Philip Edward Dawson in Chemistry (BR-4084) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
2001 Simon Fraser University Canada V5A 1S6, Alfred P Sloan Research Fellowship for Dr Steven Dodge in Physics (BR-4085) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	Foreign Educational Inst.
2001 Simon Fraser University Canada V5A 1S6, Continuation of an Alfred P Sloan Research Fellowship for Dr David J Murdoch in Mathematics. (BR-36657) \$17,219.43	\$17,219.43	\$17,219.43	\$0.00	Foreign Educational Inst.
2001 University of Southern California Los Angeles, CA Alfred P Sloan Research Fellowship for Dr Thomas H Geisser in Mathematics. (BR-3987) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (i)
2000 University of Southern California Los Angeles, CA Alfred P Sloan Research Fellowship for Igor Kuranov in Mathematics (BR 3988) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (i)
2000 Stanford University Stanford, CA Alfred P Sloan Research Fellowship for Dr Baiqi Prohbar in Computer Science. (BR 3989) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (i)
2000 Stanford University Stanford, CA Alfred P Sloan Research Fellowship for Dr Guglielmo Stafflani in Mathematics (BR 3990) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (i)
2000 Stanford University Stanford, CA Alfred P Sloan Research Fellowship for Dr Thomas J Wandless in Chemistry (BR 3991) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (i)
2000 Stanford University Stanford, CA Alfred P Sloan Research Fellowship for Dr Hongjie Dai in Chemistry (BR-4086) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (i)
2001 Stanford University Stanford CA Alfred P Sloan Research Fellowship for Dr Andrea Goldsmith in Mathematics (BR-4087) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (i)

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

General Program Research Fellowships Stanford University Stanford CA	Authorized During Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Continuation of an Alfred P Sloan Research Fellowship for Dr. Susan Athey in Economics. (BR-39497)	\$19,954.05	\$19,954.05	\$0.00	170 (b) (1) (A) (ii)
2001 Stony Brook Foundation Stony Brook, NY	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
Alfred P Sloan Research Fellowship for Dr. Hong Qiu in Computer Science (BR-4050)	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
2001 Stony Brook Foundation Stony Brook, NY	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
Alfred P Sloan Research Fellowship for Dr. Alexander Abouev in Physics (BR-4083)	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
2001 Stony Brook Foundation Stony Brook, NY	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
Alfred P Sloan Research Fellowship for Dr. Peter Tonge in Chemistry (BR-4090)	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
2001 University of Texas at Austin Austin, TX	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Nina Armentia in Computer Science. (BR-3992)	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
2000 University of Texas at Austin Austin, TX	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr. Michael Dublin in Computer Science (BR-3993)	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
2000 University of Texas at Austin Austin, TX	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
Alfred P Sloan Research Fellowship for Dr. Lorenzo Alimi in Computer Science (BR-4092)	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
2001 University of Texas at Austin Austin, TX	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
Alfred P Sloan Research Fellowship for Dr. Angela Belcher in Chemistry (BR-4093)	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
2001 University of Texas at Austin Austin, TX	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
Alfred P Sloan Research Fellowship for Dr. Anna Gal in Computer Science (BR-4094)	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
2001 University of Texas at Austin Austin, TX	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (iv)
Continuation of an Alfred P Sloan Research Fellowship for Dr. Stephen G. Donald in Economics. (BR-3703-T)	\$6,366.35	\$6,366.35	\$0.00	170 (b) (1) (A) (ii)
2001				



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

General Program Research Fellowships Texas A&M University College Station, TX Alfred P Sloan Research Fellowship for Dr. Catherine Hwang Yen in Mathematics (BR-4091) \$40,000.00 2001	Authorized Fiscal Year	Amount Paid 2001	Approved For Future Payments	Tax Status
University of Toronto Ontario, Canada, Alfred P Sloan Research for Dr. Michael Malloy in Mathematics (BR-3994) \$40,000.00	\$0.00	\$20,000.00	\$0.00	Foreign Educational Inst.
University of Toronto Ontario, Canada, Alfred P Sloan Research Fellowship for Dr. Krishna Kumar in Computer Science (BR-4082) \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	Foreign Educational Inst.
University of Toronto Ontario Canada, Alfred P Sloan Research Fellowship for Dr. Barth Neerfeld in Physics (BR-4096) \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	Foreign Educational Inst.
University of Toronto Ontario, Canada, Contribution of an Alfred P Sloan Research Fellowship for Dr. Yong Beak Kim in Physics (BR-38607) \$20,139.95 2001	\$20,139.95	\$20,139.95	\$0.00	Foreign Educational Inst.
Tulane University New Orleans, LA Alfred P Sloan Research Fellowship for Dr. Pernilla Wittung-Stafshede in Chemistry (BR-4097) \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Connecticut Storrs, CT Alfred P Sloan Research Fellowship for Dr. Barrett O Wells in Physics (BR 3926) \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of Houston Houston, TX Alfred P Sloan Research Fellowship for Dr. Kevin Bassler in Physics (BR-4046) \$40,000.00 2001	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Kansas Center for Research, Inc. Lawrence, KS Alfred P Sloan Research Fellowship for Dr. Robert C Duan in Chemistry (BR-3948) \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill NC Alfred P Sloan Research Fellowship for Dr. David Adelman in Mathematics (BR-3961) \$40,000.00 2000	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)

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

General Program	Authorized Period Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Research Fellowships University of North Carolina at Chapel Hill Chapel Hill, NC <i>Alfred P. Sloan Research Fellowship for Dr. J. Christopher Clemens in Physics. (BR-3963)</i> \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill, NC <i>Alfred P. Sloan Research Fellowship for Dr. David Col in Mathematics (BR-4070)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill, NC <i>Continuation of an Alfred P. Sloan Research Fellowship for Dr. Wenzlin Lin in Chemistry. (BR-39007)</i> \$39,572.00	\$39,572 00	\$39,572.00	\$0 00	170 (b) (1) (A) (ii)
University of Texas, Southwestern Medical Center at Dallas Dallas TX <i>Alfred P. Sloan Research Fellowship for Dr. Jof De Brabander in Chemistry (BR-4093)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
Washington University St. Louis, MO <i>Alfred P. Sloan Research Fellowship for Dr. Aaron D'Monte in Neuroscience (BR-4098)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Brian Curious in Computer Science. (BR-3993)</i> \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Christopher J. Dierito in Computer Science. (BR-3996)</i> \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Younan Xia in Chemistry. (BR-3997)</i> \$40,000 00	\$0 00	\$20,000 00	\$0 00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Scott Alan Hawick in Computer Science. (BR-4099)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Oleg Prezhdo in Chemistry. (BR-4100)</i> \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (ii)

2001  
 FORM 990-PF  
 Schedule G - Part 1, Line 25a & d - Part XV, Line 3a & b  
 Grants Organizations  
 Name and Address

General Program	Authorized Period Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Research Fellowships University of Washington Seattle, WA Alfred P Sloan Research Fellowship for Dr. Rajesh Rao in Neuroscience (BR-4101) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
University of Washington Seattle, WA Alfred P Sloan Research Fellowship for Dr. Don Suetin in Computer Science (BR-4102) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
2001 Weill Medical College of Cornell University New York, NY Alfred P Sloan Research Fellowship for Dr. Geno Miesenböck in Neuroscience (BR-3927) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 Wesleyan University Middletown, KC Alfred P Sloan Research Fellowship for Dr. Anne M. Baranger in Chemistry (BR-3998) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 University of Wisconsin, Madison Madison, WI Alfred P Sloan Research Fellowship for Dr. Eleny-Nicoleta Ionel in Mathematics (BR-3999) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 University of Wisconsin, Madison Madison, WI Alfred P Sloan Research Fellowship for Dr. Yuichi Kitamura in Economics (BR-4000) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 University of Wisconsin, Madison Madison, WI Alfred P Sloan Research Fellowship for Dr. Mark Soffman in Physics (BR-4103) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)
2001 University of Wisconsin, Madison Madison, WI Continuation of an Alfred P Sloan Research Fellowship for Dr. Jon S. Thorsen in Chemistry (BR-39287) \$20,000.00	\$20,000.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
Yale University New Haven, CT Alfred P Sloan Research Fellowship for Dr. David DeMille in Physics (BR-4001) \$40,000.00	\$0.00	\$20,000.00	\$0.00	170 (b) (1) (A) (ii)
2000 Yale University New Haven, CT Alfred P Sloan Research Fellowship for Dr. David Austin in Chemistry (BR-4104) \$40,000.00	\$40,000.00	\$20,000.00	\$20,000.00	170 (b) (1) (A) (ii)

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

General Program Research Fellowships	Authorized During Year	Amount Paid 2001	Approved For Future Payment	Tax Status
Yale University New Haven, CT Alfred Sloan Research Fellowship for Dr. Giuseppe Moscarini in Economics (BR-1105) \$40,000 00	\$40,000 00	\$20,000 00	\$20,000 00	170 (b) (1) (A) (i)
2001				
Yale University New Haven, CT Continuation of Sloan Research Fellowship for Dr. Phineas Goldberg in Economics. (BR 17707) \$27,506 43	\$27,506 43	\$27,506 43	\$0 00	170 (b) (1) (A) (i)
2001				
<b>Grand Total</b>	<b>\$4,474,805 82</b>	<b>\$4,474,805 82</b>	<b>\$7,060,000 00</b>	

No recipient has any relationship with a foundation manager

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

General Program Trustee Grants	DESCRIPTION	Authorized During Year	Amount Paid 2001	Amount for Future Payments	Total Sloans 509 (A) (2)
A.J.C.C.U. Research Foundation Sacramento, CA	Support for Launch stage	-	-	100,000.00	509 (A) (2)
Academy of Natural Sciences Philadelphia, PA	To advance the Ocean Biogeographical Information System for the census of ML	-	-	203,716.00	509 (A) (2)
Arctas New York Inc. Brooklyn, NY	To help ACCION NY respond to the needs of small businesses after 9/11	357,650.00	357,650.00	0.00	509 (A) (2)
Advocates for Children of NY, Inc. New York, NY	To create an Internet-based forum for citizen-based performance about NY public schools	654,936.00	461,936.00	193,000.00	170 (B) (1) (A) (4) (4)
American Association for the Advancement of Science Washington, DC	Support for second/third year devel. Of the Postdoc Network web-based arms	230,000.00	130,000.00	100,000.00	509 (A) (2)
American Communications Foundation Mill Valley, CA	To research and produce two years of science and tech stories for The Opened File	-	365,000.00	-	170 (B) (1) (A) (4) (4)
American Film Institute Los Angeles, CA	To continue the annual Sloan Film prizes and seminar for 3 yrs	-	85,000.00	-	170 (B) (1) (A) (4) (4)
American Film Institute Los Angeles, CA	To enhance the visibility of the Sloan Film prizes. By holding a 3 day mtg in Hollywood	198,500.00	-	198,500.00	170 (B) (1) (A) (4) (4)
The American Geographical Society of New York New York, NY	To support a meeting to highlight ocean exploration and the CML	5,000.00	5,000.00	-	170 (B) (1) (A) (4) (4)
American University Washington, DC	To support funding for a project on the Ideal worker	-	240,000.00	-	170 (B) (1) (A) (4) (4)
American University Washington, DC	Minorities Ph. D.'s in Math	-	39,000.00	39,000.00	170 (B) (1) (A) (4) (4)
American University Washington, DC	Support a project on Attorney Retention in General Counsel Offices	44,996.00	44,996.00	-	170 (B) (1) (A) (4) (4)
AMDC Foundation, Inc. New York, NY	To implement a Biotechnology Industry Action plan for New York City	250,000.00	175,000.00	75,000.00	170 (B) (1) (A) (4) (4)
Arizona Board of Regents for Arizona State University Tucson, AZ	To continue build national support for PMD's in sciences & to encourage new prizes	420,000.00	220,000.00	200,000.00	170 (B) (1) (A) (4) (4)
Arizona Board of Regents for Arizona State University Tucson, AZ	Postdoctoral Fellowship in CMB for Jay Slone	120,000.00	-	120,000.00	170 (B) (1) (A) (4) (4)
Arizona Board of Regents for Arizona State University Tucson, AZ	To establish a professional master's degree program in CMB/informatics	149,903.00	149,903.00	-	170 (B) (1) (A) (4) (4)
Arizona, University of Tucson, AZ	To continue to spread and strengthen the acceptance of new professional master's degrees in the sciences	-	75,000.00	-	170 (B) (1) (A) (4) (4)
Arizona, University of Tucson, AZ	professional masters degree	-	-	100,000.00	170 (B) (1) (A) (4) (4)
Association of Joint Labor/Management Program Foundations New York, NY	Support for programs to provide ALN education for State of Illinois Employees	310,000.00	160,000.00	150,000.00	170 (B) (1) (A) (4) (4)
Association of Joint Labor/Management Program Foundations New York, NY	Support to establish training ALN for State of New York Employees	8,000.00	8,000.00	-	170 (B) (1) (A) (4) (4)
Association for Biodiversity Information Arlington, VA	To assist develop. Of the Ocean Biogeographical Info. System of CML	45,000.00	45,000.00	-	170 (B) (1) (A) (4) (4)
Astrophysical Research Consortium Seattle, WA	To support the observational period of the Sloan Digital Sky Survey	-	2,000,000.00	3,000,000.00	170 (B) (1) (A) (4) (4)
Boston College Chestnut Hill, MA	To support research on the "first job" the unpaid work done at home	-	133,000.00	184,000.00	170 (B) (1) (A) (4) (4)
Boston College Chestnut Hill, MA	To support the Sloan Electronic Network on Work-Family Research	573,250.00	187,984.00	385,266.00	170 (B) (1) (A) (4) (4)
Boston University Boston, MA	To initiate PMD's in bioinformatics/CMB conducted jointly with NE Univ	-	40,597.00	-	170 (B) (1) (A) (4) (4)
Brandeis University Walham, MA	To continue funding the Center for theoretical Neurobiology at Brandeis University	-	148,000.00	80,000.00	170 (B) (1) (A) (4) (4)

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

General Program Trustee Grants	DESCRIPTION	Authorized Period Year	Amount Paid 2001	Accrued for Future Payments	Tax Status
Brandeis University Waltham, MA	Support research on the effect of parental work schedules on children	393,545 00	122,273 00	271,272 00	170 (b) (1) (A) (D)
Brookings Institute Washington DC	To improve Federal Governments of productivity in services and high technology	293,833 00	75,000 00	218,833 00	170 (b) (1) (A) (F)
California Academy of Sciences San Francisco, CA	To advance the Ocean Biogeographical Information System for the census of ML	-	240,227 00	-	170 (b) (1) (A) (F)
California Institute of Technology Pasadena, CA	To continue funding the Sloan Center for Theoretical Neurobiology	-	329,000 00	80,000 00	170 (b) (1) (A) (D)
California Institute of Technology Pasadena, CA	To support summer workshops of the Sloan Centers for Theoretical Neurobiology	-	30,000 00	60,000 00	170 (b) (1) (A) (D)
California Tomorrow Oakland, CA	To provide partial support for a study of retention of minority and immigrant students	-	-	54,000 00	170 (b) (1) (A) (F)
California, University of, Berkeley Berkeley, CA	To support the 4th & final year of the U. Center on working families	30,200 00	30,200 00	0 00	170 (b) (1) (A) (D)
California, University of, Berkeley Berkeley, CA	Support for a study of e-commerce in the semiconductor industry	-	100,000 00	-	170 (b) (1) (A) (D)
California, University of, Berkeley Berkeley, CA	Working Families Center	-	552,382 86	530,951 14	170 (b) (1) (A) (D)
California, University of, Berkeley Berkeley, CA	Increase minority enrollment	-	14,500 00	14,500 00	170 (b) (1) (A) (D)
California, University of, Berkeley Berkeley, CA	study of aspects of product devel. in semiconductor industry	-	75,000 00	-	170 (b) (1) (A) (D)
California, University of, Davis Davis, CA	Support for a study of Global Venture Capital	-	100,000 00	-	170 (b) (1) (A) (D)
California, University of, Irvine Irvine, CA	Support for a study of globalization of Personal Computer production	-	60,000 00	-	170 (b) (1) (A) (D)
California, University of, Los Angeles Los Angeles, CA	To support a Post Doc. Fellow at UCLA's center on the everyday lives of families	159,000 00	0 00	159,000 00	170 (b) (1) (A) (D)
California, University of, Los Angeles Los Angeles, CA	Postdoctoral Fellowship in CMB for Joyce Duan	120,000 00	60,000 00	60,000 00	170 (b) (1) (A) (D)
California, University of, Los Angeles Los Angeles, CA	To support a center on the Everyday Life of Families, a Sloan Center on Working Families	-	1,382,704 00	2,226,750 00	170 (b) (1) (A) (D)
California, University of, Los Angeles Los Angeles, CA	To initiate Professional Masters Degrees in Bioinformatics/CMB	-	52,500 00	-	170 (b) (1) (A) (D)
California, University of, Los Angeles Los Angeles, CA	To continue the annual Sloan Film prizes and seminar for 3 yrs	-	66,600 00	-	170 (b) (1) (A) (D)
California, University of, San Diego San Diego, CA	Postdoctoral Fellowship in CMB for Hugh MacMillan	120,000 00	60,000 00	60,000 00	170 (b) (1) (A) (D)
California, University of San Francisco San Francisco, CA	To continue funding the Sloan Center for Theoretical Neurobiology at UCSP	-	140,000 00	80,000 00	170 (b) (1) (A) (D)
California, University of, Santa Cruz Santa Cruz, CA	To fund a Sloan Pre-Teasara Leave Fellowship for Dr. Andrew Chisholm	25,000 00	25,000 00	-	170 (b) (1) (A) (D)
California, University of Santa Cruz Santa Cruz, CA	To fund a Sloan Pre-Teasara Leave Fellowship for Dr. Slawek Tulaczky	25,000 00	25,000 00	-	170 (b) (1) (A) (D)
California, University of, Santa Cruz Santa Cruz, CA	To initiate Professional Masters Degrees in Bioinformatics/CMB	-	50,000 00	-	170 (b) (1) (A) (D)
Carnegie Mellon University Pittsburgh PA	To establish an Electricity Industry Center	1,000,000 00	250 000 00	750 000 00	170 (b) (1) (A) (D)
Carnegie Mellon University Pittsburgh PA	Support to establish a Center for the Software Industry	1,800 000 00	600,000 00	1 200 000 00	170 (b) (1) (A) (D)
Carnegie Mellon University Pittsburgh PA	To stimulate top film students to write screenplays about science and tech	186,000 00	0 00	186,000 00	170 (b) (1) (A) (D)

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

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

General Program Trustee Grants	Authorized Funding Year	Amount Paid 2001	Approved for Future Payment	IRS Status 170 (b) (1) (A) (v)
Council on Competitiveness Washington, DC	100,000 00	100,000 00	-	170 (b) (1) (A) (v)
Council on Competitiveness Washington, DC	150,000 00	50,000 00	100,000 00	170 (b) (1) (A) (v)
CPEC Foundation, Inc. Hartford, CT	579,010 00	-	579,010 00	170 (b) (1) (A) (v)
CPEC Foundation, Inc. Hartford, CT	550,000 00	325,000 00	225,000 00	170 (b) (1) (A) (v)
Delaware University of Newark, DE	(7,000 00)	7,000 00	-	170 (b) (1) (A) (v)
DePaul University Chicago, IL	177,615 00	0 00	177,615 00	170 (b) (1) (A) (v)
Dibner Institute for the History of Science and Technology Cambridge, MA	-	450,000 00	335,000 00	509 (a) (2)
Documentary Educational Resources Watertown, MA	-	279,530 00	-	509 (a) (2)
Economic Policy Institute Washington, DC	39,000 00	39,000 00	0 00	170 (b) (1) (A) (v)
Economic Strategy Institute Washington, DC	39,000 00	39,000 00	0 00	170 (b) (1) (A) (v)
Economic Strategy Institute Washington, DC	-	60,000 00	-	170 (b) (1) (A) (v)
Education Commission of the States Denver, CO	500,000 00	500,000 00	-	170 (b) (1) (A) (v)
Educational Broadcasting Corp. New York, NY	1,231,000 00	1,231,000 00	-	170 (b) (1) (A) (v)
Emory University Atlanta, GA	951,000 00	360,000 00	591,000 00	170 (b) (1) (A) (v)
ETV Endowment of South Carolina, Inc. Spartanburg, SC	-	1,003,000 00	-	170 (b) (1) (A) (v)
Evans, Harold New York, NY	144,000 00	71,000 00	73,000 00	#
Families and Work Institute New York, NY	523,000 00	-	523,000 00	170 (b) (1) (A) (v)
Film Video Arts, Inc. New York, NY	2,000,000 00	0 00	2,000,000 00	170 (b) (1) (A) (v)
Financial Accounting Foundations Norwalk, CT	-	-	455,000 00	170 (b) (1) (A) (v)
Florida State University Research Foundation Tallahassee, FL	45,000 00	45,000 00	-	170 (b) (1) (A) (v)
Foundation Center New York, NY	-	65,000 00	-	170 (b) (1) (A) (v)
Frankel, Felice Cambridge, MA	125,000 00	62,500 00	62,500 00	#
Franklin W. Olin College of Engineering Needham, MA	45,000 00	45,000 00	-	170 (b) (1) (A) (v)
Franklin W. Olin College of Engineering Needham, MA	690,000 00	390,000 00	300,000 00	170 (b) (1) (A) (v)
Franklin W. Olin College of Engineering Needham, MA	45,000 00	45,000 00	-	170 (b) (1) (A) (v)



General Program Trustee Grant	DESCRIPTION	Authorized Funding Year	Amount Paid 2001	Amount for Future Funding	Use Status
					170 (b) (1) (A) (ii)
Franklin W. Olin College of Engineering Needham, MA	Support to provide advice and guidance to U. S. Army	170,000.00	170,000.00	-	170 (b) (1) (A) (ii)
Fund for the City of New York New York NY	To con't the devel. & implant. of methodologies of the effectiveness of NY gov agencies	3,566,200.00	765,320.00	2,801,000.00	170 (b) (1) (A) (vi)
Fund for the City of New York New York NY	Continued support for Sloan Public Service	-	100,000.00	300,000.00	170 (b) (1) (A) (vi)
Georgia Tech Research Corp. Atlanta, GA	To renew funding for the trucking industry center	1,050,000.00	-	1,050,000.00	509 (a) (3)
George Mason University Foundation, Inc. Fairfax, VA	To create, protect and preserve a Sept. 11 Digital Archive	350,000.00	-	350,000.00	170 (b) (1) (A) (vi)
George Mason University Foundation, Inc. Fairfax, VA	To foster the recent history of science and Tech. in new media	-	-	475,000.00	170 (b) (1) (A) (vi)
George Mason University Foundation, Inc. Washington DC	To explore the know, unknown, and unknowable with respect to weather climate	300,000.00	100,000.00	200,000.00	170 (b) (1) (A) (ii)
George Washington University Washington DC	Incorporating new inputs from the social sciences into the study of corp. law	182,664.00	90,000.00	92,664.00	170 (b) (1) (A) (ii)
Georgetown University Washington, DC	To support a three-year plan to prepare for the Legal Aspects of Bioreports Events	633,836.00	223,484.00	410,352.00	170 (b) (1) (A) (ii)
Georgetown University Washington DC	Center to study structure/functioning of business	-	1,410,000.00	-	170 (b) (1) (A) (ii)
Greenpoint Manufacturing and Design Centers Brooklyn NY	To help launch the Greenpoint Food Exchange	-	50,000.00	-	170 (b) (1) (A) (vi)
Hampson University Hampson VA	Increase minority Ph.D.s	-	-	75,000.00	170 (b) (1) (A) (ii)
Hampson University Hampson, VA	To support a religious studies ALN program	-	250,000.00	150,000.00	170 (b) (1) (A) (ii)
Hampson University Hampson VA	Increase MS graduates	(207,667.00)	8,833.00	17,466.00	170 (b) (1) (A) (ii)
Hampson International Film Festival East Hampton NY	To establish a Sloan Feature Film Prize in Science and Technology	-	55,000.00	55,000.00	170 (b) (1) (A) (vi)
Harvard University Cambridge, MA	To provide partial support to assist U.S. Governors to develop policies supporting long-term economic devel.	100,000.00	0.00	100,000.00	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA	Sloan industry center fellowship for Professor S. K. Batra	57,500.00	57,500.00	-	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA	To continue support for Harvard Center for Textile and Apparel Research	-	500,000.00	800,000.00	170 (b) (1) (A) (ii)
Hawaii University of at Manoa Honolulu HI	Support for one graduate and two undergraduate ALN degrees	-	100,000.00	50,000.00	170 (b) (1) (A) (ii)
Illinois University of at Urbana-Champaign Urbana, IL	Support to establish Veterinary ALN Continuing Education	100,000.00	100,000.00	-	170 (b) (1) (A) (ii)
Indiana University and Purdue University at Indianapolis Indianapolis, IN	To create a new professional science master's degree in laboratory informatics	75,000.00	0.00	75,000.00	170 (b) (1) (A) (ii)
Institute of Paper Science and Technology Atlanta, GA	To establish a Sloan Industry Center on the paper industry	-	691,500.00	667,250.00	170 (b) (1) (A) (vi)
Interbrand Foundation New York NY	Support to Explore Branding opportunity for Sloan-C (and or ALN)	-	44,000.00	-	Private Foundation
Intergovernmental Oceanographic Commission France	To explore options for enhancing the activities of the CML in Southeast Asia	29,000.00	29,000.00	-	UN Scientific Agency
International Council for the Exploration of the Sea (ICES) Copenhagen Denmark	For a planning group and other activities in support of the Census of Marine Life in the North Atlantic	25,000.00	25,000.00	-	Foreign Research
Iowa League of Cities Des Moines IA	To implement citizen-based performance assessment in Cities in Iowa	1,316,342.00	460,342.00	756,000.00	501 (c) (4)

General Program Trustee Grants	DESCRIPTION	Authorized During Year	Amount Paid 2001	Amount for Future Payments	In-Status 170 (b) (1) (A) (U)
Ithaca College Ithaca, NY	To fund a Sloan Pre-Tenure fellowship for Dr. Susan Allen-Gil	24,823.00	24,823.00	-	170 (b) (1) (A) (U)
Johas Hopkins university Baltimore MD	To support the work of the center for civilian biodefense	-	1,000,000.00	500,000.00	170 (b) (1) (A) (U)
KCET Community Television of Southern California Los Angeles CA	Co-funding for a PBS television version of Michael Frayn's Copenhagen	1,000,000.00	500,000.00	500,000.00	170 (b) (1) (A) (U)
Lehigh University Bethlehem, PA	Increase in Electocomputers	(94,200.00)	-	-	170 (b) (1) (A) (U)
Lehigh University Bethlehem, PA	Civil Engineering minority students	(63,000.00)	-	-	170 (b) (1) (A) (U)
Manhattan Theatre Club New York, NY	To aucture playwrights and develop new plays about science and technology	-	55,000.00	55,000.00	507 (a) (2)
Marylhurst University Marylhurst, OR	Partial support for two ALN B.S. degrees for Real Estate Professionals	45,000.00	45,000.00	-	170 (b) (1) (A) (U)
Maryland, University of, College Park College Park, MD	To build and archive a historical website about aspects of the dot com boom and bust	300,500.00	130,500.00	180,000.00	170 (b) (1) (A) (U)
Maryland, University of, College Park College Park, MD	To fund a Sloan pre-Tenure Leave fellowship for Dr. Z. Iiu	25,000.00	25,000.00	-	170 (b) (1) (A) (U)
Maryland Foundation, University of Adelphi MD	Per integration of information on diverse marine animals for the Chesapeake Bay	250,000.00	125,000.00	125,000.00	170 (b) (1) (A) (U)
Maryland Foundation, University of Adelphi, MD	To support an 18-month plan to prevent deliberate use of biological agents for destructive purposes	500,026.00	250,026.00	250,000.00	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To fund a study on the future of nuclear power in the U.S.A.	450,000.00	300,000.00	150,000.00	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To plan the 2003 Industry Center Annual meeting	25,000.00	25,000.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To study the scientific and tech. Developments driving change in the pharmaceutical industry	384,275.00	124,058.00	260,217.00	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To establish the MIT on workplaces for Working Families	2,500,000.00	751,500.00	1,748,500.00	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	Sloan Industry Center Fellowship for Professor Ajak K. Chakrabarti	57,500.00	57,500.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To support the first annual Sloan Industry centers conference on understanding today's economy	100,000.00	200,000.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To develop a state-of art electronic of the new American history textbook and to hold a series of workshops	-	200,000.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To develop Industry center case studies for use in MIT's Engineering Systems Division curriculum	-	218,120.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	Renewal for three years of Congressional Staff seminars	-	55,000.00	55,000.00	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	Third Phase funding for the Industrial Perf Center	-	150,000.00	-	170 (b) (1) (A) (U)
Massachusetts Institute of Technology Cambridge, MA	To create an industry studies center for the airline industry	-	693,572.00	-	170 (b) (1) (A) (U)
Michigan State University East Lansing, MI	To fund recruitment & retention programs for minority Ph D students	-	36,000.00	-	170 (b) (1) (A) (U)
Michigan, University of Ann Arbor MI	Support a renewal of the University's center on the Ethnography of Everyday Life	2,888,013.00	928,504.00	1,959,509.00	170 (b) (1) (A) (U)
Michigan, University of Ann Arbor MI	To fund a Sloan-Tenure leave fellowship for Dr. Ana I Sirvente	25,000.00	25,000.00	-	170 (b) (1) (A) (U)

2001  
FORM 990-PF  
Schedule 6-Part 1, Line 23a & d - Part XV Line 3a & b  
Grants Organization  
Name and Address

General Program Trustee Grants	DESCRIPTION	Authorized Fiscal Year	Amount Paid 2001	Approved for Future Payment	Tax Status 170 (b) (1) (A) (ii)
Minnesota, University of Minneapolis MN	Sloan Industry Center Fellowship for Professor Timothy A. Park	1,200,000 00	57,500 00	700,000 00	170 (b) (1) (A) (ii)
Minnesota, University of Minneapolis, MN	To renew funding for The Retail Food Industry Center	420,970 00	310,483 00	210,483 00	170 (b) (1) (A) (ii)
National Academy of Sciences Washington DC	To support an 18-month plan to prevent destructive applications of research in biotech	150,000 00	50,000 00	100,000 00	170 (b) (1) (A) (ii)
National Academy of Sciences Washington, DC	Partial support for a methodology study in prep for a new assessment of research obs. programs	350,000 00	175,000 00	175,000 00	170 (b) (1) (A) (ii)
National Academy of Sciences Washington DC	To provide partial support for an assessment of "Privacy in the Information Age."	-	400,000 00	-	170 (b) (1) (A) (ii)
National Academy of Sciences Washington, DC	Startup costs for an InterAcademy Council to provide independent expert advice to national government	64,460 00	64,460 00	-	170 (b) (1) (A) (ii)
National Action Council for Minorities in Engineering Inc. New York NY	To administer the Sloan Minority Ph D program	-	44,651 00	-	170 (b) (1) (A) (ii)
National Civic League Denver, CO	To initiate or increase citizen participation in performance assessment in jurisdictions involved in the ICMA I	6,000 00	6,000 00	-	170 (b) (1) (A) (ii)
National Civic League Denver, CO	To sponsor a workshop at the next National Conference on Governance	100,000 00	-	100,000 00	170 (b) (1) (A) (ii)
National Governors Association Center for Best Practices Washington DC	To provide partial support to assist U.S. Governors to develop policies supporting long-term economic devel.	400,000 00	-	400,000 00	170 (b) (1) (A) (ii)
National public Radio, Inc. Washington DC	To produce and broadcast two new science and technology shows	-	-	292,800 00	170 (b) (1) (A) (ii)
Neighborhood Capital Budget Group Chicago IL	To support the Campaign for Better Transit to do citizen-based performance assessment	25,000 00	-	25,000 00	509 (a) (2)
New England Aquarium Corporation Boston MA	To support the Campaign for Better Transit to do citizen-based performance assessment	-	613,000 00	-	170 (b) (1) (A) (ii)
New Hampshire, University of Durham, NH	To Launch the historical component of the CML and establish the field of matrix environmental history	-	200,000 00	100,000 00	170 (b) (1) (A) (ii)
New Jersey Institute of Technology Newark, NJ	Support to develop tools and methods for ALN evaluation	-	51,701 00	-	170 (b) (1) (A) (ii)
New Jersey Institute of Technology Newark, NJ	To initiate Professional Masters Degrees in Bioinformatics/CMB	-	17,300 00	-	170 (b) (1) (A) (ii)
New Mexico State University Albuquerque NM	minority Ph.D.s	-	20,660 00	-	170 (b) (1) (A) (ii)
New Mexico, University of Foundation Las Cruces NM	minority Ph.D.s	-	110,000 00	-	170 (b) (1) (A) (ii)
New Mexico, University of Foundation Las Cruces, NM	minority Ph.D.s	(27,500 00)	-	-	170 (b) (1) (A) (ii)
New York City Technical College Fund New York NY	To make the Stage Tech Program the best in the country	1,000,000 00	1,000,000 00	0 00	170 (b) (1) (A) (ii)
New York Community Trust Sept. 11 Fund New York NY	Contribution for the victims and families of the Sept. 11, 2001 terrorist attack on NYC	-	137,518 00	-	170 (b) (1) (A) (ii)
New York Public Interest Research Group Fund New York NY	To continue the Transit Performance Measurement Project	306,176 00	181,000 00	125,176 00	170 (b) (1) (A) (ii)
New York University New York NY	To develop a model of human motivation that integrates economic & social theories	-	140,000 00	80,000 00	170 (b) (1) (A) (ii)
New York University New York NY	To continue funding the Sloan Foundation program in Theoretical Visual Neuroscience at NYU	-	87,400 00	-	170 (b) (1) (A) (ii)
New York University New York NY	To create drama about science & tech	-	-	129,375 00	170 (b) (1) (A) (ii)
New York University New York NY	Sloan Feature Production Award for 2 years	-	-	-	170 (b) (1) (A) (ii)

General Program Trustee Grants	DESCRIPTION	Authorized Duration YEAR	Amount Paid 2001	Approved for Future Payments	IRB STATUS
					170 (b) (1) (A) (i)
North American Society of Pacing and Electrophysiology Nauick, MA	To create WebPages to collect and make accessible info. On the history of implantable pacemakers	-	73,000.00	-	170 (b) (1) (A) (i)
North Carolina Agricultural and Technical State Univ Greensboro, NC	minority Ph.D.J	-	16,602.00	2,767.00	170 (b) (1) (A) (i)
North Carolina, University of, Chapel Hill	To study employees' attitudes and perceptions of changes in the workplace	358,000.00	300,000.00	98,000.00	170 (b) (1) (A) (i)
North Carolina State University Raleigh, NC	To establish PMD's in financial mathematics and in microbial biotechnology	150,000.00	-	150,000.00	170 (b) (1) (A) (i)
North Carolina State University Raleigh, NC	Fund a Sloan Pre-Tenure Leave fellowship for Dr. Montserrat Pasantes	17,119.00	17,119.00	-	170 (b) (1) (A) (i)
North Carolina State University Raleigh, NC	Fund a Sloan Pre-Tenure Leave fellowship for Dr. Gina Fernandez	-	25,000.00	-	170 (b) (1) (A) (i)
North Carolina State University Raleigh, NC	Fund a Sloan Pre-Tenure Leave fellowship for Dr. John Goodwin	-	24,744.00	-	170 (b) (1) (A) (i)
Northwestern University Evanston, MA	Partial support for New Multitrack Professional Master's Degree in Biotechnology	75,000.00	75,000.00	-	170 (b) (1) (A) (i)
Northwestern University Boston, MA	To initiate Professional Masters Degrees in Bioinformatics/CMB	-	51,358.00	-	170 (b) (1) (A) (i)
Oregon State University Covallis, OR	To structure new professional master's degree in applied physics, and quality systems analysis	400,000.00	200,000.00	200,000.00	170 (b) (1) (A) (i)
Pace University New York, NY	(911) To help Pace's downtown campus recover by parting 50 courses online	500,000.00	500,000.00	-	170 (b) (1) (A) (i)
Pace University New York, NY	(911) To help Pace's downtown campus recover by funding 70 scholarships	350,000.00	350,000.00	-	170 (b) (1) (A) (i)
Pennsylvania State University University Park, PA	To map the varied practices and policies at U.S. Univ. for faculty to handle Work & family	391,219.00	195,319.00	192,900.00	170 (b) (1) (A) (i)
Pennsylvania State University University Park, PA	To create new professional master's degrees in mathematical sciences, biotechnology and geo. info.	-	-	280,000.00	170 (b) (1) (A) (i)
Pennsylvania State University University Park, PA	Support to continue development in Penn State's world campus	-	500,000.00	-	170 (b) (1) (A) (i)
Pennsylvania, University of Philadelphia, PA	support to introduce new support & serve into Penn state world campus	650,000.00	250,000.00	400,000.00	170 (b) (1) (A) (i)
Pennsylvania, University of Philadelphia, PA	To enlarge and deepen the user community for the University simulator	150,000.00	75,000.00	75,000.00	170 (b) (1) (A) (i)
Pennsylvania University of Philadelphia, PA	Sloan Industry Center Fellowship for Professor Anne L. Beatty	57,500.00	57,500.00	-	170 (b) (1) (A) (i)
Pennsylvania, University of Philadelphia, PA	Support to develop and offer three ALN graduate engineering degrees.	-	100,000.00	-	170 (b) (1) (A) (i)
Pennsylvania, University of Philadelphia, PA	To enhance the use of the university simulator in higher education research and training	-	26,000.00	-	170 (b) (1) (A) (i)
Pennsylvania, University of Philadelphia, PA	To continue funding to the center of financial at Wharton	-	200,000.00	-	170 (b) (1) (A) (i)
Pittsburgh, University of Pittsburgh, PA	To fund a Sloan Pre-Tenure Leave fellowship for Dr. Xuse-Ming Yin	24,862.00	24,862.00	-	170 (b) (1) (A) (i)
Pittsburgh University of Pittsburgh, PA	To create new professional master's degrees in mathematical sciences and in geographical info sys.	-	-	167,000.00	170 (b) (1) (A) (i)
Polytech University Brooklyn, NY	To explore the possibility of launching Metro Tech-like projects in New York City	-	198,900.00	198,900.00	170 (b) (1) (A) (i)
Peol, Robert	To research and write a book to increase public understanding of the know	125,000.00	65,000.00	60,000.00	* #
Tallahassee FL Frank Institute Brooklyn, NY	To allow SPAN to continue to provide comprehensive design services to small/medium size business	-	120,000.00	-	170 (b) (1) (A) (i)

2001  
FORM 990-PF  
Schedule C - Part 1, Line 25a & d - Part XV Line 2a & b  
Grantee Organization  
Name and Address

General Program Trustee Grants	DESCRIPTION	Authorized Dollars Year	Amount Paid 2001	Approved for Future Payment	Tax Shelter 569 (a) (1)
Public Radio International Mneapolis MN	Support for three more years of technology coverage on The World	373,845 00	0 00	373,845.00	170 (b) (1) (A) (U)
Purdue University West Lafayette, IN	To support a Labor-Management-Research Partnership to Expand the the time & timing of work	350,000 00	-	350,000 00	170 (b) (1) (A) (U)
Research Foundation of the State University of NY Albany, NY	To create, present and preserve a Sept. 11 Digital Archive	215,000 00	75,000 00	150,000 00	170 (b) (1) (A) (U)
Research Foundation of the State University of NY Albany, NY	To create new professional master's degrees in molecular chemical biology	400,000 00	-	400,000 00	170 (b) (1) (A) (U)
Research Foundations of the State University of NY Albany NY	To provide start-up funding for CUNY economic Development Corp.	96,000 00	96,000 00	0 00	170 (b) (1) (A) (U)
Research Foundation of the State University of NY Albany, NY	Support for Sloan -C. Annual Workshop	-	500,000 00	200,000 00	170 (b) (1) (A) (U)
Research Foundation of the State University of NY Albany NY	Support to bring ALN at SUNY to a large scale level	-	6,000 00	-	170 (b) (1) (A) (U)
Rhodes Island, University Kingston RI	minority Ph d s in Natural resources science	-	-	-	* #
Rhodes, Richard Madison, CT	For research and writing of a book on the history of the nuclear era	132,500 00	132,500 00	132,500 00	170 (b) (1) (A) (U)
Rice University Houston, TX	To create new professional master's degrees in nanoscale physics	485,000.00	300,000 00	205,000 00	170 (b) (1) (A) (U)
Rochester Institute of Technology Rochester NY	Support to establish a pricing industry center	500,000 00	100,000 00	400,000.00	170 (b) (1) (A) (U)
Rochester Institute of Technology Rochester NY	To establish a professional master's degree program in CB/bioinformatics	150,000 00	150,000 00	-	170 (b) (1) (A) (U)
Rockefeller University New York, NY	Postdoctoral Fellowship in CMB for Dr. Ashley Stuart	-	50,000 00	-	170 (b) (1) (A) (U)
Rose-Hulman Institute of Technology Terre Haute IN	To fund a Sloan Pre-Tenure leave fellowship for Dr. Richard Anthony	25,000 00	25,000 00	-	170 (b) (1) (A) (U)
Rose-Hulman Institute of Technology Terre Haute IN	To fund a Sloan Pre-Tenure leave fellowship for Dr. Tanya Leise	14,743 00	-	14,743 00	170 (b) (1) (A) (U)
Rose-Hulman Institute of Technology Terre Haute IN	To fund a Sloan Pre-Tenure leave fellowship for Dr. Karen McNally	24,600 00	24,600 00	-	170 (b) (1) (A) (U)
Rutgers University New Brunswick, NJ	To develop and administer the Ocean Biogeographic Info. System for the CML	616,000 00	616,000 00	616,000 00	170 (b) (1) (A) (U)
Rutgers University New Brunswick NJ	To create, disseminate & promote curricular material related to citizen-based assessment of local air	530,310 00	177,310 00	353,000 00	170 (b) (1) (A) (U)
Rutgers University New Brunswick NJ	Support for "Special Year" in CMB at the Center for DIMACS	-	91,778 00	-	170 (b) (1) (A) (U)
Sallix Kootenai College Pablo MT	Support to increase ALLN courses for Native Americans and to begin providing courses to Isl <sup>n</sup> indigenous pop	-	115,000 00	-	170 (b) (1) (A) (U)
Salk Institute for Biological Studies La Jolla, CA	To continue funding the Center for Theoretical Neurobiology at The Salk Institute for Biological Studies	-	320,000 00	80,000 00	170 (b) (1) (A) (U)
San Diego State University San Diego, CA	To enhance and explore Professional Science master's degree in computational sciences	105,000 00	0 00	105,000 00	170 (b) (1) (A) (U)
San Jose State University Foundation San Jose, CA	To create a new Professional Master's degree in Biotechnology	75,000.00	75,000 00	0 00	170 (b) (1) (A) (U)
Sania Barbara Foundation Sania Barbara, CA	To help implementation of Computerized Neighborhood Environmental Tracking (ComNET)	(184,258 00)	-	-	170 (b) (1) (A) (U)
Scientific Committee on Oceanic Research Baltimore MD	To form a working group under the auspices of the Int'l Scientific Committee on Oceanic Res	-	50,000 00	-	509 (1) (2)

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

General Program Trustee Grants	DESCRIPTION	Authorized During Year	Amount Paid 2001	Approved for Future Payments	Total SLOAN 170 (b) (1) (A) (ii)
Skidmore College Saratoga Springs NY Social Science Research Council New York NY	Support for online degree completion in three areas	460,000 00	200,000 00	260,000 00	170 (b) (1) (A) (ii)
New York NY New York NY	To renew support for the study of corporations by sociologists and other social scientists	340,843 00	170,000 00	170,843 00	170 (b) (1) (A) (vi)
Sound Vision Productions Berkeley CA	To develop a new multimedia within sociology on the study of business	-	100,000.00	-	170 (b) (1) (A) (vi)
Sound Vision Productions Berkeley CA	To research & produce five one hour documentaries on genetics for public radio	-	200,000 00	-	170 (b) (1) (A) (vi)
Columbia, SC Southern California, University of	To support the development of professional master's degree programs in the sciences and math	-	260,000 00	-	170 (b) (1) (A) (ii)
Los Angeles CA Southern Regional Education Board Atlanta, GA	To continue the annual Sloan Film prizes and seminar for 3 yrs	-	94,200 00	-	170 (b) (1) (A) (ii)
Atlanta, GA St. Michaels College Colchester, VT	Diversity's Institute on Teaching and Mentoring	-	42,566.00	-	509 (a) (2)
Stanford University Stanford CA	Support for the Vermont Software Institute to bring ALN courses into Vermont	10,000 00	10,000.00	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA	Support to develop "Courses" short course modules for on-line learners	400,000 00	200,000 00	200,000 00	170 (b) (1) (A) (ii)
Stanford University Stanford, CA	To plan and obtain the commitments for the CML Field program	395,000 00	200,000.00	195,000 00	170 (b) (1) (A) (ii)
Stanford University Stanford, CA	Graduate pgms. Biological Sci. aeronauntic & astronautics	(100,000 00)	20,000 00	-	170 (b) (1) (A) (ii)
Stanford, CA Sterns Institute of Technology Hoboken NJ	Support for project to enlighten media about ALN	25,000.00	-	25,000 00	170 (b) (1) (A) (ii)
Gavelstone TX Texas, University of, at El Paso El Paso TX	To advance the Ocean Biogeographical Information System for the coast of ML	-	213,526.00	-	170 (b) (1) (A) (ii)
Texas, University of, Austin Austin TX	To initiate Professional Masters Degrees in Bioinformatics/CMB	-	75,000 00	-	170 (b) (1) (A) (ii)
Texas, University of, Austin Austin TX	To receive funding for the center for Construction Industry Studies	-	500,000 00	474,000 00	170 (b) (1) (A) (ii)
Texas, University of, Austin Austin TX	To fund Phase II of a program to introduce short-cycle manufacturing to the NYC garment industry	-	250,000 00	33,015 00	501 (c) (6)
Twila Cities Public Television, Inc. City, NC	To enhance the scientific content of a 3 - part PBS film on B. Franklin	309,096.00	200,000 00	109,096.00	170 (b) (1) (A) (vi)
St. Paul MN Urban Institute Washington DC	Research on how to reduce legal barriers in phased retirement & P-T work for the elderly	181,864 00	181,864 00	-	509 (a) (2)
Urban Institute Washington DC	Support for research to measure human capital on the basis of linked survey & admin. Data	-	158,604 00	-	509 (a) (2)
Utah, University of Salt Lake City UT	To create new professional master's degrees in environmental science	400,200 00	161,825.00	238,375.00	170 (b) (1) (A) (ii)
Vancouver Aquarium Marine Science Center Vancouver BC, Canada Virginia Commonwealth University Richmond, VA	To demonstrate the feasibility of new approaches to understand the behavior of salmon	395,000 00	195,000 00	200,000 00	170 (b) (1) (A) (ii)
Virginia Commonwealth University Richmond, VA	To fund a Sloan Pre-Tenure Leave Fellowship for Dr. Charlene Crawley	-	25,000 00	-	170 (b) (1) (A) (ii)
Virginia Institute of Marine Science Gloucester Point, VA	To plan and obtain the commitments for the CML Field program	339 000 00	150,000 00	179,000 00	170 (b) (1) (A) (ii)
Virginia Polytechnic Institute and State University Blacksburg, VA	To support research evaluating the impact of stereotype threat on the performance of women engineering stu-	-	-	21,249 00	170 (b) (1) (A) (ii)
Virginia University of Charlottesville VA	To support research on the use of parental leave and extensions to tenure	197,356.00	120,356.00	68,000 00	170 (b) (1) (A) (ii)

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

General Program Trustee Grants	DESCRIPTION	Authorized Budget Year	Amount Paid 2001	Amount for Future Payments	Tot. Status 170 (b) (1) (A) (i)
Virginia, University of Charlottesville, VA	To understanding of the for-profit sector of U S	165,000.00	25,000.00	-	170 (b) (1) (A) (i)
Washington, University of St. Louis MO	Support to create and offer an ALN M.S. degree in Heavy Construction Engineering	85,000.00	85,000.00	80,000.00	170 (b) (1) (A) (i)
Western Governors University Seattle, WA	Support to establish a Teachers College within the Western Governors Univ	150,000.00	150,000.00	-	170 (b) (1) (A) (i)
Wisconsin, University of Colleges Madison WI	Support to develop elements of a student support system for ALN's	45,000.00	45,000.00	-	170 (b) (1) (A) (i)
WGBH Education Foundation Boston, MA	To research, produce and broadcast a three Tech Related programs on the American Exp.	2,075,000.00	1,075,000.00	1,000,000.00	170 (b) (1) (A) (i)
WGBH Education Foundation Boston, MA	To research and write a treatment for a TV series based on the Innovators	45,000.00	45,000.00	-	170 (b) (1) (A) (i)
WGBH Education Foundation Boston MA	Support for a 3-part NOVA series on string theory and the quest for unification	-	500,000.00	-	170 (b) (1) (A) (i)
WGBH Education Foundation Boston MA	To research produce five television shows for Great Minds of Technology	-	120,000.00	-	170 (b) (1) (A) (i)
Woods Hole Oceanographic Institution Woods Hole, MA	Proj of the census of marine life for the Gulf of Maine	-	195,000.00	-	170 (b) (1) (A) (i)
Woods Hole Oceanographic Institution Woods Hole, MA	To Spar and manage the program to census marine life in the Gulf of Maine	500,000.00	0.00	500,000.00	170 (b) (1) (A) (i)
Worcester Municipal Research Bureau Worcester, MA	To support citizen-based performance assessment in Worcester, MA	-	-	238,175.00	170 (b) (1) (A) (i)
Worcester Polytechnic Institute Worcester MA	To support the development of professional master's degree programs in math	-	95,000.00	95,000.00	170 (b) (1) (A) (i)
Work in America Institute Saratoga, NY	To develop new models of reduced work time options for unionized workers	390,387.00	282,387.00	108,000.00	170 (b) (1) (A) (i)
		51,648,550.00	49,635,904.86		
				47,297,116.14	

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

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

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



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

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

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

Grantee Organization  
Name and Address

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

Grantee Organization  
Name and Address

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

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

Grantee Organization  
Name and Address

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

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

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

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

Grantee Organization  
Name and Address

	<u>Authorized During Year</u>	<u>Amount Paid 2001</u>	<u>Approved For Future Payment</u>	<u>Tag Status</u>
General Program Officers Grants New York Biotechnology Association, Inc New York, NY <i>Building the Biotechnology Industry in New York City (B2001-41)</i> \$26,000 (0) 2001	\$26,000 00	\$26,000 00	\$ -	501 (c) (6)
New York Regional Association of Grantmakers New York, NY General Support (Membership Dues) (B2001-04) \$10,500 (0) 2001	\$10,500 00	\$10,500 00	\$ -	170 (b) (1) (A) (vii)
New York State Office of the State Comptroller Albany NY <i>To help the Office of the State Comptroller introduce citizen-based performance assessment in the New York State local governments (B2001-33)</i> \$45,000 (0) 2001	\$45,000 00	\$45,000 00	\$ -	170 (c) (1)
New York University New York, NY <i>Support for a 2-day conference on new scientific theory of history of art (B2001-63)</i> \$45,000 00 2001	\$45,000 00	\$45,000 00	\$ -	170 (b) (1) (A) (ii)
Oklahoma State University Stillwater, OK Support Research on Academic Motherhood Managing Complex Roles (B2001-29) \$41,725 00 2001	\$41,725 00	\$41,725 00	\$ -	170 (b) (1) (A) (ii)
Henry Petroski Durham, NC <i>For research and writing of an engineer's memoir (B2001-13)</i> \$45,000 (0) 2001	\$45,000 00	\$45,000 00	\$ -	* #
University of Pittsburgh Pittsburgh PA <i>To study the change from craft-based to assembly line manufacturing in an automotive plant (Volvo Uddevalla) (B2001-49)</i> \$35,796 (0) 2001	\$35,796 00	\$35,796 00	\$ -	170 (b) (1) (A) (ii)

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

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

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

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

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



General Program  
 Minority PhD Grants to Individuals Sloan Scholarships

DESCRIPTION	Authorized Deduction Year	Amount Paid 2001	Approved for Future Payment	Tax Status
Abadi, Antonio 77 MA Ave 37 340 Boston, MA 02139	15,000	15,000.00	0.00	^#
Adams, Tiffany 136 172 Winder Hill Dr Wmerville, GA 30683	(18,750)	7,500.00	0.00	^#
Alzander, Deana P O Box 1036, Kinghill, VI 00851 1036	(15,500)	0.00	0.00	^#
Andrews, Kim 3105 New London court. #515, Lafayette, IN 47905	15,000	15,000.00	0.00	^#
Becher, LaKays 1933 Wood St. Apt 4, Lansing, MI 48912	(8,000)	0.00	0.00	^#
Bradshaw, Sean 77 MA Ave 37-442 Cambridge, MA 02139	3,500	3,500.00	0.00	^#
Campbell, Karina 1039 Young Grad. House, West Lafayette, IN 47906	15,000	15,000.00	0.00	^#
Carrero, Marcos Eric 143 Albany Street, Apt 23C, Cambridge, MA 02139	(7,500)	0.00	0.00	^#
Cherisaur Jr., Thomas E. 3611 SW 28th Ter Apt. A, Gresham, FL 32608	7,100	7,100.00	0.00	^#
Cohen, Hector Curto 1929 Plymouth Rd. Apt. 3023, Ann Arbor, MI 48105	0	0.00	0.00	^#
Cohen-Mercado, Hector 322 South Saluda Ave., Columbia, SC 29205	6,340	6,340.00	0.00	^#
Cresado, Ivette 1436 K Spartan Village, East Lansing, MI 48823	(7,650)	0.00	0.00	^#
Daniel, Talliba 2251 Sherman Ave Apt. 641 E., Washington, DC 20001	0	0.00	0.00	^#
De La Torre, Thomas 4927 Thunderbird Circle #24, Boulder, CO 80303	15,000	15,000.00	0.00	^#
Dorham Malika 3608 Driftwood Dr N Apt. 203, Lafayette, In 47905	15,000	15,000.00	0.00	^#
Farrier, Sandra 2251 Sherman Ave. NW Rm 202 E, Washington DC 20001	0	0.00	0.00	^#
Favers, Ryan 3604 Driftwood Dr. Apt. 100 Lafayette In 47903	15,000	15,000.00	0.00	^#
Fernandez, Allison 639 Young Graduate House, West Lafayette, IN 47906	(13,350)	3,100.00	0.00	^#
Ferrester, Sydney 1109 Univ Village Apt. H, East Lansing, MI 48823	(6,000)	2,000.00	0.00	^#
Golan, Keeya ** 909 West Whitcomb Road, State College, PA 16801	(4,634)	14,986.00	0.00	^#
Green, Kelle 922 Young Graduate House, West Lafayette, IN 47906	15,000	15,000.00	0.00	^#
Handberg, Erik 228 Arnold Dr #4, West Lafayette, IN 47906	15,000	15,000.00	0.00	^#
Harris Brian 1503 Heiber Hollow Circle, Apt. 23 Silver Spring, MD 20904	(1,200)	16,000.00	0.00	^#
Herbert, Laci Stefan 1800 Skyline Drive Norfolk, VA 23518	(15,000)	0.00	0.00	^#

2001  
FORM 990-PF  
Schedule C-Part 1, Line 15a, & d-Part XV, Line 3a & b  
Grants, Organizations  
Name and Address

General Program  
Minority PHD Grants to Individuals Sloan Scholarships

DESCRIPTION	Authorized Budget Year	Amount Paid 2001	Approved for Future Payment	Tax Status
Hernandez, Herberto 203-01 Nimels Dr., West Lafayette, IN 47906	6,120	6,120.00	0.00	*#
Hill, Kimberley Tenness 67 Lamb Road, Mordland, GA 30259	(11,250)	7,500.00	0.00	*#
Hines, Cary 308 B Hill Hall, Univ of GA, Athens, GA 30602	(18,750)	7,500.00	0.00	*#
Houston, Jay C. 3127 Central Avenue NE, Washington, DC 20018	(11,250)	5,750.00	0.00	*#
Jacobs, Randeolph 11356 Cherry Hill Rd. Apt. 203, Beltsville, MD 20705	0	9,000.00	0.00	*#
Johanson, James L. P O Box 1523, Kingston, RI 02881	(7,000)	6,000.00	0.00	*#
Joseph, Alicia P O Box 360011, Brooklyn, NY 11236	(11,500)	9,500.00	0.00	*#
Kranier, Victoria 307 A Vairo Blvd. Susa College, PA 16803	1,040	1,040.00	0.00	*#
Lepps, Carmen 165 B 3rd St., Clifton, NJ 07011	6,500	6,500.00	0.00	*#
Leite, Sheila 8708 Dubwick Ct #24, Laurel, MD 20708	0	0.00	0.00	*#
Lyn, Sheldon 550 Memorial Drive, Apt 2022, Cambridge, MA 02139	(25,500)	0.00	0.00	*#
Mack, Yekite 1933 Wood St. Apt 4 Lansing, MI 48912	(8,000)	0.00	0.00	*#
Marshall, Latocha 14510 Dunwood Valley Drive, Brown, MA 20721	0	0.00	0.00	*#
Moshets, Irene 400 Browning Ave. Apt. 9, Takoma Park, MD 20912	0	0.00	0.00	*#
Nanita, Sergio Cesar 627 Young Orchard, Hones, Purdue Univ., West Lafayette, IN 47906	6,500	6,400.00	0.00	*#
Negron-Garcia, Jose O. 146-03 Amold Drive, West Lafayette, IN 47906-3336	(14,740)	2,260.00	0.00	*#
Nieves, Gerardo L. 9 Greenhouse Road, Suite 2 Kingston, RI 02881	(37,000)	0.00	0.00	*#
Noro, Miriam 301 Maple Ave. Apt. #D7 Ithaca, NY 14850	(2,125)	14,750.00	0.00	*#
Nwoga, Toch Dept of Chemical Eng. USC, Columbia, SC 29208	(21,206)	5,025.00	0.00	*#
Olubajo, Babatunde Adedola P O Box 60422 Savannah, GA 31420	(7,500)	7,500.00	0.00	*#
Ortiz, Cerial 203 Nimels Dr. Apt. 01, West Lafayette, IN 47906	6,120	6,120.00	0.00	*#
Ortiz, Ivelisse USC Swearingen Engineering center Columbia, SC 29208	14,920	14,920.00	0.00	*#
Ortiz, Lorna USC Columbia, SC 29208	0	0.00	0.00	*#
Ravello, Rose Univ Santa Clara Palms Real Q 14 Guaymabo PR 00960	2,000	2,000.00	0.00	*#

General Program  
Minority PHD Grants to Individuals Sloan Scholarships

DISCUSSION	Authorized Duration Year	Amount Paid 2001	Approved for Future Payment	Tax Status
Rodriguez, Meris 1432 I Spartan Village, East Lansing, MI 48823	(7,100)	0.00	0.00	*#
Sanches, Pablo 508 University Ave. Apt. 4, Ithaca, NY 14853	5,500	5,500.00	0.00	*#
Shelton, Alexander Hill 2450 Central Blvd. Apt. D, West Lafayette, IN 47906	15,000	15,000.00	0.00	*#
Simmons, Darlene Nicole 440 Young Graduate House, West Lafayette, IN 47906	(14,170)	4,600.00	0.00	*#
Smith, Kurtis R. 3180 Eagles Way Drive # 1633 Lafayette, IN 47909	(13,920)	3,300.00	0.00	*#
Soto, Heriberto USC Swearingen Engineering Center, Columbia, SC 29208	0	0.00	0.00	*#
Tanentzer, Barbara 2351 Sherman Ave. Apt. 641 E. Washington, DC 20001	0	0.00	0.00	*#
Ubersa, Antonio 1244 Swan Lake Dr. Apt. 302, Charlottesville, VA 22902	(15,570)	2,900.00	0.00	*#
Vaughan, Barrett T 905 G West Aaron Drive, State College, PA 16803	(11,212)	7,043.00	0.00	*#
Velas, Angeles 1436 K Spartan Village, East Lansing, MI 48823	(7,410)	700.00	0.00	*#
Vobson, Barry 74 Grant Ave. Wakefield, RI 02879	0	0.00	0.00	*#
Waddell, Michelle 3135 New London CT # 203, Lafayette, IN 47909	0	15,000.00	0.00	*#
Wants, Sarah Sedarous 455 Luckie St., Atlanta, GA 30313	6,272	6,272.00	0.00	*#
Wiley, Daniel 100 Panview Sq. # 2-P Ithaca, NY 14850	5,625	5,625.00	0.00	*#
Williams, Darryl 14135 Castle Blvd. Apt. 301 Silver Spring, MD 20904	21,000	21,000.00	0.00	*#
Womack, Sarah 2833 Gollufo Dr. Apt. 26 Yppitani, MI 48197	2,660	2,660.00	0.00	*#
Wright, Cristee M 102 N Grandview, Stillwater, OK 74075	4,135	4,135.00	0.00	*#
National Action Council for Minorities in Engineering, Inc New York, NY	(93,535)	393,226.00	0.00	
Sloan minority Ph D Scholarship Funds	2,449,960.50	2,449,960.50	0.00	170 (b) (1) (A) (v)
Grand Total	3,756,426.00	3,243,186.50	-	

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

General Program  
Minority PHD Grants to Schools

DESCRIPTION	Authorized During Year	Amount Paid 2001	Approved for Future Payment	Total Status
City College of the City University of New York New York, NY	0	2,000.00	0.00	170 (b) (1) (A) (D)
City College of the City University of New York New York, NY	95,000	95,000.00	0.00	170 (b) (1) (A) (D)
Cornell University Ithaca, NY	60,000	60,000.00	0.00	170 (b) (1) (A) (D)
Georgia Institute of Technology Columbus, SC	2,000	2,000.00	0.00	170 (b) (1) (A) (D)
Maryland, University of, College Park College Park, MD	4,000	4,000.00	0.00	170 (b) (1) (A) (D)
Massachusetts Institute of Technology Cambridge, MA	4,000	4,000.00	0.00	170 (b) (1) (A) (D)
Michigan State University East Lansing, MI	70,000	70,000.00	0.00	170 (b) (1) (A) (D)
National Action Council for Minorities in Engineering, Inc. New York, NY	45,000	45,000.00	0.00	170 (b) (1) (A) (D)
National Consortium for Graduate Degrees for Minorities None Desc, IN	25,000	25,000.00	0.00	170 (b) (1) (A) (D)
North Carolina Agricultural and Technical State Univ Chapel Hill, NC	15,000	15,000.00	0.00	170 (b) (1) (A) (D)
North Carolina Agricultural and Technical State Univ Chapel Hill, NC	(108,675)	0.00	0.00	170 (b) (1) (A) (D)
Pennsylvania State University University Park, PA	4,000	4,000.00	0.00	170 (b) (1) (A) (D)
Purdue University West Lafayette, IN	0	8,000.00	0.00	170 (b) (1) (A) (D)
Purdue University West Lafayette, IN	24,000	24,000.00	0.00	170 (b) (1) (A) (D)
Puerto Rico, University of, at Mayaguez Mayaguez, PR	(60,000)	60,000.00	0.00	170 (b) (1) (A) (D)
Puerto Rico, University of, at Mayaguez Mayaguez, PR	(90,000)	75,000.00	0.00	170 (b) (1) (A) (D)
Puerto Rico, University of, at Mayaguez Mayaguez, PR	(50,000)	50,000.00	0.00	170 (b) (1) (A) (D)
Rice University Houston, TX	60,000	60,000.00	0.00	170 (b) (1) (A) (D)
Rhode Island, University of Kingston, RI	2,000	2,000.00	0.00	170 (b) (1) (A) (D)
South Carolina, University of Columbia, SC	0	2,000.00	0.00	170 (b) (1) (A) (D)
South Carolina, University of Columbia, SC	8,000	8,000.00	0.00	170 (b) (1) (A) (D)
Southern Regional Education Board Atlanta, GA	294,244	39,300.00	255,284.00	509 (A) (2)
Grand Total	402,909.00	654,300.00	255,284.00	

Capital Gain & (Loss)

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

Adjustments For Tax

Adjustments from Partnership K-1's

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

Adjustments from books to  
Partnership K-1's

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

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

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



Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

UNITED STATES DEPARTMENT OF THE TREASURY

FILE NO	FORM NO	DATE	DESCRIPTION	AMOUNT	CHARACTER	STATUS	OTHER INFO
SLOF3001002	24737106	02/11/00	DELTA & PINE LAND CO	1,500,000.00	S	02/11/00	6,918.90 P
SLOF3001002	996487994	01/02/01	BSDT LATE MONEY DEPOSIT ACCT	28,188.40	S	01/04/01	28,188.40
SLOF3001002	24737106	02/11/00	DELTA & PINE LAND CO	4,500,000.00	S	01/04/01	21,236.70 P
SLOF3001002	996487994	01/08/01	BSDT LATE MONEY DEPOSIT ACCT	311,873.70	S	01/10/01	311,873.70
SLOF3001002	097319102	06/03/98	BOLDEN TECHNOLOGY CORP	0.3420	S	01/10/01	0.98 P
SLOF3001002	91281072	06/03/99	US TREASURY BIDS	115,000,000.00	S	01/12/01	116,760.94
SLOF3001002	996487994	01/11/01	BSDT LATE MONEY DEPOSIT ACCT	1,380.00	S	01/13/01	1.38
SLOF3001002	29184107	12/31/96	ENTRUST TECHNOLOGIES INC	6,676,000.00	S	01/20/01	13,286.77
SLOF3001002	996102182	12/31/96	ENTRUST TECHNOLOGIES INC	6,381,000.00	S	01/23/01	12,689.66
SLOF3001002	15089AACS	04/20/99	SLO CLIENT CASH INVESTMENT TR	10,718,000.00	S	01/24/01	10,718.00
SLOF3001002	24737106	02/11/00	DELTA & PINE LAND CO	300,000,000.00	S	01/24/01	463,391.20 P
SLOF3001002	996102182	02/11/00	SLO CLIENT CASH INVESTMENT TR	2,200,000.00	S	01/25/01	13,132.29 P
SLOF3001002	996102182	02/11/00	SLO CLIENT CASH INVESTMENT TR	40,303,000.00	S	01/31/01	40,303.00
SLOF3001002	313000000	02/11/00	DELTA & PINE LAND CO	3,100,000.00	S	02/02/01	21,976.02 P
SLOF3001002	374657304	01/26/01	MATRIXONE INC COM	230,000.00	S	02/02/01	7,661.62 P
SLOF3001002	996102182	01/26/01	SLO CLIENT CASH INVESTMENT TR	64,048,000.00	S	02/02/01	64,048.00
SLOF3001002	996102182	01/26/01	SLO CLIENT CASH INVESTMENT TR	49,356,000.00	S	02/02/01	49,356.00
SLOF3001002	996102182	02/01/01	SLO CLIENT CASH INVESTMENT TR	7,642,000.00	S	02/02/01	7,642.00
SLOF3001002	996102182	02/01/01	SLO CLIENT CASH INVESTMENT TR	10,209,000.00	S	02/02/01	10,209.00
SLOF3001002	996102182	02/01/01	SLO CLIENT CASH INVESTMENT TR	125,855,000.00	S	02/02/01	125,855.00
SLOF3001002	996102182	02/01/01	SLO CLIENT CASH INVESTMENT TR	71,359,000.00	S	02/02/01	71,359.00
SLOF3001002	996102182	02/01/01	SLO CLIENT CASH INVESTMENT TR	28,188,000.00	S	02/02/01	28,188.00
SLOF3001002	996102182	02/01/01	SLO CLIENT CASH INVESTMENT TR	11,209,000.00	S	02/02/01	11,209.00
SLOF3001002	996102182	02/01/01	SLO CLIENT CASH INVESTMENT TR	32,864,000.00	S	02/02/01	32,864.00
SLOF3001002	01059001	01/29/01	SLO CLIENT CASH INVESTMENT TR	31,249,000.00	S	02/02/01	31,249.00
SLOF3001002	01059001	01/29/01	ANTHRACTITE CAP INC COM	17,900,000.00	S	02/05/01	164,144.64
SLOF3001002	037023108	01/03/97	ANTHRACTITE CAP INC COM	6,600,000.00	S	02/07/01	102,859.81
SLOF3001002	037023108	01/03/97	ANTHRACTITE CAP INC COM	982,000.00	S	02/07/01	15,304.29
SLOF3001002	037023108	01/03/97	ANTHRACTITE CAP INC COM	1,200,000.00	S	02/08/01	18,701.78
SLOF3001002	037023108	01/03/97	ANTHRACTITE CAP INC COM	400,000.00	S	02/14/01	11,083.63
SLOF3001002	037023108	01/03/97	ANTHRACTITE CAP INC COM	11,200,000.00	S	02/14/01	3,389.88
SLOF3001002	037023108	01/03/97	ANTHRACTITE CAP INC COM	29,952,000.00	S	02/14/01	266,143.42
SLOF3001002	037023108	01/03/97	ANTHRACTITE CAP INC COM	1,500,000.00	S	02/15/01	466,776.52
SLOF3001002	037023108	01/03/97	ANTHRACTITE CAP INC COM	1,000,000.00	S	02/15/01	35,436.32
SLOF3001002	037023108	01/03/97	ANTHRACTITE CAP INC COM	1,700,000.00	S	02/15/01	23,624.21
SLOF3001002	019519308	01/03/99	ALLIED WASTE LINDS INC NEW COM	15,900,000.00	S	02/21/01	39,183.32
SLOF3001002	019519308	01/03/99	ALLIED WASTE LINDS INC NEW COM	8,100,000.00	S	02/21/01	71,403.62
SLOF3001002	019519308	01/03/99	ALLIED WASTE LINDS INC NEW COM	14,100,000.00	S	02/21/01	187,280.74 P
SLOF3001002	019519308	01/03/99	ALLIED WASTE LINDS INC NEW COM	19,203,000.00	S	02/21/01	91,005.60 P
SLOF3001002	019519308	01/03/99	ALLIED WASTE LINDS INC NEW COM	17,731,000.00	S	02/21/01	161,898.64 P
SLOF3001002	019519308	01/03/99	ALLIED WASTE LINDS INC NEW COM	6,124,000.00	S	02/21/01	609.43 P
SLOF3001002	019519308	01/03/99	ALLIED WASTE LINDS INC NEW COM	1,376,000.00	S	02/21/01	70,557.49 P
SLOF3001002	019519308	01/03/99	ALLIED WASTE LINDS INC NEW COM	1,600,000.00	S	02/21/01	15,853.55 P
SLOF3001002	019519308	01/03/99	ALLIED WASTE LINDS INC NEW COM	14,100,000.00	S	02/21/01	18,397.88 P
SLOF3001002	019519308	01/03/99	ALLIED WASTE LINDS INC NEW COM	17,731,000.00	S	02/21/01	170,785.63 P
SLOF3001002	04933P101	01/09/01	SLO CLIENT CASH INVESTMENT TR	17,731,000.00	S	02/26/01	17,731.00
SLOF3001002	04933P101	01/09/01	SLO CLIENT CASH INVESTMENT TR	4,100,000.00	S	02/26/01	1,023.87 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	12,700,000.00	S	02/27/01	94,500.95
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	2,200,000.00	S	02/27/01	44,709.08 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	30,100,000.00	S	02/27/01	7,590.00 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	21,100,000.00	S	02/27/01	104,687.80 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	3,900,000.00	S	02/27/01	109,720.00 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	25,000,000.00	S	02/27/01	20,280.00 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	1,800,000.00	S	02/27/01	151,873.00 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	23,200,000.00	S	02/27/01	123,000.00
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	3,200,000.00	S	02/27/01	24,567.00 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	9,100,000.00	S	02/27/01	3,294.40 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	16,200,000.00	S	02/27/01	7,431.97 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	11,900,000.00	S	02/27/01	12,510.25 P
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	4,027,999.00	S	02/27/01	162,728.93
SLOF3001002	478129109	03/05/97	JOHN'S-MANVILLE CORP NEW COM	6,800,000.00	S	02/27/01	1,447.75 P
SLOF3001002	996102182	01/09/01	SLO CLIENT CASH INVESTMENT TR	342,510,000.00	S	03/02/01	2,211.43 P
SLOF3001002	996102182	01/12/01	SLO CLIENT CASH INVESTMENT TR	136,376,000.00	S	03/02/01	0.00 P
SLOF3001002	996102182	01/17/01	SLO CLIENT CASH INVESTMENT TR	10,719,000.00	S	03/02/01	0.00 P
SLOF3001002	996102182	01/18/01	SLO CLIENT CASH INVESTMENT TR	10,718,000.00	S	03/02/01	0.00 P
SLOF3001002	996102182	01/24/01	SLO CLIENT CASH INVESTMENT TR	133,515,000.00	S	03/02/01	0.00 P
SLOF3001002	996102182	01/25/01	SLO CLIENT CASH INVESTMENT TR	114,589,000.00	S	03/02/01	0.00 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	233 495 000 S	01729/01	03/01/01	03/02/01	233 495 00	233 495 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	74 929 000 S	01/31/01	03/01/01	03/02/01	74 929 00	74 929 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	51 082 000 S	02/02/01	03/01/01	03/02/01	51 082 00	51 082 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	4 827 000 S	02/05/01	03/01/01	03/02/01	4 827 00	-4 827 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	108 688 000 S	02/06/01	03/01/01	03/02/01	108 688 00	108 688 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	164 145 000 S	02/08/01	03/01/01	03/02/01	164 145 00	164 145 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	60 751 000 S	02/09/01	03/01/01	03/02/01	60 751 00	-60 751 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	9 054 000 S	02/12/01	03/01/01	03/02/01	9 054 00	9 054 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	11 063 000 S	02/13/01	03/01/01	03/02/01	11 063 00	11 063 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	59 333 000 S	02/15/01	03/01/01	03/02/01	59 333 00	59 333 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	3 590 000 S	02/16/01	03/01/01	03/02/01	3 590 00	-3 590 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	530 011 000 S	02/20/01	03/01/01	03/02/01	530 011 00	530 011 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	59 061 000 S	02/21/01	03/01/01	03/02/01	59 061 00	59 061 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	376 415 000 S	02/23/01	03/01/01	03/02/01	376 415 00	376 415 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	354 600 000 S	02/27/01	03/01/01	03/02/01	354 600 00	354 600 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	1 750 489 000 S	02/28/01	03/01/01	03/02/01	1 750 489 00	1 750 489 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	7 650 000 S	02/28/01	03/01/01	03/02/01	7 650 00	-7 650 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	1 257 000 S	02/28/01	03/01/01	03/02/01	1 257 00	-1 257 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	89 881 000 S	02/28/01	04/03/01	04/03/01	89 881 00	89 881 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	78 000 S	02/28/01	03/01/01	03/01/01	78 00	-78 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	127 590 000 S	02/28/01	03/03/01	03/03/01	127 590 00	127 590 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	11 000 000 S	02/28/01	03/08/01	03/08/01	11 000 00	11 000 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	17 000 S	02/28/01	05/31/01	06/01/01	17 00	17 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	92 108 060 S	02/28/01	06/01/01	06/02/01	92 108 06	92 108 06	0 00 P
SLOF3001002	210741AJJ	CONTAINER CORP AMER SR NT	250 000 000 S	03/17/99	06/07/01	06/08/01	250 000 00	250 000 00	0 00 P
SLOF3001002	019589308	ALLIED WASTE INDS INC NEW COM	13 000 000 S	01/20/00	06/12/01	06/12/01	13 000 00	13 000 00	0 00 P
SLOF3001002	019589308	ALLIED WASTE INDS INC NEW COM	5 000 000 S	01/20/00	06/11/01	06/12/01	5 000 00	5 000 00	0 00 P
SLOF3001002	92907G121	V2 MUSIC HDLOS PLS WTS 144A	2 500 000 S	01/20/00	06/11/01	06/12/01	2 500 00	2 500 00	0 00 P
SLOF3001002	92907FAA3	V2 FM SA OTD EXCHANGE NT 144A	13 770 000 000 S	07/03/00	06/11/01	06/12/01	13 770 000 00	13 770 000 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	12 375 000 S	02/28/01	06/15/01	06/16/01	12 375 00	-12 375 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	8 250 000 S	02/28/01	06/26/01	06/27/01	8 250 00	8 250 00	0 00 P
SLOF3001002	019189108	ALLIED WASTE INDS INC NEW COM	17 000 000 S	01/20/00	06/27/01	06/29/01	17 000 00	-17 000 00	0 00 P
SLOF3001002	78499AAAJ9	S P SISTEMA DE PROTECCION	750 000 000 S	06/01/99	06/29/01	06/30/01	750 000 00	750 000 00	0 00 P
SLOF3001002	339531107	LOCAL FINL CORP COM	9 000 000 S	07/02/01	07/02/01	07/03/01	9 000 00	9 000 00	0 00 P
SLOF3001002	339531107	LOCAL FINL CORP COM	3 800 000 S	07/02/01	07/03/01	07/04/01	3 800 00	3 800 00	0 00 P
SLOF3001002	339531107	LOCAL FINL CORP COM	7 500 000 S	07/06/01	07/06/01	07/07/01	7 500 00	7 500 00	0 00 P
SLOF3001002	339531107	LOCAL FINL CORP COM	11 200 000 S	07/06/01	07/06/01	07/07/01	11 200 00	11 200 00	0 00 P
SLOF3001002	339531107	LOCAL FINL CORP COM	30 000 000 S	07/02/01	07/11/01	07/12/01	30 000 00	30 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	2 300 000 S	10/03/00	07/13/01	07/14/01	2 300 00	2 300 00	0 00 P
SLOF3001002	339531107	LOCAL FINL CORP COM	1 500 000 S	07/02/01	07/13/01	07/14/01	1 500 00	1 500 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	171 824 940 S	02/28/01	07/13/01	07/14/01	171 824 94	-171 274 94	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	235 377 000 S	03/01/01	07/13/01	07/14/01	235 377 00	-235 277 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	95 527 000 S	03/02/01	07/14/01	07/14/01	95 527 00	-95 527 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	35 670 000 S	03/05/01	07/13/01	07/14/01	35 670 00	35 670 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	158 943 000 S	03/06/01	07/13/01	07/14/01	158 943 00	158 943 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	36 963 000 S	03/09/01	07/13/01	07/14/01	36 963 00	36 963 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	86 501 000 S	03/15/01	07/13/01	07/14/01	86 501 00	-86 501 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	4 671 000 S	03/16/01	07/13/01	07/14/01	4 671 00	-4 671 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	10 661 130 S	03/03/01	07/13/01	07/14/01	10 661 13	-10 661 13	0 00 P
SLOF3001002	266605104	DURECT CORP COM	700 000 S	10/03/00	07/17/01	07/17/01	700 000 00	700 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	1 200 000 S	10/03/00	07/17/01	07/18/01	1 200 000 00	1 200 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	800 000 S	10/03/00	07/18/01	07/19/01	800 000 00	800 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	3 900 000 S	10/03/00	07/19/01	07/20/01	3 900 000 00	3 900 000 00	0 00 P
SLOF3001002	339531107	LOCAL FINL CORP COM	3 000 000 S	07/20/01	07/20/01	07/21/01	3 000 000 00	3 000 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	1 500 000 S	10/03/00	07/20/01	07/21/01	1 500 000 00	1 500 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	1 500 000 S	10/03/00	07/20/01	07/21/01	1 500 000 00	1 500 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	44 444 000 S	10/03/00	07/20/01	07/21/01	44 444 000 00	44 444 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	700 000 S	10/03/00	07/27/01	07/28/01	700 000 00	700 000 00	0 00 P
SLOF3001002	339531107	LOCAL FINL CORP COM	3 800 000 S	07/27/01	07/27/01	07/28/01	3 800 000 00	3 800 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	800 000 S	10/03/00	07/28/01	07/29/01	800 000 00	800 000 00	0 00 P
SLOF3001002	339531107	LOCAL FINL CORP COM	300 000 S	10/03/00	07/30/01	07/31/01	300 000 00	300 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	2 300 000 S	10/03/00	08/01/01	08/01/01	2 300 000 00	2 300 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	2 300 000 S	10/03/00	08/01/01	08/02/01	2 300 000 00	2 300 000 00	0 00 P
SLOF3001002	266605104	DURECT CORP COM	400 000 S	10/03/00	08/02/01	08/03/01	400 000 00	400 000 00	0 00 P
SLOF3001002	996102102	SLO CLIENT CASH INVESTMENT TR	770 250 S	03/30/01	08/02/01	08/03/01	770 250	-770 25	0 00 P
SLOF3001002	139731109	CAPITAL AUTOMOTIVE REIT COM SH	2 600 000 S	02/19/98	08/03/01	08/04/01	2 600 000 00	2 600 000 00	0 00 P
SLOF3001002	139731109	CAPITAL AUTOMOTIVE REIT COM SH	27 000 000 S	02/19/98	08/03/01	08/04/01	27 000 000 00	27 000 000 00	0 00 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	16,500,000.00	0504698	08/03/01	08/04/01	380,256.63	346,562.80	33,993.83 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500,000.00	1271698	08/03/01	08/04/01	25,583.15	19,123.00	6,380.13 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	600,000.00	1274698	08/03/01	08/04/01	10,202.06	8,153.50	2,046.56 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500,000.00	1275698	08/03/01	08/04/01	25,505.15	20,318.75	5,116.40 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	900,000.00	1280698	08/03/01	08/04/01	15,303.09	12,177.00	3,126.09 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	500,000.00	0104699	08/03/01	08/04/01	8,301.72	-7,283.00	1,236.72 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	100,000.00	0105699	08/03/01	08/04/01	1,700.34	1,463.50	234.84 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500,000.00	0107699	08/03/01	08/04/01	25,505.15	3,942.65 P	
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	3,000,000.00	0111699	08/03/01	08/04/01	51,010.30	-44,531.40	6,478.90 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,700,000.00	0113699	08/03/01	08/04/01	28,983.84	24,223.25	3,675.59 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	800,000.00	0114699	08/03/01	08/04/01	13,602.73	11,774.00	1,878.73 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500,000.00	0115699	08/03/01	08/04/01	25,505.15	22,118.75	3,316.40 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,400,000.00	0119699	08/03/01	08/04/01	23,804.81	20,779.50	3,025.31 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	100,000.00	0120699	08/03/01	08/04/01	1,700.34	1,477.11	223.23 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500,000.00	0121699	08/03/01	08/04/01	25,505.15	22,638.75	2,866.40 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	2,800,000.00	0122699	08/03/01	08/04/01	47,609.61	-41,630.00	5,939.61 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	6,000,000.00	0123699	08/03/01	08/04/01	102,020.60	-89,250.00	12,770.60 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500,000.00	0127699	08/03/01	08/04/01	25,505.15	-22,161.60	3,343.55 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,500,000.00	0128699	08/03/01	08/04/01	25,505.15	22,170.00	3,335.15 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	400,000.00	0129699	08/03/01	08/04/01	6,801.37	5,962.00	839.37 P
SLOF3001002	26660304	DIRECT CORP COM	54,900,000.00	1003000	08/03/01	08/04/01	488,833.26	-118,033.00	370,800.26 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,200,000.00	0129999	08/06/01	08/07/01	20,462.08	17,886.00	2,576.08 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	11,250,000.00	0302999	08/06/01	08/07/01	191,831.98	-135,760.50	56,071.48 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	900,000.00	0303999	08/06/01	08/07/01	13,146.56	11,070.72	4,275.84 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,200,000.00	0304999	08/06/01	08/07/01	20,462.08	15,064.74	5,396.80 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	100,000.00	0312999	08/06/01	08/07/01	1,705.17	1,273.92	429.23 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	1,100,000.00	0316999	08/06/01	08/07/01	18,756.91	13,953.06	4,803.85 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	200,000.00	0317999	08/06/01	08/07/01	3,410.35	-2,590.38	819.97 P
SLOF3001002	13973109	CAPITAL AUTOMOTIVE REIT COM SH	800,000.00	0324999	08/06/01	08/07/01	146,644.89	111,013.62	35,361.27 P
SLOF3001002	019189300	ALLIED WASTE INDS INC NEW COM	29,631,000.00	0120000	08/07/01	08/08/01	515,621.66	133,066.71	402,554.95 P
SLOF3001002	539533107	LOCAL FINL CORP COM	1,100,000.00	0807001	08/07/01	08/08/01	17,049.43	11,000.00	6,049.43 P
SLOF3001002	996487094	8SD-LATE MONEY DEPOSIT ACCT	214,275,000.00	0810001	08/11/01	08/11/01	214,275.00	0.00 P	
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	82,396,620.00	0370001	08/15/01	08/16/01	82,396.62	-82,396.62	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	5,134,000.00	0406001	08/15/01	08/16/01	5,134.00	5,134.00	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	27,778,000.00	0409001	08/15/01	08/16/01	27,778.00	27,778.00	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	24,901,000.00	0409001	08/15/01	08/16/01	24,901.00	24,901.00	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	5,184,000.00	0502001	08/15/01	08/16/01	5,184.00	5,184.00	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	7,393,000.00	0516001	08/15/01	08/16/01	7,393.00	7,393.00	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	49,946,000.00	0518001	08/15/01	08/16/01	49,946.00	-49,946.00	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	39,307,000.00	0518001	08/15/01	08/16/01	39,307.00	39,307.00	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	4,381,840.00	0603001	08/15/01	08/16/01	4,381.84	-4,381.84	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	290,038,460.00	0612001	08/15/01	08/16/01	290,038.46	290,038.46	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	387,245,000.00	0613001	08/15/01	08/16/01	387,245.00	387,245.00	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	381,223,430.00	0710001	08/15/01	08/16/01	301,223.43	-301,223.43	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	847,126,810.00	0702001	08/15/01	08/16/01	847,126.81	847,126.81	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	330,474,030.00	0702001	08/15/01	08/16/01	330,474.03	330,474.03	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	125,787,410.00	0703001	08/15/01	08/16/01	125,787.41	-125,787.41	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	28,117,500.00	0706001	08/15/01	08/16/01	28,117.50	28,117.50	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	78,313,810.00	0709001	08/15/01	08/16/01	78,313.81	78,313.81	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	100,571,650.00	0710001	08/15/01	08/16/01	100,571.65	100,571.65	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	126,645,860.00	0711001	08/15/01	08/16/01	126,645.86	126,645.86	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	1,239,774,990.00	0712001	08/15/01	08/16/01	1,239,774.99	-1,239,774.99	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	42,000,000.00	0717001	08/15/01	08/16/01	42,000.00	-42,000.00	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	46,963,030.00	0718001	08/15/01	08/16/01	46,963.43	-46,963.43	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	7,349,730.00	0719001	08/15/01	08/16/01	7,349.73	7,349.73	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	15,224,490.00	0720001	08/15/01	08/16/01	15,224.49	15,224.49	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	8,039,730.00	0723001	08/15/01	08/16/01	8,039.73	8,039.73	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	69,395,040.00	0724001	08/15/01	08/16/01	69,395.04	-69,395.04	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	15,224,490.00	0725001	08/15/01	08/16/01	15,224.49	15,224.49	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	13,194,490.00	0726001	08/15/01	08/16/01	13,194.49	13,194.49	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	13,762,040.00	0700001	08/15/01	08/16/01	13,762.04	13,762.04	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	72,869,480.00	0701001	08/15/01	08/16/01	72,869.48	-72,869.48	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	736,155,750.00	0801001	08/15/01	08/16/01	736,155.75	736,155.75	0.00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	57,672,930.00	0803001	08/15/01	08/16/01	57,672.93	57,672.93	0.00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	22,945 64	08/16/01	00/15/01	08/16/01	22,945 64	22,945 64	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	3,991 87	08/16/01	08/16/01	08/16/01	3,991 87	3,991 87	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	1,762,392 41	08/16/01	08/16/01	08/16/01	1,762,392 41	1,762,392 41	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	600 615 03	08/16/01	08/16/01	08/16/01	600 615 03	-600 615 03	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	60 141 20	08/16/01	08/16/01	08/16/01	60 141 20	-60 141 20	0 00 P
SLOF3001002	339533107	LOCAL FINL CORP COM	7 000 00	08/16/01	08/16/01	08/16/01	7 000 00	7 000 00	3 758 64 P
SLOF3001002	339533107	LOCAL FINL CORP COM	33 526 88	08/16/01	08/16/01	08/16/01	33 526 88	22 000 00	11 526 88 P
SLOF3001002	339533107	LOCAL FINL CORP COM	4 519 85	08/16/01	08/16/01	08/16/01	4 519 85	3 000 00	1 519 85 P
SLOF3001002	339533107	LOCAL FINL CORP COM	15 000 00	08/16/01	08/16/01	08/16/01	15 000 00	15 000 00	7 649 24 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	667 154 06	08/24/01	08/24/01	08/24/01	667 154 06	-667 154 06	0 00 P
SLOF3001002	339533107	LOCAL FINL CORP COM	14 000 00	08/25/01	08/25/01	08/25/01	14 000 00	14 000 00	7 069 30 P
SLOF3001002	339533107	LOCAL FINL CORP COM	1 204 95	08/25/01	08/25/01	08/25/01	1 204 95	-1 000 00	504 95 P
SLOF3001002	339533107	LOCAL FINL CORP COM	14 000 00	08/25/01	08/25/01	08/25/01	14 000 00	-14 000 00	7 139 30 P
SLOF3001002	339533107	LOCAL FINL CORP COM	33 196 89	08/25/01	08/25/01	08/25/01	33 196 89	22 000 00	11 196 89 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	509 16	09/01/01	09/01/01	09/01/01	509 16	509 16	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	32,192 24	09/05/01	09/05/01	09/05/01	32,192 24	-32,192 24	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	13 807 50	09/05/01	09/05/01	09/05/01	13 807 50	-13 807 50	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	10 758 64	09/05/01	09/05/01	09/05/01	10 758 64	-10 758 64	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	33 526 88	09/05/01	09/05/01	09/05/01	33 526 88	-33 526 88	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	4 519 85	09/05/01	09/05/01	09/05/01	4 519 85	-4 519 85	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	21 139 30	09/05/01	09/05/01	09/05/01	21 139 30	-21 139 30	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	22 574 75	09/05/01	09/05/01	09/05/01	22 574 75	-22 574 75	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	15 965 30	09/05/01	09/05/01	09/05/01	15 965 30	15 965 30	0 00 P
SLOF3001002	150891104	CELCARIBE SA 144A	672,229 05	09/11/01	09/11/01	09/11/01	672,229 05	0 00	672,229 05 P
SLOF3001002	781994113	SPM SISTEMA DE PROTECCION	7 662 00	09/20/01	09/20/01	09/20/01	7 662 00	125 000 00	117,338 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	672 229 05	09/23/01	09/23/01	09/23/01	672 229 05	-672 229 05	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	17,231 59	10/02/01	10/02/01	10/02/01	17,231 59	-17,231 59	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	20 106 17	10/02/01	10/02/01	10/02/01	20 106 17	20 106 17	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	10 553 83	10/02/01	10/02/01	10/02/01	10 553 83	10 553 83	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	64 125 00	10/02/01	10/02/01	10/02/01	64 125 00	-64 125 00	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	4 750 000 5	10/02/01	10/02/01	10/02/01	4 750 000 5	-4 750 000 5	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	55 798 42	09/21/01	09/21/01	09/21/01	55 798 42	55 798 42	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	8 250 000 5	10/02/01	10/02/01	10/02/01	8 250 000 5	8 250 000 5	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	22 105 91	10/02/01	10/02/01	10/02/01	22 105 91	22 105 91	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	621,279 50	10/16/01	10/16/01	10/16/01	621,279 50	-621,279 50	0 00 P
SLOF3001002	184496107	CLEAN HBRS INC	368 969 74	10/23/01	10/23/01	10/23/01	368 969 74	0 00	368 969 74 P
SLOF3001002	184496107	CLEAN HBRS INC	0 00	10/23/01	10/23/01	10/23/01	0 00	292,246 88 P	161 060 97 P
SLOF3001002	184496107	CLEAN HBRS INC	161 060 97	10/23/01	10/23/01	10/23/01	161 060 97	0 00	52,011 30 P
SLOF3001002	184496107	CLEAN HBRS INC	91 886 05	10/23/01	10/23/01	10/23/01	91 886 05	39 854 75	47,546 26 P
SLOF3001002	184496107	CLEAN HBRS INC	91 717 46	10/23/01	10/23/01	10/23/01	91 717 46	-44,371 20	38 632 64 P
SLOF3001002	184496107	CLEAN HBRS INC	71 812 13	10/23/01	10/23/01	10/23/01	71 812 13	71 812 13	0 00 P
SLOF3001002	184496107	CLEAN HBRS INC	132 735 74	10/23/01	10/23/01	10/23/01	132 735 74	-62,001 66	70 734 12 P
SLOF3001002	184496107	CLEAN HBRS INC	44 042 66	10/23/01	10/23/01	10/23/01	44 042 66	11,533 21 P	43 106 37 P
SLOF3001002	184496107	CLEAN HBRS INC	83 505 18	10/23/01	10/23/01	10/23/01	83 505 18	-40,398 81	22,062 42 P
SLOF3001002	184496107	CLEAN HBRS INC	64 060 98	10/23/01	10/23/01	10/23/01	64 060 98	-41,998 56	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	140 23	10/24/01	10/24/01	10/24/01	140 23	-140 23	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	310 59	11/01/01	11/01/01	11/01/01	310 59	310 59	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	23 898 65	11/02/01	11/02/01	11/02/01	23 898 65	23 898 65	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	13 410 60	11/01/01	11/01/01	11/01/01	13 410 60	13 410 60	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	21 232 00	11/02/01	11/02/01	11/02/01	21 232 00	21 232 00	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	25 000 00	11/27/01	11/27/01	11/27/01	25 000 00	25 000 00	12,148 76 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	37 198 75	11/29/01	11/29/01	11/29/01	37 198 75	25 000 00	12,198 75 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	5 277 98	12/03/01	12/03/01	12/03/01	5 277 98	5 277 98	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	27 599 08	12/04/01	12/04/01	12/04/01	27 599 08	-4,945 00	22,654 08 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	4 399 72	12/04/01	12/04/01	12/04/01	4 399 72	1,505 00	6,894 72 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	74 075 14	12/04/01	12/04/01	12/04/01	74 075 14	74 075 14	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	9 599 48	12/04/01	12/04/01	12/04/01	9 599 48	7 879 60 P	6,213 16 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	19 213 36	12/04/01	12/04/01	12/04/01	19 213 36	13 000 00	6,213 36 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	18 021 90	12/05/01	12/05/01	12/05/01	18 021 90	3 225 00	14 796 90 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	17 999 40	12/05/01	12/05/01	12/05/01	17 999 40	-12,000 00	5 999 40 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	1 874 09	09/24/01	09/24/01	09/24/01	1 874 09	-1 874 09	0 00 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	36 998 77	12/07/01	12/07/01	12/07/01	36 998 77	23 000 00	11,998 77 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	8 399 72	12/08/01	12/08/01	12/08/01	8 399 72	1,505 00	6 894 72 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	36 748 77	12/08/01	12/08/01	12/08/01	36 748 77	25 000 00	11 748 77 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	9 399 68	12/11/01	12/11/01	12/11/01	9 399 68	-1,720 00	7 879 68 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	10 142 81	12/12/01	12/12/01	12/12/01	10 142 81	999 651 76	-989 508 95 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	184 47	12/12/01	12/12/01	12/12/01	184 47	1 804 62	-1 620 15 P
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	224 38	12/13/01	12/13/01	12/13/01	224 38	-2,195 14	1 970 76 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	996 8090 S	12/15/99	12/15/01	12/12/01	229 26	2,242 82	2 013 36 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	996 4220 S	03/15/00	12/11/01	12/11/01	229 17	2,241 95	2 012 78 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	1 017 5960 S	06/15/00	12/11/01	12/11/01	234 04	2,299 77	2 065 73 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	1 038 9240 S	10/16/00	12/11/01	12/11/01	238 95	2,337 60	-1 098 65 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	11 0000 S	11/17/00	12/11/01	12/12/01	2 53	-0 01	2 52 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	1 061 0000 S	12/15/00	12/11/01	12/12/01	244 02	2,398 37	2 154 35 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	1 0000 S	01/19/01	12/11/01	12/12/01	0 23	-0 03	0 20 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	1 083 7930 S	03/15/01	12/11/01	12/12/01	249 26	2,449 37	2 200 11 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	1 083 7930 S	06/15/01	12/11/01	12/12/01	249 26	2,449 37	2 200 11 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	23 0140 S	06/15/01	12/11/01	12/12/01	5 29	-46 72 P	-46 72 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	0 3300 S	09/12/01	12/11/01	12/12/01	0 08	-0 75	-0 67 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	2 500 0000 S	02/01/99	12/13/01	12/14/01	37 498 75	23 000 00	12 498 75 P
SLOF0010002	270324502	SUPERIOR FINL CORP DEL COM	98 657 4100 S	09/24/01	12/14/01	12/15/01	98 657 41	98 657 41	0 00 P
SLOF0010002	266605104	DIRECT CORP COM	700 0000 S	06/13/00	12/17/01	12/18/01	8 599 72	1 505 00	6 894 72 P
SLOF0010002	266605104	SECURITY CAP GROUP INC CL B	61 300 0000 S	06/06/00	12/16/01	12/19/01	1 535 000 37	995 533 90	559 466 47 P
SLOF0010002	996102802	SLO CLIENT CASH INVESTMENT TR	478 933 8300 S	09/24/01	12/16/01	12/19/01	478 933 83	-478 933 83	0 00 P
SLOF0010002	996102802	SLO CLIENT CASH INVESTMENT TR	621 279 5000 S	10/16/01	12/16/01	12/19/01	621 279 50	-621 279 50	0 00 P
SLOF0010002	996102802	SLO CLIENT CASH INVESTMENT TR	602 786 3700 S	10/23/01	12/16/01	12/19/01	602 786 37	-602 786 37	0 00 P
SLOF0010002	266605104	DIRECT CORP COM	800 0000 S	10/03/00	12/21/01	12/22/01	9 599 68	-1 720 00	7 879 68 P
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	0 0000 BVA	n/a	11/17/00	11/17/00	0 00	0 01	0 00 n/a
SLOF0010002	31919103	AMERSCO CAP TR COM SBI	0 0000 BVA	n/a	12/27/00	05/12/98	0 00	-4 462 30	-4 462 30 n/a
SLOF0010002	31919103	AMERSCO CAP TR COM SBI	0 0000 BVA	n/a	12/27/00	05/12/98	0 00	-6 236 23	-6 236 23 n/a
SLOF0010002	270324502	EARTHWATCH INC SR PFD CONV	0 0000 BVA	n/a	01/19/01	01/19/01	0 00	-0 01	0 00 n/a
SLOF0010002	31919103	AMERSCO CAP TR COM SBI	0 0000 BVA	n/a	08/09/01	05/12/98	0 00	-49 250 00	89 250 00 n/a
SLOF0010002	31919103	AMERSCO CAP TR COM SBI	0 0000 BVA	n/a	08/09/01	05/12/98	0 00	125 123 00	125 123 00 n/a
SLOF0010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	n/a	08/13/01	12/01/99	0 00	9 703 08	9 703 08 n/a
SLOF0010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	n/a	08/13/01	07/01/00	0 00	13 411 23	13 411 23 n/a
SLOF0010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	n/a	08/13/01	12/01/99	0 00	110 46	110 46 n/a
SLOF0010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	n/a	08/13/01	12/01/99	0 00	285 81	285 81 n/a
SLOF0010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	n/a	08/13/01	07/01/00	0 00	-453 294 94	-453 294 94 n/a
SLOF0010002	741379101	PREVIEW SYS INC OC-COM	0 0000 BVA	n/a	08/13/01	12/01/99	0 00	3 749 98	3 749 98 n/a
SLOF0010002	150819AC8	PROCEEDS RECEIVED AS A RESULT OF LIQUIDATION	0 0000 CD	n/a	12/27/00	12/27/00	10 718 75	0 00	10 718 75 n/a
SLOF0010002	31919103	RECT PROCEEDS AS A RESULT OF LIQUIDATION	0 0000 CD	n/a	03/19/01	03/19/01	4 750 00	0 00	4 750 00 n/a
SLOF0010002	31919103	RECT PROCEEDS AS A RESULT OF LIQUIDATION	0 0000 CD	n/a	03/30/01	03/30/01	79 625 00	0 00	79 625 00 n/a
SLOF0010002	31919103	RECT PROCEEDS AS A RESULT OF LIQUIDATION	0 0000 CD	n/a	08/09/01	08/09/01	214 375 00	0 00	214 375 00 n/a
SLOF0010002	741379101	RECD CASH DUE TO LIQUIDATION	0 0000 CD	n/a	08/13/01	08/13/01	13 807 50	0 00	13 807 50 n/a
SLOF0010002	741379101	RECD CASH DUE TO LIQUIDATION	1 0000 SD	n/a	08/13/01	08/13/01	468 748 00	0 00	468 748 00 n/a
SLOF0010002	57485P204	STOCK DISTRIB FROM 99903159	230 0000 SD	n/a	01/19/01	01/19/01	0 00	0 00	0 00 n/a
SLOF0010002	016655AA2	VLX EX FROM 291714ACT	834 334 0000 SD	n/a	02/26/01	02/26/01	0 00	0 00	0 00 n/a
SLOF0010002	68158F200	PAYMENT IN KIND, RECD IN LIEU OF DWAC FROM 339553206	1 632 0000 SD	n/a	06/19/01	06/19/01	0 00	718 000 00	718 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	3 800 0000 SD	n/a	07/02/01	07/02/01	0 00	38 000 00	38 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	9 000 0000 SD	n/a	07/02/01	07/02/01	0 00	90 000 00	90 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	49 300 0000 SD	n/a	07/02/01	07/02/01	0 00	493 000 00	493 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	11 200 0000 SD	n/a	07/06/01	07/06/01	0 00	112 000 00	112 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	7 500 0000 SD	n/a	07/06/01	07/06/01	0 00	75 000 00	75 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	18 000 0000 SD	n/a	07/09/01	07/09/01	0 00	180 000 00	180 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	3 000 0000 SD	n/a	07/20/01	07/20/01	0 00	30 000 00	30 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	44 444 0000 SD	n/a	07/27/01	07/27/01	0 00	1 111 100 00	1 111 100 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	3 800 0000 SD	n/a	07/27/01	07/27/01	0 00	38 000 00	38 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	300 0000 SD	n/a	07/30/01	07/30/01	0 00	3 000 00	3 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	1 100 0000 SD	n/a	08/07/01	08/07/01	0 00	11 000 00	11 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	700 0000 SD	n/a	08/17/01	08/17/01	0 00	7 000 00	7 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	2 200 0000 SD	n/a	08/20/01	08/20/01	0 00	22 000 00	22 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	300 0000 SD	n/a	08/23/01	08/23/01	0 00	3 000 00	3 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	1 500 0000 SD	n/a	08/23/01	08/23/01	0 00	15 000 00	15 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	1 500 0000 SD	n/a	08/24/01	08/24/01	0 00	22 000 00	22 000 00 n/a
SLOF0010002	339553107	DWAC FROM 339553206	1 400 0000 SD	n/a	08/24/01	08/24/01	0 00	14 000 00	14 000 00 n/a
SLOF0010002	690966AA1	OYATION INC CONV SUB NT	162 764 0000 SDC	n/a	12/09/99	12/09/99	0 00	0 00	0 00 n/a
SLOF0010002	999646735	PL LFP ONE INC W/FROM INT COL	30 311 0000 SDC	n/a	08/15/97	08/15/97	0 00	-30 311 00	30 311 00 n/a
SLOF0010002	68556F200	DELD SHS DUE TO ROUNDING	-0 3200 SW	n/a	01/03/01	01/03/01	0 00	-30 23	30 23 n/a
SLOF0010002	291714ACT	016655AA2	800 000 0000 SW	n/a	02/26/01	02/26/01	0 00	718 000 00	718 000 00 n/a
SLOF0010002	339553206	DWAC TO 339553107	9 000 0000 SW	n/a	07/02/01	07/02/01	0 00	90 000 00	90 000 00 n/a
SLOF0010002	339553206	DWAC TO 339553107	3 800 0000 SW	n/a	07/02/01	07/02/01	0 00	38 000 00	38 000 00 n/a
SLOF0010002	339553206	DWAC SHS TO 339553107	-49 500 0000 SW	n/a	07/02/01	07/02/01	0 00	-495 000 00	-495 000 00 n/a
SLOF0010002	339553206	DWAC TO 339553107	7 500 0000 SW	n/a	07/06/01	07/06/01	0 00	75 000 00	75 000 00 n/a
SLOF0010002	339553206	DWAC TO 339553107	11 200 0000 SW	n/a	07/06/01	07/06/01	0 00	112 000 00	112 000 00 n/a

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account	Description	QTY	UNIT	DATE	AMOUNT	AMOUNT	AMOUNT	AMOUNT	AMOUNT	AMOUNT	AMOUNT	AMOUNT
SLOF30010002	53953107 DWAC SHS BACK TO 53953206	18,000	0000 SW	07/09/01	0.00	180,000.00	0.00	180,000.00	180,000.00	n/a		
SLOF30010002	53953206 DWAC SHS TO 53953107	3,000	0000 SW	07/20/01	0.00	30,000.00	0.00	30,000.00	30,000.00	n/a		
SLOF30010002	53953206 DWAC TO 53953107	3,800	0000 SW	07/20/01	0.00	38,000.00	0.00	38,000.00	38,000.00	n/a		
SLOF30010002	30997109 DELD TO 037023207 PER TEAM	-44,444	0000 SW	07/27/01	0.00	-1,111,100.00	0.00	-1,111,100.00	1,111,100.00	n/a		
SLOF30010002	53953107 DWAC TO 539533107	300	0000 SW	07/31/01	0.00	3,000.00	0.00	3,000.00	3,000.00	n/a		
SLOF30010002	53953206 DWAC TO 53953107	1,100	0000 SW	08/07/01	0.00	11,000.00	0.00	11,000.00	-11,000.00	n/a		
SLOF30010002	53953206 DWAC TO 53953107	700	0000 SW	08/17/01	0.00	7,000.00	0.00	7,000.00	7,000.00	n/a		
SLOF30010002	53953107 DWAC TO 53953107	2,200	0000 SW	08/20/01	0.00	22,000.00	0.00	22,000.00	22,000.00	n/a		
SLOF30010002	270324502 DLVD OFP SHS DUE TO ROUNDING	-6,600	SW	08/22/01	0.00	13.60	0.00	13.60	13.60	n/a		
SLOF30010002	53953107 DWAC TO 539533107	300	0000 SW	08/23/01	0.00	3,000.00	0.00	3,000.00	3,000.00	n/a		
SLOF30010002	53953206 DWAC TO 53953107	1,500	0000 SW	08/23/01	0.00	-15,000.00	0.00	-15,000.00	15,000.00	n/a		
SLOF30010002	53953206 DWAC TO 53953107	2,200	0000 SW	08/24/01	0.00	-22,000.00	0.00	-22,000.00	-22,000.00	n/a		
SLOF30010002	53953107 DWAC TO 53953107	1,500	0000 SW	08/24/01	0.00	-15,000.00	0.00	-15,000.00	15,000.00	n/a		
SLOF30010002	53953206 DWAC TO 53953107	1,400	0000 SW	08/24/01	0.00	-14,000.00	0.00	-14,000.00	-14,000.00	n/a		
SLOF30010002	270324502 DUE TO ROUNDING	-9,300	SW	10/02/01	0.00	5.48	0.00	5.48	5.48	n/a		
<b>Total</b>					<b>38,378,206.21</b>	<b>-33,532,276.48</b>	<b>31,714.76</b>	<b>8.00</b>	<b>1,745,939.73</b>			
Realized Gain/loss- FFX Contracts												
Realized Settlement G/L ID cont												
Realized Currency G/L- Non-Basis												
Realized Currency G/L- Dividend												
Realized Currency G/L- Interest												
Journal Entries on Futures Contract												
<b>Grand Total</b>					<b>35,309,920.97</b>	<b>-33,532,276.48</b>	<b>1,777,644.49</b>	<b>0.00</b>	<b>1,777,644.49</b>			

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623677

SLOF0020002	99F217CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	12/24/01	12/24/01	140 968 75	0 00	140 968 75	n/a
SLOF0020002	99F133CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	12/26/01	12/26/01	18 437 50	0 00	18 437 50	n/a
SLOF0020002	99F217CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	12/26/01	12/26/01	92 170 14	0 00	92 170 14	n/a
SLOF0020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	12/27/01	12/27/01	13 343 75	0 00	13 343 75	n/a
SLOF0020002	99F217CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	12/27/01	12/27/01	36 500 00	0 00	36 500 00	n/a
SLOF0020002	99F133CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	12/27/01	12/27/01	134 187 50	0 00	134 187 50	n/a
SLOF0020002	99F139CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	12/28/01	12/28/01	30 500 00	0 00	30 500 00	n/a
SLOF0020002	99F143CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	12/28/01	12/28/01	-195 187 50	0 00	195 187 50	n/a
SLOF0020001	99F133CJA	REPRESENTS A LOSS ON FUTURES	0 0000 CW	n/a	12/31/01	12/31/01	28 781 25	0 00	28 781 25	n/a
<b>Total</b>							<b>1,517,473,140.03</b>	<b>1,504,689,048.53</b>	<b>12,784,071.50</b>	
Realized Gain/Loss	FFX Contracts						546,026.85	0 00	-546,026.85	
Realized Settlement	GA, LD one						91,508.50	0 00	91,508.50	Purchase
Realized Currency	GL- New Base						0 00	0 00	0 00	
Realized Currency	GL- Dividend						0 00	0 00	0 00	
Realized Currency	GL- Interest						25,450.26	0 00	25,450.26	
Journal Entries on Futures Contract							32,387.28	0 00	32,387.28	
<b>Grand Total</b>							<b>1,516,891,442.22</b>	<b>1,504,689,048.53</b>	<b>13,202,373.69</b>	

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/19/01	11/19/01	-22,875.00	0 00	22,875.00	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/19/01	11/19/01	102,187.50	0 00	102,187.50	0 00
SLOF20020002	99F2171A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/19/01	11/19/01	42,406.25	0 00	42,406.25	0 00
SLOF20020002	99F1811A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/20/01	11/20/01	-62,687.50	0 00	-62,687.50	0 00
SLOF20020002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/20/01	11/20/01	112,407.34	0 00	112,407.34	0 00
SLOF20020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/21/01	11/21/01	14,297.18	0 00	14,297.18	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/21/01	11/21/01	24,719.88	0 00	24,719.88	0 00
SLOF20020002	99F2171A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/21/01	11/21/01	35,031.25	0 00	35,031.25	0 00
SLOF20020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/23/01	11/23/01	95,375.00	0 00	95,375.00	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/23/01	11/23/01	18,109.07	0 00	18,109.07	0 00
SLOF20020002	99F2171A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/23/01	11/23/01	81,217.62	0 00	81,217.62	0 00
SLOF20020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/26/01	11/26/01	49,437.50	0 00	49,437.50	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/26/01	11/26/01	13,343.75	0 00	13,343.75	0 00
SLOF20020002	99F2171A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/26/01	11/26/01	-146,904.89	0 00	-146,904.89	0 00
SLOF20020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/27/01	11/27/01	-60,843.75	0 00	-60,843.75	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/27/01	11/27/01	38,875.00	0 00	38,875.00	0 00
SLOF20020002	99F1911A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/27/01	11/27/01	20,281.25	0 00	20,281.25	0 00
SLOF20020002	99F1332A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/27/01	11/27/01	3,718.75	0 00	3,718.75	0 00
SLOF20020002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/28/01	11/28/01	14,125.00	0 00	14,125.00	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/28/01	11/28/01	9,218.75	0 00	9,218.75	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/28/01	11/28/01	-4,860.93	0 00	-4,860.93	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/28/01	11/28/01	7,062.50	0 00	7,062.50	0 00
SLOF20020002	99F2171A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/29/01	11/29/01	29,500.00	0 00	29,500.00	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/29/01	11/29/01	72,889.07	0 00	72,889.07	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/29/01	11/29/01	8,578.43	0 00	8,578.43	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/29/01	11/29/01	43,732.82	0 00	43,732.82	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	11/30/01	11/30/01	3,812.50	0 00	3,812.50	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/03/01	12/03/01	7,062.50	0 00	7,062.50	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/03/01	12/03/01	9,218.75	0 00	9,218.75	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/03/01	12/03/01	35,031.25	0 00	35,031.25	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/04/01	12/04/01	121,485.93	0 00	121,485.93	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/04/01	12/04/01	18,109.68	0 00	18,109.68	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/05/01	12/05/01	56,500.00	0 00	56,500.00	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/05/01	12/05/01	31,343.75	0 00	31,343.75	0 00
SLOF20020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/06/01	12/06/01	106,906.25	0 00	106,906.25	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/06/01	12/06/01	11,437.50	0 00	11,437.50	0 00
SLOF20020002	99F2171A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/06/01	12/06/01	60,843.75	0 00	60,843.75	0 00
SLOF20020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/07/01	12/07/01	160,357.82	0 00	160,357.82	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/07/01	12/07/01	15,250.00	0 00	15,250.00	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/07/01	12/07/01	35,312.50	0 00	35,312.50	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/10/01	12/10/01	-40,562.50	0 00	-40,562.50	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/10/01	12/10/01	160,357.82	0 00	160,357.82	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/11/01	12/11/01	22,875.00	0 00	22,875.00	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/11/01	12/11/01	91,812.50	0 00	91,812.50	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/12/01	12/12/01	35,312.50	0 00	35,312.50	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/12/01	12/12/01	-51,623.00	0 00	-51,623.00	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/13/01	12/13/01	155,500.00	0 00	155,500.00	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/13/01	12/13/01	15,250.00	0 00	15,250.00	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/14/01	12/14/01	16,593.75	0 00	16,593.75	0 00
SLOF20020002	99F2171A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/14/01	12/14/01	-48,593.75	0 00	-48,593.75	0 00
SLOF20020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/14/01	12/14/01	3,812.50	0 00	3,812.50	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/17/01	12/17/01	17,637.38	0 00	17,637.38	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/17/01	12/17/01	232,250.00	0 00	232,250.00	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/17/01	12/17/01	28,593.75	0 00	28,593.75	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/18/01	12/18/01	123,504.88	0 00	123,504.88	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/18/01	12/18/01	47,917.50	0 00	47,917.50	0 00
SLOF20020002	99F191A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/19/01	12/19/01	3,812.50	0 00	3,812.50	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/19/01	12/19/01	75,343.93	0 00	75,343.93	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/20/01	12/20/01	46,093.75	0 00	46,093.75	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/20/01	12/20/01	46,093.75	0 00	46,093.75	0 00
SLOF20020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/21/01	12/21/01	22,299.14	0 00	22,299.14	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/21/01	12/21/01	25,734.07	0 00	25,734.07	0 00
SLOF20020002	99F2171A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/21/01	12/21/01	-93,342.62	0 00	-93,342.62	0 00
SLOF20020002	99F1672C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/24/01	12/24/01	116,332.38	0 00	116,332.38	0 00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/24/01	12/24/01	-23,828.43	0 00	-23,828.43	0 00

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/15/01	10/15/01	-4 671 87	0 00	-4 671 87 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/15/01	10/15/01	39 585 30	0 00	39 585 30 n/a
SLOF20020002	99F131L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/15/01	10/15/01	11 312 89	0 00	11 312 89 n/a
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/16/01	10/16/01	95 446 78	0 00	95 446 78 n/a
SLOF20020002	99F167L1C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/16/01	10/16/01	10 109 37	0 00	10 109 37 n/a
SLOF20020002	99F167F1C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/16/01	10/16/01	-40 218 56	0 00	-40 218 56 n/a
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/16/01	10/16/01	19 594 08	0 00	19 594 08 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/16/01	10/16/01	35 155 50	0 00	35 155 50 n/a
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/17/01	10/17/01	23 305 10	0 00	23 305 10 n/a
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/17/01	10/17/01	56 624 09	0 00	56 624 09 n/a
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/17/01	10/17/01	38 725 94	0 00	38 725 94 n/a
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/17/01	10/17/01	71 312 50	0 00	71 312 50 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/17/01	10/17/01	-44 437 50	0 00	-44 437 50 n/a
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/18/01	10/18/01	12 375 00	0 00	12 375 00 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/18/01	10/18/01	45 749 62	0 00	45 749 62 n/a
SLOF20020002	99F171L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/18/01	10/18/01	39 376 40	0 00	39 376 40 n/a
SLOF20020002	99F181L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/18/01	10/18/01	2 742 28	0 00	2 742 28 n/a
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/19/01	10/19/01	10 764 34	0 00	10 764 34 n/a
SLOF20020002	99F167F1C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/19/01	10/19/01	9 873 00	0 00	9 873 00 n/a
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/19/01	10/19/01	10 594 88	0 00	10 594 88 n/a
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/19/01	10/19/01	26 250 00	0 00	26 250 00 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/19/01	10/19/01	937 20	0 00	937 20 n/a
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/22/01	10/22/01	78 984 68	0 00	78 984 68 n/a
SLOF20020002	99F131L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/22/01	10/22/01	37 031 25	0 00	37 031 25 n/a
SLOF20020002	99F171L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/22/01	10/22/01	-4 376 40	0 00	-4 376 40 n/a
SLOF20020002	99F181L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/22/01	10/22/01	5 001 60	0 00	5 001 60 n/a
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/23/01	10/23/01	-4 937 50	0 00	-4 937 50 n/a
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/23/01	10/23/01	113 000 00	0 00	113 000 00 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/23/01	10/23/01	140 000 00	0 00	140 000 00 n/a
SLOF20020002	99F131L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/24/01	10/24/01	190 000 00	0 00	190 000 00 n/a
SLOF20020002	99F181L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/24/01	10/24/01	-41 968 75	0 00	-41 968 75 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/25/01	10/25/01	64 187 50	0 00	64 187 50 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/26/01	10/26/01	135 001 60	0 00	135 001 60 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/29/01	10/29/01	74 373 60	0 00	74 373 60 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/30/01	10/30/01	-42 375 00	0 00	-42 375 00 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	10/31/01	10/31/01	14 812 50	0 00	14 812 50 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/01/01	11/01/01	110 000 00	0 00	110 000 00 n/a
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/02/01	11/02/01	91 876 40	0 00	91 876 40 n/a
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/02/01	11/02/01	77 687 50	0 00	77 687 50 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/02/01	11/02/01	14 812 50	0 00	14 812 50 n/a
SLOF20020002	99F181L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/02/01	11/02/01	50 000 00	0 00	50 000 00 n/a
SLOF20020002	99F171L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/02/01	11/02/01	-45 045 70	0 00	-45 045 70 n/a
SLOF20020002	99F131L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/03/01	11/03/01	-49 437 50	0 00	-49 437 50 n/a
SLOF20020002	99F181L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/03/01	11/03/01	46 906 25	0 00	46 906 25 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/06/01	11/06/01	70 000 00	0 00	70 000 00 n/a
SLOF20020002	99F181L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/06/01	11/06/01	12 375 00	0 00	12 375 00 n/a
SLOF20020002	99F181L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/07/01	11/07/01	10 594 88	0 00	10 594 88 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/07/01	11/07/01	51 843 75	0 00	51 843 75 n/a
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/08/01	11/08/01	145 001 60	0 00	145 001 60 n/a
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/08/01	11/08/01	52 969 88	0 00	52 969 88 n/a
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/09/01	11/09/01	49 546 65	0 00	49 546 65 n/a
SLOF20020002	99F133L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/09/01	11/09/01	3 125 00	0 00	3 125 00 n/a
SLOF20020002	99F171L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/09/01	11/09/01	-6 734 12	0 00	-6 734 12 n/a
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/13/01	11/13/01	3 297 43	0 00	3 297 43 n/a
SLOF20020002	99F131L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/13/01	11/13/01	14 125 00	0 00	14 125 00 n/a
SLOF20020002	99F21L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/13/01	11/13/01	17 655 12	0 00	17 655 12 n/a
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/14/01	11/14/01	4 765 93	0 00	4 765 93 n/a
SLOF20020002	99F131L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/14/01	11/14/01	-46 233 03	0 00	-46 233 03 n/a
SLOF20020002	99F171L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/14/01	11/14/01	20 281 25	0 00	20 281 25 n/a
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/15/01	11/15/01	74 500 00	0 00	74 500 00 n/a
SLOF20020002	99F131L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/15/01	11/15/01	12 590 93	0 00	12 590 93 n/a
SLOF20020002	99F171L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/15/01	11/15/01	38 842 62	0 00	38 842 62 n/a
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/16/01	11/16/01	16 593 88	0 00	16 593 88 n/a
SLOF20020002	99F171L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/16/01	11/16/01	10 594 88	0 00	10 594 88 n/a
SLOF20020002	99F131L1A	REPRESENTS A LOSS ON FUTURES	n/a	0 0000 CW	11/16/01	11/16/01	84 750 00	0 00	84 750 00 n/a



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	18,468.75	18,468.75	0.00	0.00	18,468.75
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-60.00	-60.00	0.00	0.00	-60.00
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	1,250.00	1,250.00	0.00	0.00	1,250.00
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	91,735.92	91,735.92	0.00	0.00	91,735.92
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	147,690.28	147,690.28	0.00	0.00	147,690.28
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	52,239.11	52,239.11	0.00	0.00	52,239.11
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	2,000.00	2,000.00	0.00	0.00	2,000.00
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	125,531.25	125,531.25	0.00	0.00	125,531.25
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	139,000.00	139,000.00	0.00	0.00	139,000.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-64,641.61	-64,641.61	0.00	0.00	64,641.61
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	1,625.00	1,625.00	0.00	0.00	1,625.00
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	86,906.25	86,906.25	0.00	0.00	86,906.25
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	40,717.92	40,717.92	0.00	0.00	40,717.92
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-9,233.39	-9,233.39	0.00	0.00	9,233.39
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	375.00	375.00	0.00	0.00	375.00
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-42,076.58	-42,076.58	0.00	0.00	42,076.58
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	86,279.84	86,279.84	0.00	0.00	86,279.84
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	76,932.14	76,932.14	0.00	0.00	76,932.14
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	2,750.00	2,750.00	0.00	0.00	2,750.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	173,812.50	173,812.50	0.00	0.00	173,812.50
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	113,906.25	113,906.25	0.00	0.00	113,906.25
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	86,187.50	86,187.50	0.00	0.00	86,187.50
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	875.00	875.00	0.00	0.00	875.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	48,281.25	48,281.25	0.00	0.00	48,281.25
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	11,389.41	11,389.41	0.00	0.00	11,389.41
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	12,312.50	12,312.50	0.00	0.00	12,312.50
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	625.00	625.00	0.00	0.00	625.00
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	33,798.42	33,798.42	0.00	0.00	33,798.42
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	18,982.16	18,982.16	0.00	0.00	18,982.16
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	21,547.86	21,547.86	0.00	0.00	21,547.86
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-875.00	-875.00	0.00	0.00	875.00
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	91,735.92	91,735.92	0.00	0.00	91,735.92
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-45,562.50	-45,562.50	0.00	0.00	45,562.50
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-33,860.36	-33,860.36	0.00	0.00	33,860.36
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	12,312.50	12,312.50	0.00	0.00	12,312.50
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	22,781.25	22,781.25	0.00	0.00	22,781.25
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-53,110.92	-53,110.92	0.00	0.00	53,110.92
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	750.00	750.00	0.00	0.00	750.00
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	36,937.50	36,937.50	0.00	0.00	36,937.50
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	49,360.59	49,360.59	0.00	0.00	49,360.59
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	111,043.33	111,043.33	0.00	0.00	111,043.33
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	3,250.00	3,250.00	0.00	0.00	3,250.00
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	15,291.61	15,291.61	0.00	0.00	15,291.61
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	4,826.58	4,826.58	0.00	0.00	4,826.58
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	750.00	750.00	0.00	0.00	750.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-6,156.25	-6,156.25	0.00	0.00	6,156.25
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	18,982.59	18,982.59	0.00	0.00	18,982.59
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	4,829.67	4,829.67	0.00	0.00	4,829.67
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	125.00	125.00	0.00	0.00	125.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	58,482.36	58,482.36	0.00	0.00	58,482.36
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	91,125.00	91,125.00	0.00	0.00	91,125.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	202,781.25	202,781.25	0.00	0.00	202,781.25
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	90,187.50	90,187.50	0.00	0.00	90,187.50
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	26,579.34	26,579.34	0.00	0.00	26,579.34
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-62,767.17	-62,767.17	0.00	0.00	62,767.17
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	51,187.50	51,187.50	0.00	0.00	51,187.50
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	21,547.86	21,547.86	0.00	0.00	21,547.86
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	68,343.75	68,343.75	0.00	0.00	68,343.75
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	-130,357.83	-130,357.83	0.00	0.00	130,357.83
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	9,750.00	9,750.00	0.00	0.00	9,750.00
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	18,468.75	18,468.75	0.00	0.00	18,468.75
SLOF20020002	99F139LIA	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	37,968.75	37,968.75	0.00	0.00	37,968.75
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	135,187.50	135,187.50	0.00	0.00	135,187.50
SLOF20020002	99F167LJC	REPRESENTS A LOSS ON FUTURES	0.000	0.000	0.000	0.000	0.000	0.000	0.000	95,062.50	95,062.50	0.00	0.00	95,062.50
SLOF20020002	99F167LJC</													

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823077

SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	08/20/01	08/20/01	28 187.50	0 00	-28 187.50 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	08/20/01	08/20/01	75 593.75	0 00	75 593.75 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	08/21/01	08/21/01	395 404.58	0 00	395 404.58 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	08/21/01	08/21/01	137 984.07	0 00	137 984.07 n/a
SLOF20010002	99F1717A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/04/01	09/04/01	-81 217.62	0 00	-81 217.62 n/a
SLOF20010002	99F1717A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/05/01	09/05/01	218 937.50	0 00	218 937.50 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/05/01	09/05/01	168 000.00	0 00	168 000.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/06/01	09/06/01	351 951.80	0 00	-351 951.80 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/06/01	09/06/01	-67 906.25	0 00	-67 906.25 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/07/01	09/07/01	6 406.25	0 00	6 406.25 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/07/01	09/07/01	33 839.53	0 00	33 839.53 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/09/01	09/09/01	26 999.04	0 00	26 999.04 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/10/01	09/10/01	24 717.62	0 00	24 717.62 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/12/01	09/12/01	69 044.42	0 00	-69 044.42 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/14/01	09/14/01	12 312.50	0 00	12 312.50 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/14/01	09/14/01	64 639.64	0 00	64 639.64 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/14/01	09/14/01	230 156.25	0 00	230 156.25 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/14/01	09/14/01	259 232.61	0 00	-259 232.61 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/14/01	09/14/01	4 123.00	0 00	4 123.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/14/01	09/14/01	27 702.14	0 00	27 702.14 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/17/01	09/17/01	122 750.00	0 00	122 750.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/17/01	09/17/01	115 826.36	0 00	115 826.36 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/17/01	09/17/01	1 250.00	0 00	1 250.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/17/01	09/17/01	40 014.64	0 00	40 014.64 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/17/01	09/17/01	84 388.17	0 00	84 388.17 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/17/01	09/17/01	-66 187.50	0 00	-66 187.50 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/17/01	09/17/01	375.00	0 00	375.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/17/01	09/17/01	33 860.36	0 00	33 860.36 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/17/01	09/17/01	70 330.58	0 00	70 330.58 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/18/01	09/18/01	-60 670.11	0 00	-60 670.11 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/18/01	09/18/01	625.00	0 00	625.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/18/01	09/18/01	15 391.61	0 00	15 391.61 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/18/01	09/18/01	75 799.08	0 00	75 799.08 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/18/01	09/18/01	110 231.50	0 00	110 231.50 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/18/01	09/18/01	1 250.00	0 00	1 250.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/18/01	09/18/01	55 406.25	0 00	55 406.25 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/18/01	09/18/01	124 031.25	0 00	124 031.25 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/18/01	09/18/01	-124 861.14	0 00	-124 861.14 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/19/01	09/19/01	1 125.00	0 00	1 125.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/19/01	09/19/01	-49 638.86	0 00	-49 638.86 n/a
SLOF20010002	99F1717A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/19/01	09/19/01	62 017.83	0 00	62 017.83 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/20/01	09/20/01	43 093.75	0 00	43 093.75 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/20/01	09/20/01	375.00	0 00	375.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/20/01	09/20/01	300.00	0 00	300.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/20/01	09/20/01	-44 123.00	0 00	-44 123.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/20/01	09/20/01	74 891.20	0 00	74 891.20 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/20/01	09/20/01	33 860.36	0 00	33 860.36 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/21/01	09/21/01	356 190.28	0 00	356 190.28 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/21/01	09/21/01	107 733.36	0 00	107 733.36 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/21/01	09/21/01	5 125.00	0 00	5 125.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/21/01	09/21/01	308 875.00	0 00	308 875.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/21/01	09/21/01	2 875.00	0 00	2 875.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/21/01	09/21/01	93 763.86	0 00	93 763.86 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/21/01	09/21/01	86 875.00	0 00	86 875.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/21/01	09/21/01	21 543.89	0 00	21 543.89 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/24/01	09/24/01	170 986.14	0 00	170 986.14 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/24/01	09/24/01	-235 875.00	0 00	-235 875.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/24/01	09/24/01	52 329.11	0 00	52 329.11 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/24/01	09/24/01	3 000.00	0 00	3 000.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/24/01	09/24/01	2 125.00	0 00	2 125.00 n/a
SLOF20010002	99F1717A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/24/01	09/24/01	-143 406.25	0 00	-143 406.25 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/25/01	09/25/01	156 375.00	0 00	156 375.00 n/a
SLOF20010002	99F1671C	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/25/01	09/25/01	49 250.00	0 00	49 250.00 n/a
SLOF20010002	99F1391A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/25/01	09/25/01	-46 218.97	0 00	-46 218.97 n/a
SLOF20010002	99F2171A	REPRESENTS A LOSS ON FUTURES	0 0000 CW	09/25/01	09/25/01	69 500.00	0 00	69 500.00 n/a

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/20/01	07/20/01	15,937.50	0.00	15,937.50
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/23/01	07/23/01	53,125.00	0.00	53,125.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/23/01	07/23/01	171,577.43	0.00	171,577.43
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/24/01	07/24/01	221,000.00	0.00	221,000.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/24/01	07/24/01	9,375.00	0.00	9,375.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/25/01	07/25/01	65,136.25	0.00	65,136.25
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/25/01	07/25/01	39,093.75	0.00	39,093.75
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/26/01	07/26/01	55,248.96	0.00	55,248.96
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/26/01	07/26/01	7,500.00	0.00	7,500.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/27/01	07/27/01	91,000.00	0.00	91,000.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/27/01	07/27/01	6,562.50	0.00	6,562.50
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/27/01	07/27/01	14,062.50	0.00	14,062.50
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/27/01	07/27/01	-162,500.00	0.00	-162,500.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/30/01	07/30/01	15,000.00	0.00	15,000.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	07/31/01	07/31/01	14,500.00	0.00	14,500.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/01/01	08/01/01	-49,953.82	0.00	-49,953.82
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/02/01	08/02/01	52,125.00	0.00	52,125.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/02/01	08/02/01	-14,062.50	0.00	-14,062.50
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/02/01	08/02/01	7,500.16	0.00	7,500.16
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/03/01	08/03/01	172,389.69	0.00	172,389.69
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/03/01	08/03/01	-14,000.00	0.00	-14,000.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/03/01	08/03/01	9,218.75	0.00	9,218.75
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/06/01	08/06/01	41,266.32	0.00	41,266.32
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/06/01	08/06/01	99,343.75	0.00	99,343.75
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/07/01	08/07/01	-11,250.00	0.00	-11,250.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/07/01	08/07/01	15,202.43	0.00	15,202.43
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/07/01	08/07/01	67,204.06	0.00	67,204.06
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/08/01	08/08/01	7,031.25	0.00	7,031.25
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/09/01	08/09/01	7,500.16	0.00	7,500.16
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/10/01	08/10/01	-143,172.81	0.00	-143,172.81
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/10/01	08/10/01	18,750.00	0.00	18,750.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/13/01	08/13/01	5,000.00	0.00	5,000.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/13/01	08/13/01	116,875.00	0.00	116,875.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/14/01	08/14/01	15,000.00	0.00	15,000.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/14/01	08/14/01	9,500.16	0.00	9,500.16
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/14/01	08/14/01	-45,171.18	0.00	-45,171.18
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/15/01	08/15/01	22,000.00	0.00	22,000.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/16/01	08/16/01	1,406.25	0.00	1,406.25
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/16/01	08/16/01	3,499.84	0.00	3,499.84
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/17/01	08/17/01	14,610.31	0.00	14,610.31
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/17/01	08/17/01	3,000.00	0.00	3,000.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/20/01	08/20/01	8,250.00	0.00	8,250.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/20/01	08/20/01	9,624.56	0.00	9,624.56
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/21/01	08/21/01	58,437.50	0.00	58,437.50
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/21/01	08/21/01	-4,687.50	0.00	-4,687.50
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/22/01	08/22/01	64,281.25	0.00	64,281.25
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/22/01	08/22/01	-6,093.75	0.00	-6,093.75
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/23/01	08/23/01	2,499.84	0.00	2,499.84
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/24/01	08/24/01	19,250.00	0.00	19,250.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/24/01	08/24/01	9,843.75	0.00	9,843.75
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/24/01	08/24/01	7,000.00	0.00	7,000.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/24/01	08/24/01	61,538.44	0.00	61,538.44
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/27/01	08/27/01	3,156.25	0.00	3,156.25
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/27/01	08/27/01	3,500.16	0.00	3,500.16
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/27/01	08/27/01	16,500.00	0.00	16,500.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/28/01	08/28/01	-122,718.75	0.00	-122,718.75
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/28/01	08/28/01	11,500.16	0.00	11,500.16
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/28/01	08/28/01	-41,250.00	0.00	-41,250.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/28/01	08/28/01	5,499.84	0.00	5,499.84
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/29/01	08/29/01	1,375.44	0.00	1,375.44
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/29/01	08/29/01	14,610.31	0.00	14,610.31
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/29/01	08/29/01	7,031.25	0.00	7,031.25
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/29/01	08/29/01	141,250.00	0.00	141,250.00
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/30/01	08/30/01	34,312.50	0.00	34,312.50
SLOF20020002	99F1311A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	08/30/01	08/30/01	271,093.75	0.00	271,093.75

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/20/01	106,155.46	0.00	106,155.46	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/20/01	26,718.94	0.00	26,718.94	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	03/20/01	201,093.75	0.00	201,093.75	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/01/01	-71,594.54	0.00	-71,594.54	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/04/01	27,312.50	0.00	27,312.50	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/04/01	-26,718.94	0.00	-26,718.94	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/04/01	191,954.10	0.00	191,954.10	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/05/01	19,687.50	0.00	19,687.50	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/06/01	15,437.50	0.00	15,437.50	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/07/01	143,202.15	0.00	143,202.15	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/08/01	15,000.00	0.00	15,000.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/08/01	143,204.10	0.00	143,204.10	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/11/01	19,687.50	0.00	19,687.50	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/11/01	34,577.60	0.00	34,577.60	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/11/01	123,437.50	0.00	123,437.50	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/12/01	76,891.29	0.00	76,891.29	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/13/01	7,021.25	0.00	7,021.25	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/14/01	30,640.36	0.00	30,640.36	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/15/01	67,031.25	0.00	67,031.25	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/18/01	12,422.14	0.00	12,422.14	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/19/01	37,406.25	0.00	37,406.25	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/19/01	3,937.35	0.00	3,937.35	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/20/01	781.23	0.00	781.23	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/21/01	1,047.39	0.00	1,047.39	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/22/01	1,171.30	0.00	1,171.30	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/22/01	2,155.84	0.00	2,155.84	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/23/01	1,218.75	0.00	1,218.75	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/26/01	-3,093.75	0.00	-3,093.75	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/26/01	21,093.15	0.00	21,093.15	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/26/01	99,155.87	0.00	99,155.87	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/27/01	3,635.00	0.00	3,635.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/27/01	11,484.59	0.00	11,484.59	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/27/01	8,578.08	0.00	8,578.08	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/28/01	8,999.80	0.00	8,999.80	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/28/01	-49,281.36	0.00	-49,281.36	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/29/01	22,781.77	0.00	22,781.77	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/29/01	-4,765.83	0.00	-4,765.83	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	06/29/01	28,499.69	0.00	28,499.69	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/02/01	3,000.00	0.00	3,000.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/02/01	1,742.11	0.00	1,742.11	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/03/01	2,750.00	0.00	2,750.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/03/01	2,429.72	0.00	2,429.72	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/05/01	286,000.00	0.00	286,000.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/05/01	19,218.75	0.00	19,218.75	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/06/01	4,339.16	0.00	4,339.16	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/06/01	35,751.04	0.00	35,751.04	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/06/01	3,281.25	0.00	3,281.25	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/09/01	49,219.00	0.00	49,219.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/09/01	134,656.23	0.00	134,656.23	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/10/01	30,406.25	0.00	30,406.25	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/10/01	6,093.75	0.00	6,093.75	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/11/01	13,281.00	0.00	13,281.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/11/01	52,000.00	0.00	52,000.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/12/01	7,344.00	0.00	7,344.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/12/01	26,062.30	0.00	26,062.30	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/13/01	21,718.75	0.00	21,718.75	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/13/01	87,748.96	0.00	87,748.96	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/13/01	13,593.75	0.00	13,593.75	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/16/01	377,000.00	0.00	377,000.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/16/01	-36,093.75	0.00	-36,093.75	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/17/01	3,906.00	0.00	3,906.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/17/01	44,703.82	0.00	44,703.82	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/19/01	30,937.50	0.00	30,937.50	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/19/01	18,750.00	0.00	18,750.00	n/a
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	n/a	07/20/01	165,748.96	0.00	165,748.96	n/a

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/19/01	04/19/01	74,375.00	0.00	74,375.00	0.00	0.00
SLOF20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/20/01	04/20/01	2,469.54	0.00	2,469.54	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/20/01	04/20/01	125,779.64	0.00	125,779.64	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/20/01	04/20/01	56,263.52	0.00	56,263.52	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/23/01	04/23/01	125,782.86	0.00	125,782.86	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/23/01	04/23/01	39,843.75	0.00	39,843.75	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/24/01	04/24/01	41,967.96	0.00	41,967.96	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/25/01	04/25/01	69,125.00	0.00	69,125.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/25/01	04/25/01	32,936.88	0.00	32,936.88	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/26/01	04/26/01	5,813.12	0.00	5,813.12	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/26/01	04/26/01	10,623.00	0.00	10,623.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/26/01	04/26/01	9,875.00	0.00	9,875.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/27/01	04/27/01	105,654.64	0.00	-105,654.64	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/28/01	04/28/01	29,218.75	0.00	29,218.75	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/29/01	04/29/01	30,187.50	0.00	30,187.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	04/30/01	04/30/01	32,956.88	0.00	32,956.88	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/01/01	05/01/01	39,843.75	0.00	39,843.75	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/01/01	05/01/01	32,094.54	0.00	32,094.54	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/02/01	05/02/01	-148,500.00	0.00	148,500.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/03/01	05/03/01	46,500.00	0.00	46,500.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/03/01	05/03/01	-235,126.32	0.00	235,126.32	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/03/01	05/03/01	151,562.50	0.00	151,562.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/04/01	05/04/01	64,187.50	0.00	64,187.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/07/01	05/07/01	52,313.12	0.00	52,313.12	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/07/01	05/07/01	6,093.75	0.00	6,093.75	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/08/01	05/08/01	24,687.50	0.00	24,687.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/09/01	05/09/01	-16,500.00	0.00	16,500.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/09/01	05/09/01	1,938.12	0.00	1,938.12	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/10/01	05/10/01	198,000.00	0.00	198,000.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/11/01	05/11/01	22,968.75	0.00	22,968.75	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/11/01	05/11/01	29,625.00	0.00	29,625.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/14/01	05/14/01	-106,171.53	0.00	106,171.53	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/14/01	05/14/01	13,125.00	0.00	13,125.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/14/01	05/14/01	2,467.96	0.00	2,467.96	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/15/01	05/15/01	29,890.35	0.00	29,890.35	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/16/01	05/16/01	5,687.24	0.00	5,687.24	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/16/01	05/16/01	14,812.50	0.00	14,812.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/17/01	05/17/01	-4,156.44	0.00	4,156.44	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/18/01	05/18/01	7,718.56	0.00	7,718.56	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/18/01	05/18/01	19,608.40	0.00	19,608.40	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/18/01	05/18/01	2,343.75	0.00	2,343.75	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/21/01	05/21/01	112,753.35	0.00	112,753.35	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/21/01	05/21/01	17,543.75	0.00	17,543.75	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/21/01	05/21/01	41,969.54	0.00	41,969.54	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/22/01	05/22/01	149,397.85	0.00	149,397.85	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/22/01	05/22/01	15,000.00	0.00	15,000.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/23/01	05/23/01	32,092.96	0.00	32,092.96	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/23/01	05/23/01	15,437.50	0.00	15,437.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/24/01	05/24/01	17,817.50	0.00	17,817.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/24/01	05/24/01	-937.50	0.00	937.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/24/01	05/24/01	-61,717.96	0.00	61,717.96	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/24/01	05/24/01	18,281.25	0.00	18,281.25	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/25/01	05/25/01	12,344.54	0.00	12,344.54	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/25/01	05/25/01	5,343.56	0.00	5,343.56	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/25/01	05/25/01	11,875.00	0.00	11,875.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/25/01	05/25/01	109,687.50	0.00	109,687.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/25/01	05/25/01	9,375.00	0.00	9,375.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/29/01	05/29/01	198,045.90	0.00	198,045.90	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/29/01	05/29/01	19,218.75	0.00	19,218.75	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/29/01	05/29/01	34,562.50	0.00	34,562.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/29/01	05/29/01	42,750.00	0.00	42,750.00	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/29/01	05/29/01	20,156.25	0.00	20,156.25	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/30/01	05/30/01	162,937.50	0.00	162,937.50	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/30/01	05/30/01	319,922.85	0.00	319,922.85	0.00	0.00
SLOF20020002	99F139F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	05/30/01	05/30/01	33,750.00	0.00	33,750.00	0.00	0.00

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/02/01	03/02/01	24,687.50	0.00	24,687.50	n/a
SLOF20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/05/01	03/05/01	45,282.86	0.00	45,282.86	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/05/01	03/05/01	85,532.86	0.00	85,532.86	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/06/01	03/06/01	50,468.75	0.00	50,468.75	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/06/01	03/06/01	-39,500.00	0.00	-39,500.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/07/01	03/07/01	101,338.94	0.00	101,338.94	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/08/01	03/08/01	18,517.60	0.00	18,517.60	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/09/01	03/09/01	50,468.75	0.00	50,468.75	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/12/01	03/12/01	17,280.46	0.00	17,280.46	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/12/01	03/12/01	-90,562.50	0.00	-90,562.50	n/a
SLOF20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/12/01	03/12/01	74,062.50	0.00	74,062.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/13/01	03/13/01	50,312.50	0.00	50,312.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/14/01	03/14/01	14,843.75	0.00	14,843.75	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/14/01	03/14/01	39,500.00	0.00	39,500.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/14/01	03/14/01	30,837.40	0.00	30,837.40	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/15/01	03/15/01	14,843.75	0.00	14,843.75	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/16/01	03/16/01	-4,937.50	0.00	-4,937.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/19/01	03/19/01	10,062.50	0.00	10,062.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/19/01	03/19/01	6,173.83	0.00	6,173.83	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/20/01	03/20/01	20,125.00	0.00	20,125.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/20/01	03/20/01	8,906.25	0.00	8,906.25	n/a
SLOF20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/20/01	03/20/01	4,937.50	0.00	4,937.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/21/01	03/21/01	30,837.40	0.00	30,837.40	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/21/01	03/21/01	80,156.25	0.00	80,156.25	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/22/01	03/22/01	29,625.00	0.00	29,625.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/23/01	03/23/01	166,032.86	0.00	166,032.86	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/26/01	03/26/01	111,093.75	0.00	111,093.75	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/26/01	03/26/01	25,157.86	0.00	25,157.86	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/26/01	03/26/01	35,625.00	0.00	35,625.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/27/01	03/27/01	19,750.00	0.00	19,750.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/27/01	03/27/01	12,343.75	0.00	12,343.75	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/27/01	03/27/01	79,531.25	0.00	79,531.25	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/28/01	03/28/01	22,217.86	0.00	22,217.86	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/28/01	03/28/01	186,137.86	0.00	186,137.86	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/28/01	03/28/01	-20,125.00	0.00	-20,125.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/29/01	03/29/01	7,968.75	0.00	7,968.75	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/29/01	03/29/01	54,312.50	0.00	54,312.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	03/30/01	03/30/01	63,125.39	0.00	63,125.39	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/02/01	04/02/01	51,781.25	0.00	51,781.25	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/03/01	04/03/01	41,967.96	0.00	41,967.96	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/03/01	04/03/01	161,000.00	0.00	161,000.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/03/01	04/03/01	73,312.50	0.00	73,312.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/04/01	04/04/01	70,437.50	0.00	70,437.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/05/01	04/05/01	26,562.50	0.00	26,562.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/05/01	04/05/01	27,137.04	0.00	27,137.04	n/a
SLOF20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/06/01	04/06/01	30,125.00	0.00	30,125.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/06/01	04/06/01	-10,062.50	0.00	-10,062.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/06/01	04/06/01	31,875.00	0.00	31,875.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/09/01	04/09/01	4,937.50	0.00	4,937.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/10/01	04/10/01	15,093.36	0.00	15,093.36	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/10/01	04/10/01	7,968.75	0.00	7,968.75	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/10/01	04/10/01	9,875.00	0.00	9,875.00	n/a
SLOF20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/10/01	04/10/01	15,062.50	0.00	15,062.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/11/01	04/11/01	9,875.00	0.00	9,875.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/11/01	04/11/01	11,298.08	0.00	11,298.08	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/12/01	04/12/01	135,845.36	0.00	135,845.36	n/a
SLOF20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/12/01	04/12/01	-41,156.25	0.00	-41,156.25	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/12/01	04/12/01	20,125.00	0.00	20,125.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/16/01	04/16/01	10,625.00	0.00	10,625.00	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/16/01	04/16/01	2,469.54	0.00	2,469.54	n/a
SLOF20020002	99F217F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/17/01	04/17/01	-45,187.50	0.00	-45,187.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/17/01	04/17/01	45,279.64	0.00	45,279.64	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/17/01	04/17/01	15,937.50	0.00	15,937.50	n/a
SLOF20020002	99F113F1A	REPRESENTS A LOSS ON FUTURES	0.0000	CW	0.00	04/18/01	04/18/01	7,531.33	0.00	7,531.33	n/a

SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/16/01	01/16/01	330,001.92	0.00	330,001.92	0.00
SLOF20020002	99F217CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/16/01	01/16/01	5,875.00	0.00	5,875.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/17/01	01/17/01	113,889.64	0.00	113,889.64	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/17/01	01/17/01	237,830.58	0.00	237,830.58	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/18/01	01/18/01	-180,000.00	0.00	-180,000.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/18/01	01/18/01	500.00	0.00	500.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/19/01	01/19/01	67,718.75	0.00	67,718.75	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/19/01	01/19/01	214,812.50	0.00	214,812.50	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/22/01	01/22/01	252,000.00	0.00	252,000.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/22/01	01/22/01	2,750.00	0.00	2,750.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/23/01	01/23/01	98,500.00	0.00	98,500.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/24/01	01/24/01	283,161.83	0.00	283,161.83	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/24/01	01/24/01	317,998.08	0.00	317,998.08	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/25/01	01/25/01	-4,500.00	0.00	-4,500.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/25/01	01/25/01	131,093.75	0.00	131,093.75	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/26/01	01/26/01	-40,014.64	0.00	-40,014.64	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/26/01	01/26/01	750.00	0.00	750.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/29/01	01/29/01	132,000.00	0.00	132,000.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/31/01	01/31/01	372.00	0.00	372.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	01/31/01	01/31/01	108,000.00	0.00	108,000.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/01/01	02/01/01	115,075.67	0.00	115,075.67	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/01/01	02/01/01	55,408.25	0.00	55,408.25	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/02/01	02/02/01	-92,343.75	0.00	-92,343.75	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/02/01	02/02/01	268,518.08	0.00	268,518.08	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/03/01	02/03/01	396,000.00	0.00	396,000.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/03/01	02/03/01	7,000.00	0.00	7,000.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/06/01	02/06/01	2,000.00	0.00	2,000.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/06/01	02/06/01	79,640.78	0.00	79,640.78	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/07/01	02/07/01	211,312.50	0.00	211,312.50	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/07/01	02/07/01	264,687.50	0.00	264,687.50	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/08/01	02/08/01	-44,437.50	0.00	-44,437.50	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/09/01	02/09/01	39,500.00	0.00	39,500.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/09/01	02/09/01	39,153.75	0.00	39,153.75	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/09/01	02/09/01	9,891.33	0.00	9,891.33	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/12/01	02/12/01	1,874.97	0.00	1,874.97	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/12/01	02/12/01	75,470.36	0.00	75,470.36	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/12/01	02/12/01	-9,623.00	0.00	-9,623.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/13/01	02/13/01	9,875.00	0.00	9,875.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/13/01	02/13/01	50,312.50	0.00	50,312.50	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/14/01	02/14/01	130,812.50	0.00	130,812.50	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/14/01	02/14/01	135,842.14	0.00	135,842.14	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/15/01	02/15/01	-109,531.25	0.00	-109,531.25	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/15/01	02/15/01	51,844.54	0.00	51,844.54	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/16/01	02/16/01	86,451.03	0.00	86,451.03	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/16/01	02/16/01	48,906.25	0.00	48,906.25	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/20/01	02/20/01	-44,437.50	0.00	-44,437.50	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/20/01	02/20/01	120,750.00	0.00	120,750.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/21/01	02/21/01	34,810.09	0.00	34,810.09	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/21/01	02/21/01	60,375.00	0.00	60,375.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/21/01	02/21/01	14,843.75	0.00	14,843.75	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/22/01	02/22/01	7,407.04	0.00	7,407.04	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/23/01	02/23/01	128,038.84	0.00	128,038.84	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/23/01	02/23/01	5,937.50	0.00	5,937.50	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/26/01	02/26/01	19,750.00	0.00	19,750.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/26/01	02/26/01	-63,404.64	0.00	-63,404.64	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/26/01	02/26/01	90,375.00	0.00	90,375.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/27/01	02/27/01	-171,062.50	0.00	-171,062.50	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/27/01	02/27/01	103,906.25	0.00	103,906.25	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/27/01	02/27/01	44,437.50	0.00	44,437.50	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/27/01	02/27/01	32,094.54	0.00	32,094.54	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/28/01	02/28/01	112,966.54	0.00	112,966.54	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	02/28/01	02/28/01	145,907.86	0.00	145,907.86	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	03/01/01	03/01/01	74,218.75	0.00	74,218.75	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	03/01/01	03/01/01	90,375.00	0.00	90,375.00	0.00
SLOF20020002	99F13CIA	REPRESENTS A LOSS ON FUTURES	0000 CW	03/02/01	03/02/01	17,812.50	0.00	17,812.50	0.00

Alfred P. Sisco Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/03/01	12/03/01	-216,953.75	0 00	216,953.75 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/04/01	12/04/01	427,983.88	0 00	427,983.88 n/a
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/04/01	12/04/01	-361,812.50	0 00	361,812.50 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/04/01	12/04/01	52,329.11	0 00	52,329.11 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/05/01	12/05/01	112,031.25	0 00	112,031.25 n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/05/01	12/05/01	239,857.87	0 00	239,857.87 n/a
SLOF20020002	99F117C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/05/01	12/05/01	250.00	0 00	250.00 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/06/01	12/06/01	15,391.61	0 00	15,391.61 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/06/01	12/06/01	33,610.57	0 00	33,610.57 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/07/01	12/07/01	122,281.25	0 00	122,281.25 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/07/01	12/07/01	7,000.00	0 00	7,000.00 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/10/01	12/10/01	9,233.39	0 00	9,233.39 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/10/01	12/10/01	18,670.68	0 00	18,670.68 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/10/01	12/10/01	5,623.00	0 00	5,623.00 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/11/01	12/11/01	-6,125.00	0 00	-6,125.00 n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/11/01	12/11/01	27,704.11	0 00	27,704.11 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/11/01	12/11/01	19,437.02	0 00	19,437.02 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/12/01	12/12/01	10,138.70	0 00	10,138.70 n/a
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/12/01	12/12/01	3,500.00	0 00	3,500.00 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/12/01	12/12/01	52,327.14	0 00	52,327.14 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/13/01	12/13/01	114,109.07	0 00	114,109.07 n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/13/01	12/13/01	-48,123.00	0 00	-48,123.00 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/13/01	12/13/01	875.00	0 00	875.00 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/14/01	12/14/01	21,547.86	0 00	21,547.86 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/14/01	12/14/01	145,768.08	0 00	145,768.08 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/17/01	12/17/01	238,673.80	0 00	238,673.80 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/17/01	12/17/01	12,250.00	0 00	12,250.00 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/18/01	12/18/01	21,547.86	0 00	21,547.86 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/18/01	12/18/01	15,243.75	0 00	15,243.75 n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/19/01	12/19/01	-6,013.70	0 00	-6,013.70 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/19/01	12/19/01	7,000.00	0 00	7,000.00 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/19/01	12/19/01	27,704.11	0 00	27,704.11 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/20/01	12/20/01	61,372.00	0 00	61,372.00 n/a
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/20/01	12/20/01	114,298.80	0 00	114,298.80 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/20/01	12/20/01	7,875.00	0 00	7,875.00 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/21/01	12/21/01	3,079.11	0 00	3,079.11 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/21/01	12/21/01	-46,031.25	0 00	-46,031.25 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/24/01	12/24/01	5,814.42	0 00	5,814.42 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/24/01	12/24/01	3,062.50	0 00	3,062.50 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/26/01	12/26/01	-46,187.50	0 00	-46,187.50 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/26/01	12/26/01	291,331.25	0 00	291,331.25 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/26/01	12/26/01	360,000.00	0 00	360,000.00 n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/27/01	12/27/01	5,125.00	0 00	5,125.00 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/27/01	12/27/01	145,763.17	0 00	145,763.17 n/a
SLOF20020002	99F1677C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/28/01	12/28/01	192,000.00	0 00	192,000.00 n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/28/01	12/28/01	3,623.00	0 00	3,623.00 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/28/01	12/28/01	36,937.50	0 00	36,937.50 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/28/01	12/28/01	-67,718.75	0 00	-67,718.75 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/31/01	12/31/01	184,128.00	0 00	184,128.00 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/31/01	12/31/01	168,000.00	0 00	168,000.00 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/02/01	01/02/01	1,500.00	0 00	1,500.00 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/03/01	01/03/01	3,079.11	0 00	3,079.11 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/04/01	01/04/01	7,669.42	0 00	7,669.42 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/04/01	01/04/01	24,000.00	0 00	24,000.00 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/04/01	01/04/01	1,000.00	0 00	1,000.00 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/05/01	01/05/01	73,875.00	0 00	73,875.00 n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/05/01	01/05/01	191,794.42	0 00	191,794.42 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/06/01	01/06/01	210,001.92	0 00	210,001.92 n/a
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/06/01	01/06/01	3,000.00	0 00	3,000.00 n/a
SLOF20020002	99F199C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/09/01	01/09/01	27,702.14	0 00	27,702.14 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/10/01	01/10/01	7,669.42	0 00	7,669.42 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/10/01	01/10/01	12,000.00	0 00	12,000.00 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/11/01	01/11/01	-125.00	0 00	-125.00 n/a
SLOF20020002	99F171C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/11/01	01/11/01	58,482.39	0 00	58,482.39 n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/12/01	01/12/01	233,174.33	0 00	233,174.33 n/a



Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/03/01	12/03/01	216,593.75	0.00	216,593.75	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/04/01	12/04/01	427,985.88	0.00	427,985.88	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/04/01	12/04/01	261,812.50	0.00	261,812.50	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/04/01	12/04/01	-52,229.11	0.00	52,229.11	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/05/01	12/05/01	112,031.25	0.00	112,031.25	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/05/01	12/05/01	239,837.87	0.00	239,837.87	n/a
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/05/01	12/05/01	250.00	0.00	250.00	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/06/01	12/06/01	15,391.61	0.00	15,391.61	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/06/01	12/06/01	33,610.57	0.00	33,610.57	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/07/01	12/07/01	122,281.25	0.00	122,281.25	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/07/01	12/07/01	7,000.00	0.00	7,000.00	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/10/01	12/10/01	9,233.39	0.00	9,233.39	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/10/01	12/10/01	18,670.68	0.00	18,670.68	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/10/01	12/10/01	5,623.00	0.00	5,623.00	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/11/01	12/11/01	-4,125.00	0.00	4,125.00	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/11/01	12/11/01	27,704.11	0.00	27,704.11	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/11/01	12/11/01	19,437.02	0.00	19,437.02	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/12/01	12/12/01	10,138.70	0.00	10,138.70	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/12/01	12/12/01	3,500.00	0.00	3,500.00	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/12/01	12/12/01	52,327.14	0.00	52,327.14	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/13/01	12/13/01	114,109.07	0.00	114,109.07	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/13/01	12/13/01	-48,123.00	0.00	48,123.00	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/13/01	12/13/01	875.00	0.00	875.00	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/14/01	12/14/01	21,547.86	0.00	21,547.86	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/14/01	12/14/01	145,768.08	0.00	145,768.08	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/17/01	12/17/01	258,673.80	0.00	258,673.80	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/17/01	12/17/01	12,250.00	0.00	12,250.00	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/18/01	12/18/01	21,547.86	0.00	21,547.86	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/18/01	12/18/01	15,343.75	0.00	15,343.75	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/19/01	12/19/01	-6,013.70	0.00	6,013.70	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/19/01	12/19/01	7,000.00	0.00	7,000.00	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/19/01	12/19/01	27,704.11	0.00	27,704.11	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/20/01	12/20/01	61,375.00	0.00	61,375.00	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/20/01	12/20/01	114,298.80	0.00	114,298.80	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/20/01	12/20/01	7,875.00	0.00	7,875.00	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/21/01	12/21/01	3,079.11	0.00	3,079.11	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/21/01	12/21/01	-46,031.25	0.00	46,031.25	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/24/01	12/24/01	3,814.42	0.00	3,814.42	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/24/01	12/24/01	3,062.50	0.00	3,062.50	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/26/01	12/26/01	86,187.50	0.00	86,187.50	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/26/01	12/26/01	-291,531.25	0.00	291,531.25	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/26/01	12/26/01	360,000.00	0.00	360,000.00	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/27/01	12/27/01	5,125.00	0.00	5,125.00	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/27/01	12/27/01	145,763.17	0.00	145,763.17	n/a
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	n/a	12/28/01	12/28/01	-192,000.00	0.00	192,000.00	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/28/01	12/28/01	3,625.00	0.00	3,625.00	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/28/01	12/28/01	36,937.50	0.00	36,937.50	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/31/01	12/31/01	-67,718.75	0.00	67,718.75	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	12/31/01	12/31/01	164,000.00	0.00	164,000.00	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/02/01	01/02/01	1,500.00	0.00	1,500.00	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/03/01	01/03/01	3,079.11	0.00	3,079.11	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/03/01	01/03/01	7,669.42	0.00	7,669.42	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/04/01	01/04/01	24,000.00	0.00	24,000.00	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/04/01	01/04/01	1,000.00	0.00	1,000.00	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/05/01	01/05/01	73,875.00	0.00	73,875.00	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/05/01	01/05/01	191,794.42	0.00	191,794.42	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/08/01	01/08/01	210,001.92	0.00	210,001.92	n/a
SLOF20020002	99F131C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/08/01	01/08/01	3,000.00	0.00	3,000.00	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/09/01	01/09/01	27,702.14	0.00	27,702.14	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/10/01	01/10/01	-7,669.42	0.00	7,669.42	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/10/01	01/10/01	12,000.00	0.00	12,000.00	n/a
SLOF20020002	99F19C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/11/01	01/11/01	-125.00	0.00	125.00	n/a
SLOF20020002	99F17C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/11/01	01/11/01	-58,483.39	0.00	58,483.39	n/a
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	n/a	01/12/01	01/12/01	253,174.33	0.00	253,174.33	n/a

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	133,125.00	0.00	133,125.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	13,433.36	0.00	13,433.36	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	7,343.75	0.00	7,343.75	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-18,437.50	0.00	-18,437.50	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	8,875.00	0.00	8,875.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-11,093.86	0.00	-11,093.86	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	31.26	0.00	31.26	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	20,625.00	0.00	20,625.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	718.98	0.00	718.98	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	37,413.89	0.00	37,413.89	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-1,078.01	0.00	-1,078.01	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-6,812.54	0.00	-6,812.54	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	2,500.00	0.00	2,500.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	13,718.73	0.00	13,718.73	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	1,718.98	0.00	1,718.98	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	3,845.24	0.00	3,845.24	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	1,546.61	0.00	1,546.61	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	2,921.94	0.00	2,921.94	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	1,312.50	0.00	1,312.50	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	23,218.64	0.00	23,218.64	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	280.56	0.00	280.56	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	15,437.76	0.00	15,437.76	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	36,653.56	0.00	36,653.56	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	27,054.88	0.00	27,054.88	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-63,233.57	0.00	-63,233.57	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	167,922.42	0.00	167,922.42	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	21,000.52	0.00	21,000.52	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	8,456.36	0.00	8,456.36	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	39,500.00	0.00	39,500.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	3,250.00	0.00	3,250.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	14,906.29	0.00	14,906.29	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	22,406.23	0.00	22,406.23	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	2,493.78	0.00	2,493.78	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	12,219.66	0.00	12,219.66	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	12,230.00	0.00	12,230.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	16,125.00	0.00	16,125.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	24,625.00	0.00	24,625.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	18,673.07	0.00	18,673.07	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-6,125.28	0.00	-6,125.28	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	16,937.30	0.00	16,937.30	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	9,235.36	0.00	9,235.36	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	7,468.75	0.00	7,468.75	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	28,218.75	0.00	28,218.75	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	8,875.00	0.00	8,875.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-24,625.00	0.00	-24,625.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	14,937.50	0.00	14,937.50	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	33,920.37	0.00	33,920.37	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	44,375.00	0.00	44,375.00	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-46,170.89	0.00	-46,170.89	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	22,406.23	0.00	22,406.23	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	33,923.38	0.00	33,923.38	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	93,187.50	0.00	93,187.50	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	18,468.75	0.00	18,468.75	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	18,670.68	0.00	18,670.68	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-63,843.75	0.00	-63,843.75	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	57,687.50	0.00	57,687.50	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	3,077.14	0.00	3,077.14	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-33,608.18	0.00	-33,608.18	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	122,281.25	0.00	122,281.25	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-84,312.50	0.00	-84,312.50	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	49,250.00	0.00	49,250.00	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	45,545.68	0.00	45,545.68	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	-122,281.25	0.00	-122,281.25	m/a
SLOF70020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	62,125.00	0.00	62,125.00	m/a
SLOF70020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	1/2/2001	1/2/2001	126,202.14	0.00	126,202.14	m/a

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/09/01	10/09/01	30,750.00	0.00	30,750.00	0.00	0.00	30,750.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/09/01	10/09/01	143,500.00	0.00	143,500.00	0.00	0.00	143,500.00
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/09/01	10/09/01	45,688.36	0.00	45,688.36	0.00	0.00	45,688.36
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/09/01	10/09/01	41,796.34	0.00	41,796.34	0.00	0.00	41,796.34
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/10/01	10/10/01	128,389.38	0.00	128,389.38	0.00	0.00	128,389.38
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/10/01	10/10/01	5,375.00	0.00	5,375.00	0.00	0.00	5,375.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/10/01	10/10/01	5,016.16	0.00	5,016.16	0.00	0.00	5,016.16
SLOF20020002	99F1919A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/10/01	10/10/01	-11,673.12	0.00	-11,673.12	0.00	0.00	-11,673.12
SLOF20020002	99F1919A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/10/01	10/10/01	31,250.00	0.00	31,250.00	0.00	0.00	31,250.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/11/01	10/11/01	24,186.64	0.00	24,186.64	0.00	0.00	24,186.64
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/11/01	10/11/01	8,358.84	0.00	8,358.84	0.00	0.00	8,358.84
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/11/01	10/11/01	34,488.75	0.00	34,488.75	0.00	0.00	34,488.75
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/11/01	10/11/01	46,123.00	0.00	46,123.00	0.00	0.00	46,123.00
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/11/01	10/11/01	8,063.36	0.00	8,063.36	0.00	0.00	8,063.36
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/12/01	10/12/01	19,451.88	0.00	19,451.88	0.00	0.00	19,451.88
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/12/01	10/12/01	25,625.00	0.00	25,625.00	0.00	0.00	25,625.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/12/01	10/12/01	26,875.00	0.00	26,875.00	0.00	0.00	26,875.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/12/01	10/12/01	1,672.41	0.00	1,672.41	0.00	0.00	1,672.41
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/12/01	10/12/01	19,454.37	0.00	19,454.37	0.00	0.00	19,454.37
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/13/01	10/13/01	15,375.00	0.00	15,375.00	0.00	0.00	15,375.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/13/01	10/13/01	18,811.64	0.00	18,811.64	0.00	0.00	18,811.64
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/15/01	10/15/01	10,031.25	0.00	10,031.25	0.00	0.00	10,031.25
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/15/01	10/15/01	23,343.75	0.00	23,343.75	0.00	0.00	23,343.75
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/16/01	10/16/01	-66,623.00	0.00	-66,623.00	0.00	0.00	-66,623.00
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/16/01	10/16/01	34,938.36	0.00	34,938.36	0.00	0.00	34,938.36
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/16/01	10/16/01	25,077.59	0.00	25,077.59	0.00	0.00	25,077.59
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/16/01	10/16/01	77,812.50	0.00	77,812.50	0.00	0.00	77,812.50
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/16/01	10/16/01	51,250.00	0.00	51,250.00	0.00	0.00	51,250.00
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/17/01	10/17/01	10,750.00	0.00	10,750.00	0.00	0.00	10,750.00
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/17/01	10/17/01	5,016.16	0.00	5,016.16	0.00	0.00	5,016.16
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/17/01	10/17/01	15,562.50	0.00	15,562.50	0.00	0.00	15,562.50
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/18/01	10/18/01	5,125.00	0.00	5,125.00	0.00	0.00	5,125.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/18/01	10/18/01	21,500.00	0.00	21,500.00	0.00	0.00	21,500.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/18/01	10/18/01	23,466.25	0.00	23,466.25	0.00	0.00	23,466.25
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/18/01	10/18/01	-77,812.50	0.00	-77,812.50	0.00	0.00	-77,812.50
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/18/01	10/18/01	76,875.00	0.00	76,875.00	0.00	0.00	76,875.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/19/01	10/19/01	34,936.64	0.00	34,936.64	0.00	0.00	34,936.64
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/19/01	10/19/01	21,421.34	0.00	21,421.34	0.00	0.00	21,421.34
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/19/01	10/19/01	101,156.25	0.00	101,156.25	0.00	0.00	101,156.25
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/19/01	10/19/01	92,250.00	0.00	92,250.00	0.00	0.00	92,250.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/19/01	10/19/01	34,936.64	0.00	34,936.64	0.00	0.00	34,936.64
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/22/01	10/22/01	28,421.34	0.00	28,421.34	0.00	0.00	28,421.34
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/22/01	10/22/01	81,704.37	0.00	81,704.37	0.00	0.00	81,704.37
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/23/01	10/23/01	30,750.00	0.00	30,750.00	0.00	0.00	30,750.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/24/01	10/24/01	-4,359.91	0.00	-4,359.91	0.00	0.00	-4,359.91
SLOF20020002	99F1391A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/24/01	10/24/01	73,920.63	0.00	73,920.63	0.00	0.00	73,920.63
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/24/01	10/24/01	97,375.00	0.00	97,375.00	0.00	0.00	97,375.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/25/01	10/25/01	5,375.00	0.00	5,375.00	0.00	0.00	5,375.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/25/01	10/25/01	1,672.41	0.00	1,672.41	0.00	0.00	1,672.41
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/25/01	10/25/01	2,875.00	0.00	2,875.00	0.00	0.00	2,875.00
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/25/01	10/25/01	61,811.64	0.00	61,811.64	0.00	0.00	61,811.64
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/25/01	10/25/01	34,939.82	0.00	34,939.82	0.00	0.00	34,939.82
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/26/01	10/26/01	131,281.25	0.00	131,281.25	0.00	0.00	131,281.25
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/26/01	10/26/01	37,687.50	0.00	37,687.50	0.00	0.00	37,687.50
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/26/01	10/26/01	2,688.36	0.00	2,688.36	0.00	0.00	2,688.36
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/26/01	10/26/01	34,750.00	0.00	34,750.00	0.00	0.00	34,750.00
SLOF20020002	99F1717A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/26/01	10/26/01	92,187.50	0.00	92,187.50	0.00	0.00	92,187.50
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/26/01	10/26/01	31,500.00	0.00	31,500.00	0.00	0.00	31,500.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/29/01	10/29/01	-2,688.36	0.00	-2,688.36	0.00	0.00	-2,688.36
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/29/01	10/29/01	-64,531.25	0.00	-64,531.25	0.00	0.00	-64,531.25
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/29/01	10/29/01	110,937.50	0.00	110,937.50	0.00	0.00	110,937.50
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/30/01	10/30/01	59,123.00	0.00	59,123.00	0.00	0.00	59,123.00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/30/01	10/30/01	124,843.75	0.00	124,843.75	0.00	0.00	124,843.75
SLOF20020002	99F1331A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	0.00	10/30/01	10/30/01	235,076.65	0.00	235,076.65	0.00	0.00	235,076.65

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F183LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/18/01	09/18/01	-10,750.00	0.00	10,750.00 n/a
SLOF167L2C	99F167L2C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	2,484.11	0.00	2,484.11 n/a
SLOF20020002	99F167LIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	3,889.38	0.00	3,889.38 n/a
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	20,125.00	0.00	20,125.00 n/a
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	34,936.64	0.00	34,936.64 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	9,937.50	0.00	9,937.50 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	-10,156.25	0.00	10,156.25 n/a
SLOF20020002	99F139LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/19/01	09/19/01	80,500.00	0.00	80,500.00 n/a
SLOF20020002	99F167LIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/20/01	09/20/01	18,811.64	0.00	18,811.64 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/20/01	09/20/01	4,140.89	0.00	4,140.89 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/20/01	09/20/01	-3,889.38	0.00	3,889.38 n/a
SLOF20020002	99F17LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/20/01	09/20/01	25,156.25	0.00	25,156.25 n/a
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/21/01	09/21/01	10,750.00	0.00	10,750.00 n/a
SLOF20020002	99F167LIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/21/01	09/21/01	-9,109.64	0.00	9,109.64 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/24/01	09/24/01	89,485.62	0.00	89,485.62 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/24/01	09/24/01	95,593.75	0.00	95,593.75 n/a
SLOF20020002	99F183LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/24/01	09/24/01	828.39	0.00	828.39 n/a
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/24/01	09/24/01	3,889.38	0.00	3,889.38 n/a
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	-40,250.00	0.00	40,250.00 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	45,686.64	0.00	45,686.64 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	16,562.50	0.00	16,562.50 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	-108,937.50	0.00	108,937.50 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	70,437.50	0.00	70,437.50 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/25/01	09/25/01	2,688.36	0.00	2,688.36 n/a
SLOF20020002	99F167LIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/26/01	09/26/01	-4,140.89	0.00	4,140.89 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/26/01	09/26/01	-46,687.50	0.00	46,687.50 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/26/01	09/26/01	80,500.00	0.00	80,500.00 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/26/01	09/26/01	69,875.00	0.00	69,875.00 n/a
SLOF20020002	99F167LIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/26/01	09/26/01	6,734.40	0.00	6,734.40 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/27/01	09/27/01	1,874.84	0.00	1,874.84 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/27/01	09/27/01	101,156.25	0.00	101,156.25 n/a
SLOF20020002	99F17LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/27/01	09/27/01	55,343.75	0.00	55,343.75 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/27/01	09/27/01	16,125.00	0.00	16,125.00 n/a
SLOF20020002	99F167LIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/27/01	09/27/01	-47.09	0.00	47.09 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	46,687.50	0.00	46,687.50 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	-65,406.25	0.00	65,406.25 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	29,583.36	0.00	29,583.36 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	9,796.59	0.00	9,796.59 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	85,593.75	0.00	85,593.75 n/a
SLOF20020002	99F17LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	09/28/01	09/28/01	75,468.75	0.00	75,468.75 n/a
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	48,375.00	0.00	48,375.00 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	19,234.36	0.00	19,234.36 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	124,500.00	0.00	124,500.00 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	95,593.75	0.00	95,593.75 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	2,686.64	0.00	2,686.64 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/01/01	10/01/01	10,999.74	0.00	10,999.74 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/02/01	10/02/01	1,421.74	0.00	1,421.74 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/02/01	10/02/01	124,500.00	0.00	124,500.00 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/02/01	10/02/01	135,843.75	0.00	135,843.75 n/a
SLOF20020002	99F17LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/02/01	10/02/01	99,438.36	0.00	99,438.36 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/02/01	10/02/01	18,672.05	0.00	18,672.05 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/03/01	10/03/01	22,093.75	0.00	22,093.75 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/03/01	10/03/01	175,076.88	0.00	175,076.88 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/03/01	10/03/01	125,781.25	0.00	125,781.25 n/a
SLOF20020002	99F17LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/03/01	10/03/01	-64,500.00	0.00	64,500.00 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/03/01	10/03/01	-31,766.16	0.00	31,766.16 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/04/01	10/04/01	35,016.87	0.00	35,016.87 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/04/01	10/04/01	30,187.50	0.00	30,187.50 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/04/01	10/04/01	31,061.64	0.00	31,061.64 n/a
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	-43,468.75	0.00	43,468.75 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	136,170.63	0.00	136,170.63 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	122,812.50	0.00	122,812.50 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	13,438.36	0.00	13,438.36 n/a
SLOF20020002	99F13LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	11,702.59	0.00	11,702.59 n/a
SLOF20020002	99F17LIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	10/05/01	10/05/01	23,343.75	0.00	23,343.75 n/a



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1523877

SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/13/01	07/13/01	179.68	0.00	179.68 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/16/01	07/16/01	609.33	0.00	609.33 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/16/01	07/16/01	9,844.20	0.00	9,844.20 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/17/01	07/17/01	6,248.90	0.00	6,248.90 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/17/01	07/17/01	12,187.50	0.00	12,187.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/18/01	07/18/01	13,436.64	0.00	13,436.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/18/01	07/18/01	765.59	0.00	765.59 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/18/01	07/18/01	27,342.00	0.00	27,342.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/19/01	07/19/01	984.41	0.00	984.41 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/19/01	07/19/01	117,623.00	0.00	117,623.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/20/01	07/20/01	39,500.00	0.00	39,500.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/20/01	07/20/01	-266,634.64	0.00	266,634.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/23/01	07/23/01	3,937.50	0.00	3,937.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/23/01	07/23/01	86,623.00	0.00	86,623.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/24/01	07/24/01	86,403.46	0.00	86,403.46 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/25/01	07/25/01	-161,000.00	0.00	161,000.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/25/01	07/25/01	2,843.75	0.00	2,843.75 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/26/01	07/26/01	96,250.00	0.00	96,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/26/01	07/26/01	69,123.00	0.00	69,123.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/27/01	07/27/01	85,529.64	0.00	85,529.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/30/01	07/30/01	306,904.64	0.00	306,904.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/30/01	07/30/01	178,062.50	0.00	178,062.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/30/01	07/30/01	4,937.50	0.00	4,937.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/31/01	07/31/01	546.91	0.00	546.91 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	07/31/01	07/31/01	281,750.00	0.00	281,750.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/01/01	08/01/01	14,437.50	0.00	14,437.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/01/01	08/01/01	182,687.50	0.00	182,687.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/01/01	08/01/01	8,531.25	0.00	8,531.25 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/01/01	08/01/01	182,687.50	0.00	182,687.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/02/01	08/02/01	-3,609.41	0.00	3,609.41 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/03/01	08/03/01	155,970.36	0.00	155,970.36 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/06/01	08/06/01	166,032.16	0.00	166,032.16 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/07/01	08/07/01	-110,687.50	0.00	110,687.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/07/01	08/07/01	37,570.00	0.00	37,570.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/08/01	08/08/01	20,312.50	0.00	20,312.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/09/01	08/09/01	53,750.00	0.00	53,750.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/09/01	08/09/01	1,968.75	0.00	1,968.75 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/09/01	08/09/01	131,250.00	0.00	131,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/09/01	08/09/01	60,937.50	0.00	60,937.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/10/01	08/10/01	51,063.36	0.00	51,063.36 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/10/01	08/10/01	2,625.00	0.00	2,625.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/13/01	08/13/01	-179,688.96	0.00	179,688.96 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/13/01	08/13/01	109,687.50	0.00	109,687.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/14/01	08/14/01	32,250.00	0.00	32,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/14/01	08/14/01	1,531.25	0.00	1,531.25 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/15/01	08/15/01	125,779.43	0.00	125,779.43 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/15/01	08/15/01	60,937.50	0.00	60,937.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/16/01	08/16/01	-40,313.36	0.00	40,313.36 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/16/01	08/16/01	1,421.84	0.00	1,421.84 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/17/01	08/17/01	68,873.12	0.00	68,873.12 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/17/01	08/17/01	16,250.00	0.00	16,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/20/01	08/20/01	29,561.64	0.00	29,561.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/20/01	08/20/01	636.25	0.00	636.25 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/21/01	08/21/01	31,500.00	0.00	31,500.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/21/01	08/21/01	-8,125.00	0.00	8,125.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/22/01	08/22/01	32,250.00	0.00	32,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/23/01	08/23/01	1,312.50	0.00	1,312.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/23/01	08/23/01	73,500.00	0.00	73,500.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/23/01	08/23/01	16,250.00	0.00	16,250.00 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/23/01	08/23/01	34,936.64	0.00	34,936.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/23/01	08/23/01	-1,640.59	0.00	1,640.59 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/23/01	08/23/01	89,248.32	0.00	89,248.32 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/24/01	08/24/01	44,687.50	0.00	44,687.50 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/24/01	08/24/01	2,686.64	0.00	2,686.64 n/a
SLOF20020002	99F1311A	REPRESENTS A GAIN ON FUTURES	0.0000	CD	08/24/01	08/24/01	875.00	0.00	875.00 n/a

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	05/21/01	937.50	0.00	937.50 n/a
SLOF20020002	99F21711A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/01/01	27,250.00	0.00	27,250.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/01/01	812.50	0.00	812.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/01/01	27,250.00	0.00	27,250.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/04/01	26,625.00	0.00	26,625.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/03/01	26,625.00	0.00	26,625.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/03/01	26,625.00	0.00	26,625.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/03/01	27,512.50	0.00	27,512.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/06/01	1,700.00	0.00	1,700.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/06/01	1,125.00	0.00	1,125.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/06/01	1,125.00	0.00	1,125.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/07/01	1,000.00	0.00	1,000.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/07/01	55,345.36	0.00	55,345.36 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/08/01	20,000.00	0.00	20,000.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/11/01	133,780.46	0.00	133,780.46 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/12/01	6,125.00	0.00	6,125.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/12/01	362,250.00	0.00	362,250.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/12/01	208,000.00	0.00	208,000.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/13/01	19,750.00	0.00	19,750.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/13/01	656.23	0.00	656.23 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/13/01	70,437.50	0.00	70,437.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/14/01	46,905.46	0.00	46,905.46 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/14/01	328.09	0.00	328.09 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/14/01	23,137.86	0.00	23,137.86 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/15/01	20,000.00	0.00	20,000.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/15/01	21,218.86	0.00	21,218.86 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/15/01	3,609.07	0.00	3,609.07 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/18/01	1,312.53	0.00	1,312.53 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/18/01	125.00	0.00	125.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/18/01	121,782.86	0.00	121,782.86 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/19/01	-4,375.00	0.00	-4,375.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/19/01	79,507.76	0.00	79,507.76 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/20/01	656.23	0.00	656.23 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/20/01	31,343.75	0.00	31,343.75 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/21/01	20,937.50	0.00	20,937.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/21/01	2,085.91	0.00	2,085.91 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/21/01	781.25	0.00	781.25 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/22/01	120,077.90	0.00	120,077.90 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/22/01	86,968.10	0.00	86,968.10 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/25/01	50,663.85	0.00	50,663.85 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/25/01	51,375.00	0.00	51,375.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/25/01	-4,546.39	0.00	-4,546.39 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/26/01	-4,187.50	0.00	-4,187.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/27/01	320.31	0.00	320.31 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/28/01	171.89	0.00	171.89 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/28/01	9,376.00	0.00	9,376.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/29/01	6,233.71	0.00	6,233.71 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	06/29/01	7,093.74	0.00	7,093.74 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/02/01	-20,136.23	0.00	-20,136.23 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/02/01	9,093.75	0.00	9,093.75 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/02/01	27,218.40	0.00	27,218.40 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/03/01	414.04	0.00	414.04 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/03/01	515.63	0.00	515.63 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/03/01	30,296.78	0.00	30,296.78 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/05/01	27,703.12	0.00	27,703.12 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/06/01	14,000.00	0.00	14,000.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/09/01	-42,437.50	0.00	-42,437.50 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/09/01	234.36	0.00	234.36 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/09/01	-671.87	0.00	-671.87 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/10/01	-16,873.60	0.00	-16,873.60 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/10/01	-30,936.40	0.00	-30,936.40 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/11/01	11,499.84	0.00	11,499.84 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/11/01	41,468.75	0.00	41,468.75 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/12/01	16,123.00	0.00	16,123.00 n/a
SLOF20020002	99F13311A	REPRESENTS A GAIN ON FUTURES	0000 CD	07/13/01	16,123.00	0.00	16,123.00 n/a

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF70020002	99F1831FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/19/01	04/19/01	1,125.00	0.00	1,125.00	0.00
SLOF70020002	99F1331FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/19/01	04/19/01	13,100.00	0.00	13,100.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/20/01	04/20/01	1,187.50	0.00	1,187.50	0.00
SLOF70020002	99F2171FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/23/01	04/23/01	1,862.50	0.00	1,862.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/23/01	04/23/01	1,187.50	0.00	1,187.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/24/01	04/24/01	23,100.00	0.00	23,100.00	0.00
SLOF70020002	99F1831FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/24/01	04/24/01	62.50	0.00	62.50	0.00
SLOF70020002	99F1331FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/24/01	04/24/01	3,775.00	0.00	3,775.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/25/01	04/25/01	187.50	0.00	187.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/25/01	04/25/01	437.50	0.00	437.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/26/01	04/26/01	312.50	0.00	312.50	0.00
SLOF70020002	99F1331FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/27/01	04/27/01	7,700.00	0.00	7,700.00	0.00
SLOF70020002	99F1331FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/27/01	04/27/01	375.00	0.00	375.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/27/01	04/27/01	22,650.00	0.00	22,650.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	04/28/01	04/28/01	250.00	0.00	250.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/01/01	05/01/01	-562.50	0.00	-562.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/01/01	05/01/01	250.00	0.00	250.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/02/01	05/02/01	13,475.00	0.00	13,475.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/02/01	05/02/01	-62.50	0.00	-62.50	0.00
SLOF70020002	99F1331FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/02/01	05/02/01	13,100.00	0.00	13,100.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/03/01	05/03/01	375.00	0.00	375.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/04/01	05/04/01	75.00	0.00	75.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/04/01	05/04/01	375.00	0.00	375.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/04/01	05/04/01	23,100.00	0.00	23,100.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/07/01	05/07/01	1,312.50	0.00	1,312.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/07/01	05/07/01	60,400.00	0.00	60,400.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/08/01	05/08/01	1,375.00	0.00	1,375.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/09/01	05/09/01	1,375.00	0.00	1,375.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/09/01	05/09/01	57,750.00	0.00	57,750.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/09/01	05/09/01	875.00	0.00	875.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/10/01	05/10/01	16,987.50	0.00	16,987.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/10/01	05/10/01	500.00	0.00	500.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/10/01	05/10/01	1,862.50	0.00	1,862.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/11/01	05/11/01	1,862.50	0.00	1,862.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/11/01	05/11/01	17,325.00	0.00	17,325.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/14/01	05/14/01	750.00	0.00	750.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/15/01	05/15/01	1,300.00	0.00	1,300.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/15/01	05/15/01	45,300.00	0.00	45,300.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/15/01	05/15/01	24,537.50	0.00	24,537.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/16/01	05/16/01	375.00	0.00	375.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/16/01	05/16/01	1,562.50	0.00	1,562.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/17/01	05/17/01	812.50	0.00	812.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/17/01	05/17/01	1,625.00	0.00	1,625.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/17/01	05/17/01	812.50	0.00	812.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/18/01	05/18/01	-1,500.00	0.00	-1,500.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/21/01	05/21/01	25,025.00	0.00	25,025.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/22/01	05/22/01	40,425.00	0.00	40,425.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/22/01	05/22/01	2,437.50	0.00	2,437.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/23/01	05/23/01	8,175.00	0.00	8,175.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/23/01	05/23/01	2,750.00	0.00	2,750.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/24/01	05/24/01	1,937.50	0.00	1,937.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/24/01	05/24/01	2,312.50	0.00	2,312.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/24/01	05/24/01	20,650.00	0.00	20,650.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/25/01	05/25/01	1,750.00	0.00	1,750.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/25/01	05/25/01	1,812.50	0.00	1,812.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/29/01	05/29/01	1,125.00	0.00	1,125.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/29/01	05/29/01	1,312.50	0.00	1,312.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/29/01	05/29/01	125.00	0.00	125.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/29/01	05/29/01	250.00	0.00	250.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/30/01	05/30/01	187.50	0.00	187.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/30/01	05/30/01	625.00	0.00	625.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/30/01	05/30/01	26,775.00	0.00	26,775.00	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/31/01	05/31/01	437.50	0.00	437.50	0.00
SLOF70020002	99F1391FIA	REPRESENTS A GAIN ON FUTURES	0	0000	CD	05/31/01	05/31/01	26,775.00	0.00	26,775.00	0.00



SLOF20020002	99F183FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	31 750 00	03/02/01	03/02/01	00	58 750 00 n/a
SLOF20020002	99F199FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	1,500 00	03/03/01	03/03/01	00	1,500 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	-44,275 00	03/03/01	03/03/01	00	-44,275 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	500 00	03/06/01	03/06/01	00	500 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	623 00	03/06/01	03/06/01	00	623 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	312 50	03/07/01	03/07/01	00	312 50 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	18 800 00	03/07/01	03/07/01	00	18 800 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	437 50	03/08/01	03/08/01	00	437 50 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	9 625 00	03/08/01	03/08/01	00	9 625 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	312 50	03/08/01	03/08/01	00	312 50 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	187 50	03/08/01	03/08/01	00	187 50 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	375 00	03/09/01	03/09/01	00	375 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	9 400 00	03/09/01	03/09/01	00	9 400 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	312 50	03/12/01	03/12/01	00	312 50 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	11,550 00	03/13/01	03/13/01	00	-11,550 00 n/a
SLOF20020002	99F183FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	937 50	03/13/01	03/13/01	00	937 50 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	1 000 00	03/13/01	03/13/01	00	1 000 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	750 00	03/14/01	03/14/01	00	750 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	37 600 00	03/15/01	03/15/01	00	37 600 00 n/a
SLOF20020002	99F183FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	-875 00	03/15/01	03/15/01	00	875 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	30 800 00	03/15/01	03/15/01	00	30 800 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	-562 50	03/16/01	03/16/01	00	562 50 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	375 00	03/16/01	03/16/01	00	375 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	500 00	03/16/01	03/16/01	00	500 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	11 750 00	03/19/01	03/19/01	00	11 750 00 n/a
SLOF20020002	99F183FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	500 00	03/19/01	03/19/01	00	500 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	9 625 00	03/20/01	03/20/01	00	9 625 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	-62 50	03/21/01	03/21/01	00	62 50 n/a
SLOF20020002	99F183FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	187 50	03/21/01	03/21/01	00	187 50 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	187 50	03/21/01	03/21/01	00	187 50 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	14 100 00	03/22/01	03/22/01	00	14 100 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	250 00	03/22/01	03/22/01	00	250 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	5 775 00	03/23/01	03/23/01	00	5 775 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	-1,250 00	03/23/01	03/23/01	00	1,250 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	1 625 00	03/23/01	03/23/01	00	1 625 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	750 00	03/26/01	03/26/01	00	750 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	63 450 00	03/27/01	03/27/01	00	63 450 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	-1 062 50	03/28/01	03/28/01	00	1 062 50 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	30 050 00	03/29/01	03/29/01	00	30 050 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	312 50	03/29/01	03/29/01	00	312 50 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	500 00	03/30/01	03/30/01	00	500 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	14 100 00	03/30/01	03/30/01	00	14 100 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	-187 50	04/02/01	04/02/01	00	187 50 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	11,550 00	04/02/01	04/02/01	00	11,550 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	750 00	04/02/01	04/02/01	00	750 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	-4 450 00	04/03/01	04/03/01	00	4 450 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	937 50	04/04/01	04/04/01	00	937 50 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	1 000 00	04/04/01	04/04/01	00	1 000 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	28 162 50	04/04/01	04/04/01	00	28 162 50 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	1 187 50	04/05/01	04/05/01	00	1 187 50 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	650 00	04/10/01	04/10/01	00	650 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	1 062 50	04/11/01	04/11/01	00	1 062 50 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	1 925 00	04/12/01	04/12/01	00	1 925 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	1 000 00	04/12/01	04/12/01	00	1 000 00 n/a
SLOF20020002	99F139FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	1 900 00	04/16/01	04/16/01	00	1 900 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	1 125 00	04/17/01	04/17/01	00	1 125 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	750 00	04/18/01	04/18/01	00	750 00 n/a
SLOF20020002	99F133FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	875 00	04/18/01	04/18/01	00	875 00 n/a
SLOF20020002	99F217FA	REPRESENTS A GAIN ON FUTURES	0000 CD	00	00	11,550 00	04/19/01	04/19/01	00	11,550 00 n/a

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/16/01	01/16/01	44,975.00	0.00	44,975.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/17/01	01/17/01	-65,975.00	0.00	-65,975.00	uh
SLOF70020002	99F217CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/17/01	01/17/01	131,950.00	0.00	131,950.00	uh
SLOF70020002	99F217CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/18/01	01/18/01	239,972.50	0.00	-239,972.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/18/01	01/18/01	91,162.50	0.00	91,162.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/19/01	01/19/01	273,487.50	0.00	273,487.50	uh
SLOF70020002	99F217CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/19/01	01/19/01	-207,187.50	0.00	207,187.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/22/01	01/22/01	283,612.50	0.00	283,612.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/22/01	01/22/01	86,023.00	0.00	-86,023.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/23/01	01/23/01	27,750.00	0.00	-27,750.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/23/01	01/23/01	13,125.00	0.00	-13,125.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/24/01	01/24/01	58,275.00	0.00	-58,275.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/24/01	01/24/01	33,200.00	0.00	33,200.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/25/01	01/25/01	77,700.00	0.00	77,700.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/25/01	01/25/01	27,750.00	0.00	27,750.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/26/01	01/26/01	2,625.00	0.00	2,625.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/26/01	01/26/01	52,400.00	0.00	52,400.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/29/01	01/29/01	10,650.00	0.00	10,650.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/29/01	01/29/01	9,125.00	0.00	9,125.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/29/01	01/29/01	40,200.00	0.00	40,200.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/30/01	01/30/01	91,250.00	0.00	91,250.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	01/31/01	01/31/01	30,150.00	0.00	30,150.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/01/01	02/01/01	63,875.00	0.00	63,875.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/01/01	02/01/01	4,562.50	0.00	4,562.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/02/01	02/02/01	1,675.00	0.00	1,675.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/02/01	02/02/01	73,000.00	0.00	73,000.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/02/01	02/02/01	21,037.50	0.00	21,037.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/05/01	02/05/01	35,937.50	0.00	35,937.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/05/01	02/05/01	17,000.00	0.00	17,000.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/07/01	02/07/01	5,025.00	0.00	5,025.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/07/01	02/07/01	-2,350.00	0.00	2,350.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/08/01	02/08/01	3,139.00	0.00	3,139.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/08/01	02/08/01	2,350.00	0.00	-2,350.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/12/01	02/12/01	5,025.00	0.00	-5,025.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/12/01	02/12/01	7,500.00	0.00	7,500.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/13/01	02/13/01	837.50	0.00	-837.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/14/01	02/14/01	-487.50	0.00	487.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/14/01	02/14/01	35,230.00	0.00	35,230.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/14/01	02/14/01	-625.00	0.00	625.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/15/01	02/15/01	20,925.00	0.00	20,925.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/15/01	02/15/01	312.50	0.00	312.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/16/01	02/16/01	375.00	0.00	375.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/16/01	02/16/01	250.00	0.00	250.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/20/01	02/20/01	-9,400.00	0.00	9,400.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/20/01	02/20/01	312.50	0.00	312.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/22/01	02/22/01	250.00	0.00	250.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/22/01	02/22/01	2,350.00	0.00	2,350.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/22/01	02/22/01	250.00	0.00	250.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/23/01	02/23/01	3,850.00	0.00	3,850.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/23/01	02/23/01	812.50	0.00	812.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/23/01	02/23/01	-487.50	0.00	487.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/23/01	02/23/01	812.50	0.00	812.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/26/01	02/26/01	23,500.00	0.00	23,500.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/26/01	02/26/01	812.50	0.00	812.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/26/01	02/26/01	19,250.00	0.00	19,250.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/26/01	02/26/01	500.00	0.00	500.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/26/01	02/26/01	562.50	0.00	562.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/27/01	02/27/01	-437.50	0.00	437.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/27/01	02/27/01	28,200.00	0.00	28,200.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/27/01	02/27/01	-437.50	0.00	437.50	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/28/01	02/28/01	25,025.00	0.00	25,025.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	02/28/01	02/28/01	1,625.00	0.00	1,625.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	03/01/01	03/01/01	1,625.00	0.00	1,625.00	uh
SLOF70020002	99F133CIA	REPRESENTS A GAIN ON FUTURES	0 0000 CD	03/01/01	03/01/01	1,500.00	0.00	1,500.00	uh

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF20020002	996102102	SLO CLIENT CASH INVESTMENT TR	206 846 84	1003/01	12/27/01	12/27/01	206 846 84	0 00 P
SLOF20020002	996102102	SLO CLIENT CASH INVESTMENT TR	246 630 99	1003/01	12/28/01	12/28/01	246 630 99	0 00 P
SLOF20020002	996102102	SLO CLIENT CASH INVESTMENT TR	453 477 83	1003/01	12/28/01	12/28/01	453 477 83	0 00 P
SLOF20020002	996102102	SLO CLIENT CASH INVESTMENT TR	55 455 10	1005/01	12/28/01	12/28/01	55 455 10	0 00 P
SLOF20020002	996102102	SLO CLIENT CASH INVESTMENT TR	684 377 15	1009/01	12/28/01	12/28/01	684 377 15	0 00 P
SLOF20020002	996102102	SLO CLIENT CASH INVESTMENT TR	189 612 70	10/10/01	12/28/01	12/28/01	189 612 70	0 00 P
SLOF20020002	996102102	SLO CLIENT CASH INVESTMENT TR	999 468 66	10/15/01	12/28/01	12/28/01	999 468 66	0 00 P
SLOF20020002	996102102	SLO CLIENT CASH INVESTMENT TR	373 994 41	10/16/01	12/28/01	12/28/01	373 994 41	0 00 P
SLOF20020002	01F062622	COMMIT TO PUR FNMA SF MTG	2 453 906 25	12/17/01	02/13/02	02/13/02	2 453 906 25	26 933 13 P
SLOF20020002	01F062622	COMMIT TO PUR FNMA SF MTG	2 453 906 25	12/17/01	02/13/02	02/13/02	2 453 906 25	26 933 13 P
SLOF20020002	NA5425940	BRAZIL FEDERATIVE REP MTS	2 941 18 04	12/18/01	09/28/01	01/11/01	2 941 18 04	2 941 18 04
SLOF20020002	710641A49	SWP MTG SECS 144A TR 93 A 93 1	8 549 94 P	09/28/01	01/11/01	01/11/01	8 549 94 P	8 549 94 P
SLOF20020002	710641A49	EXCHG 710641A49	759 642 30	02/14/01	02/14/01	02/14/01	759 642 30	759 642 30
SLOF20020002	710641A81	RECD SHS DUE TO EXCHANGE	374 985 00	02/14/01	02/14/01	02/14/01	374 985 00	374 985 00
SLOF20020002	30727AC6	RECD SHS FROM 30727AF8	170 000 00	03/23/01	03/23/01	03/23/01	170 000 00	170 000 00
SLOF20020002	163167AS6	RECD SHS DUE TO	238 700 00	05/31/01	05/31/01	05/31/01	238 700 00	238 700 00
SLOF20020002	099912A15	RECEIVE SHARES FOR 029912AG7	432 663 20	07/13/01	07/13/01	07/13/01	432 663 20	432 663 20
SLOF20020002	74913EAJ9	EXCHANGE-74913EAG3	234 375 00	07/17/01	07/17/01	07/17/01	234 375 00	234 375 00
SLOF20020002	92344GAM4	VOL EX FRM 92344GAC0	855 917 50	08/28/01	08/28/01	08/28/01	855 917 50	855 917 50
SLOF20020002	00209AAE6	RECD FROM 00209AAB2	846 120 10	09/06/01	09/06/01	09/06/01	846 120 10	846 120 10
SLOF20020002	74157KAF1	VOL EXCH FROM 74157KAD3	892 723 40	10/02/01	10/02/01	10/02/01	892 723 40	892 723 40
SLOF20020002	24648AF2	RECD FROM 24648HAB1	218 475 00	10/17/01	10/17/01	10/17/01	218 475 00	218 475 00
SLOF20020002	63159CB3	TO DELIVER OFF FRACTIONAL UNIT	95 293 60	01/16/01	01/16/01	01/16/01	95 293 60	95 293 60
SLOF20020002	710515A44	TO CORRECT ENTRY FROM 1/1/01	-0 01 00	01/16/01	01/16/01	01/16/01	-0 01 00	-0 01 00
SLOF20020002	706641AC0	EXCHG 706641AH9	7 727 83 04	02/14/01	02/14/01	02/14/01	7 727 83 04	7 727 83 04
SLOF20020002	706641AB1	DEL SHS DUE TO EXCHANGE	759 642 30	02/14/01	02/14/01	02/14/01	759 642 30	759 642 30
SLOF20020002	71318VFK2	TO DELIVER OFF FRACTIONAL UNIT	170 000 00	03/25/01	03/25/01	03/25/01	170 000 00	170 000 00
SLOF20020002	30727AF8	DEL SHS DUE TO VOL	-0 03 00	03/26/01	03/26/01	03/26/01	-0 03 00	-0 03 00
SLOF20020002	163167AB8	DELIVER SHARES FOR 029912AH5	258 700 00	05/31/01	05/31/01	05/31/01	258 700 00	258 700 00
SLOF20020002	039912AG7	EXCHANGE 74913EAG3	432 663 20	07/13/01	07/13/01	07/13/01	432 663 20	432 663 20
SLOF20020002	92344GAC0	VOL EX TO 92344GAB8	234 375 00	10/02/01	10/02/01	10/02/01	234 375 00	234 375 00
SLOF20020002	74157KAD3	VOL EXCH TO 74157KAF8	855 917 50	10/17/01	10/17/01	10/17/01	855 917 50	855 917 50
SLOF20020002	31282YCU1	PRINCIPAL AMMORT FOR NOVEMBER	846 120 10	11/15/01	12/12/01	12/12/01	846 120 10	846 120 10
SLOF20020002	24648HAB1	DEL TO 24648HAF2	92 293 60	12/18/01	12/18/01	12/18/01	92 293 60	92 293 60
SLOF20020002	3623BKX3	TO DELIVER OFF FRACTIONAL UNIT	-0 15 04	12/24/01	12/24/01	12/24/01	-0 15 04	-0 15 04
SLOF20020002	3623BKX4	TO DELIVER OFF FRACTIONAL UNIT	-0 02 04	12/24/01	12/24/01	12/24/01	-0 02 04	-0 02 04
SLOF20020002	NA8123459	ODD CENT ADI	7 719 39 04	02/01/99	02/01/99	02/01/99	7 719 39 04	7 719 39 04
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	0 00 00	07/27/01	07/27/01	07/27/01	0 00 00	0 01 04
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	108 730 00	07/27/01	07/27/01	07/27/01	108 730 00	-0 02 04
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	101 500 00	01/02/01	01/02/01	01/02/01	101 500 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	7 250 00	01/02/01	01/02/01	01/02/01	7 250 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	43 500 00	01/03/01	01/03/01	01/03/01	43 500 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	132 250 00	01/03/01	01/03/01	01/03/01	132 250 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	30 750 00	01/04/01	01/04/01	01/04/01	30 750 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	132 250 00	01/05/01	01/05/01	01/05/01	132 250 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	14 500 00	01/08/01	01/08/01	01/08/01	14 500 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	129 087 50	01/08/01	01/08/01	01/08/01	129 087 50	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	271 000 00	01/09/01	01/09/01	01/09/01	271 000 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	198 150 00	01/09/01	01/09/01	01/09/01	198 150 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	87 150 00	01/10/01	01/10/01	01/10/01	87 150 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	-363 125 00	01/10/01	01/10/01	01/10/01	-363 125 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	21 787 50	01/11/01	01/11/01	01/11/01	21 787 50	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	36 312 50	01/11/01	01/11/01	01/11/01	36 312 50	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	43 575 00	01/12/01	01/12/01	01/12/01	43 575 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	290 500 00	01/12/01	01/12/01	01/12/01	290 500 00	0 00 00
SLOF20020002	99F133C1A	REPRESENTS A GAIN ON FUTURES	6 187 50	01/16/01	01/16/01	01/16/01	6 187 50	0 00 00

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1823877

Account ID	Description	Amount	Date	Category	Balance
SLOF2002002	GNMA POOL 407H1096	5,397,152.24	12/20/01	12/20/01	5,078,207.84
SLOF2002002	GNMA POOL 407H1210	3,286,530.24	12/20/01	12/20/01	11,323,19. P
SLOF2002002	ST GEORGE FDG CO SECS 144A	783,781.10	12/05/01	12/05/01	51,218.90 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	3,450,000,000.00	12/18/01	12/18/01	32,343.75 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	3,450,000,000.00	12/18/01	12/18/01	15,093.75 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	2,081,733.35	12/03/01	12/03/01	0.00 P
SLOF2002002	MCLEODUSA INC SR NTS	41,150.00	12/01/01	12/01/01	151,987.50 P
SLOF2002002	MCLEODUSA INC SR NT	10,575.00	12/07/01	12/07/01	37,330.00 P
SLOF2002002	MCLEODUSA INC SR NT	11,137.50	12/07/01	12/07/01	36,787.50 P
SLOF2002002	UNITED STATES TREASURY NOTES	287,284.38	12/07/01	12/07/01	4,659.38 P
SLOF2002002	WELLS FARGO BK NA NT	440,788.75	12/04/01	12/07/01	17,265.50 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	33,312.25	12/04/01	12/04/01	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,154.64	12/05/01	12/05/01	0.00 P
SLOF2002002	MCLEODUSA INC SR NT	65,000,000.00	12/11/01	12/11/01	34,275.00 P
SLOF2002002	U S TREASURY BONDS	82,633.79	12/11/01	12/11/01	586.32 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	6,906,408.75	12/18/01	12/18/01	49,484.38 P
SLOF2002002	MCLEODUSA INC SR NT	23,000,000.00	12/12/01	12/12/01	20,125.00 P
SLOF2002002	NISOURCE FRN CORP GTD NT	129,295.60	12/12/01	12/12/01	9,223.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	453,849.56	12/07/01	12/07/01	0.00 P
SLOF2002002	HOUSEHOLD FIN CORP NT	334,638.50	12/13/01	12/13/01	21,017.70 P
SLOF2002002	U S TREASURY BONDS	4,607,938.23	12/11/01	12/14/01	-184,463.01 P
SLOF2002002	U S TREASURY BONDS	847,509.08	12/11/01	12/14/01	16,701.86 P
SLOF2002002	UNITED STATES TREASURY BONDS	16,113.42	12/11/01	12/14/01	1,894.20 P
SLOF2002002	U S TREASURY NOTES	10,157,681.45	12/11/01	12/14/01	121,570.63 P
SLOF2002002	AMERICAN EXP CR SER 97 1 CL A	2,949,078.13	12/12/01	12/17/01	91,496.09 P
SLOF2002002	UNITED STATES TREASURY NOTES	232,156.22	12/12/01	12/17/01	1,940.63 P
SLOF2002002	UNITED STATES TREASURY NOTES	936,351.56	12/12/01	12/17/01	15,489.06 P
SLOF2002002	UNITED STATES TREASURY NOTES	395,370.31	12/12/01	12/17/01	9,134.38 P
SLOF2002002	UNITED STATES TREASURY NOTES	115,107.81	12/12/01	12/17/01	1,437.50 P
SLOF2002002	UNITED STATES TREASURY NOTES	293,376.16	12/12/01	12/17/01	2,258.59 P
SLOF2002002	U S TREASURY NOTES	6,233,613.67	12/11/01	12/14/01	13,666.04 P
SLOF2002002	U S TREASURY NOTES	3,116,912.13	12/12/01	12/14/01	9,347.28 P
SLOF2002002	U S TREASURY NOTES	6,239,665.27	12/12/01	12/14/01	19,717.64 P
SLOF2002002	U S TREASURY NOTES	3,114,896.50	12/12/01	12/14/01	7,331.63 P
SLOF2002002	U S TREASURY NOTES	1,250,385.55	12/12/01	12/14/01	2,741.68 P
SLOF2002002	U S TREASURY NOTES	835,603.52	12/12/01	12/14/01	2,101.63 P
SLOF2002002	RESIDENTIAL FDG MTG 00-KS-A13	2,420,000.00	12/13/01	12/18/01	70,709.38 P
SLOF2002002	RESIDENTIAL FDG MTG 00-KS-A13	452,856.25	12/13/01	12/18/01	12,856.23 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	3,266,451.56	12/13/01	12/13/01	0.00 P
SLOF2002002	MCLEODUSA INC SR NT	4,800.00	12/14/01	12/19/01	21,300.00 P
SLOF2002002	U S TREASURY BONDS	74,800.78	12/14/01	12/19/01	-16,500.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	2,464,746.10	12/17/01	01/14/02	35,459.10 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1,481,250.00	12/17/01	01/14/02	2,499,609.38 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	8,887,148.43	12/17/01	01/14/02	14,991,796.88 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	31,239.16	12/17/01	01/14/02	10,546.88 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	6,408,339.93	12/18/01	01/14/02	-166,289.07 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	16,702,105.44	12/18/01	01/14/02	0.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	6,408,593.75	12/18/01	01/14/02	304,394.52 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	3,500,000,000.00	12/18/01	01/14/02	201,836.12 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	3,500,000,000.00	12/18/01	01/14/02	77,187.30 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	3,453,019.53	12/18/01	01/14/02	-46,074.22 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1,480,722.66	12/18/01	01/14/02	18,808.59 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	987,148.44	12/18/01	01/14/02	12,695.31 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	2,464,843.75	12/18/01	01/14/02	78,515.63 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	985,937.50	12/18/01	01/14/02	13,750.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	987,148.44	12/18/01	01/14/02	12,539.06 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	4,614,464.85	12/18/01	01/14/02	86,582.03 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	2,464,843.75	12/18/01	01/14/02	28,986.25 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	8,980,831.93	12/18/01	01/14/02	91,405.67 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1,481,951.40	12/18/01	01/14/02	12,339.06 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	3,450.00	12/18/01	01/14/02	12,525.00 P
SLOF2002002	MCLEODUSA INC SR NT	4,600.00	12/18/01	12/21/01	16,780.00 P
SLOF2002002	UNITED STATES TREASURY NOTES	6,316,406.25	12/18/01	12/21/01	77,812.30 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	449,248.99	12/21/01	12/21/01	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	2,244,599.68	12/24/01	12/24/01	2,244,599.68 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	839,432.93	12/27/01	12/27/01	839,432.93 P

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1623877

Account Number	Description	Balance	Classification	Other ID	Transaction	Amount	Date	Check #	Amount
SLOF2002002	UNITED STATES TREASURY NOTES	35,000,000.00	U	1029001	09/26/01	36,417.77	-55,973.44		444.33 P
SLOF2002002	UNITED STATES TREASURY NOTES	545,000,000.00	U	1029001	09/26/01	367,076.76	-560,648.73		6,408.01 P
SLOF2002002	UNITED STATES TREASURY NOTES	330,000,000.00	U	1029001	09/26/01	343,367.38	-3,404,673.44		2,694.14 P
SLOF2002002	UNITED STATES TREASURY NOTES	790,000,000.00	U	1029001	10/23/01	822,001.17	-823,328.13		1,326.96 P
SLOF2002002	UNITED STATES TREASURY NOTES	15,000,000.00	U	1029001	10/29/01	15,007.62	15,180.27		-227.35 P
SLOF2002002	UNITED STATES TREASURY NOTES	123,000,000.00	U	1029001	10/29/01	130,063.48	128,945.31		1,118.17 P
SLOF2002002	UNITED STATES TREASURY NOTES	291,659,110.00	U	1029001	10/29/01	121,777.18	12,277.18		0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	545,000,000.00	U	1106001	09/17/01	524,415.35	539,277.50		-14,862.15 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	2,300,000,000.00	U	1106001	07/17/01	3,163,039.07	2,921,000.00		242,039.07 P
SLOF2002002	U S TREASURY BONDS	1,860,000,000.00	U	1102001	11/01/01	2,557,953.95	2,381,311.23		176,554.70 P
SLOF2002002	U S TREASURY BONDS	940,000,000.00	U	1102001	11/01/01	9,673,103.91	9,345,993.75		330,110.16 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	16,207,946,000.00	U	1101001	11/01/01	16,207,946.06	16,207,946.06		0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	480,971,360.00	U	1101001	09/15/01	480,971.36	-480,971.36		0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	203,937,300.00	U	1101001	09/21/01	203,937.30	203,937.30		0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	905,313,590.00	U	1101001	11/01/01	905,313.59	905,313.59		0.00 P
SLOF2002002	UNITED STATES TREASURY NOTES	70,000,000.00	U	1102001	11/20/01	70,315.28	-49,909.70		405.58 P
SLOF2002002	UNITED STATES TREAS NT	5,035,000,000.00	U	1102001	11/20/01	5,037,677.64	3,031,928.65		25,748.99 P
SLOF2002002	UNITED STATES TREAS NT	3,450,000,000.00	U	1105001	11/05/01	3,481,004.69	3,457,346.88		24,257.81 P
SLOF2002002	COMMIT TO PUR PNMA SF MTG	6,345,000,000.00	S	1106001	11/06/01	7,265,722.95	-6,467,712.30		798,010.65 P
SLOF2002002	FEDERAL HOME LN MTG DEBS	695,000,000.00	S	1106001	11/06/01	651,187.50	-622,968.75		28,238.75 P
SLOF2002002	UNITED STATES TREASURY NOTES	600,000,000.00	U	1106001	11/06/01	810,613.25	-694,047.85		116,565.40 P
SLOF2002002	BARCLAYS BK PLC STEP UP 144A	440,000,000.00	S	1109001	11/09/01	437,921.20	-441,896.40		16,024.80 P
SLOF2002002	EXELON GENERATION CO 144A	115,000,000.00	S	1106001	11/06/01	93,150.00	107,850.45		14,709.45 P
SLOF2002002	ROYAL KPN NY NT	493,000,000.00	S	1106001	11/06/01	321,270.00	523,387.50		1,837.50 P
SLOF2002002	TENET HEALTHCARE SR SUB NT	333,000,000.00	S	1109001	11/09/01	644,310.40	572,963.35		71,345.05 P
SLOF2002002	UBS PFD TR 1 TR PFD SECS	2,000,000,000.00	S	1106001	11/06/01	2,165,984.38	2,090,623.00		73,359.38 P
SLOF2002002	U S TREASURY NOTES	15,341,000,000.00	U	1107001	11/07/01	15,992,660.31	15,822,680.63		169,979.68 P
SLOF2002002	COMMIT TO PUR PNMA SF MTG	7,900,000,000.00	S	1114001	11/14/01	8,129,593.75	8,045,656.25		83,937.50 P
SLOF2002002	BDST LATE MONEY DEPOSIT ACCT	7,327,320,610.00	S	1107001	11/07/01	7,327,320.61	7,327,320.61		0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	780,056,140.00	U	1102001	11/02/01	780,036.14	780,036.14		0.00 P
SLOF2002002	COMMIT TO PUR PNMA SF MTG	3,430,000,000.00	S	1113001	11/13/01	3,574,658.20	3,258,890.63		15,767.57 P
SLOF2002002	BDST LATE MONEY DEPOSIT ACCT	1,884,639,930.00	S	1113001	11/13/01	1,884,639.93	1,884,639.93		0.00 P
SLOF2002002	HOUSEHOLD FIN CORP NT	585,000,000.00	S	1114001	11/14/01	659,657.70	592,168.23		66,789.45 P
SLOF2002002	UNITED STATES TREASURY NOTES	193,600,000.00	U	1115001	11/15/01	198,412.50	203,226.56		-4,814.06 P
SLOF2002002	MARCONI PLC BD	445,000,000.00	S	1121001	11/21/01	164,650.00	-435,206.15		290,166.15 P
SLOF2002002	UNITED STATES TREASURY NOTES	323,000,000.00	U	1119001	11/19/01	330,027.34	338,710.94		8,683.60 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	467,744,020.00	U	1119001	11/19/01	467,744.02	0.00		0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	353,333,820.00	U	1119001	11/19/01	353,333.82	0.00		0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	2,863,027,170.00	U	1119001	11/19/01	2,863,027.17	2,863,027.17		0.00 P
SLOF2002002	ARCADIA AUTOMOBILE 99B CL A4	7,500,000,000.00	S	1120001	11/20/01	7,709,765.63	7,435,839.84		273,925.79 P
SLOF2002002	ASSOCIATES AUTO REC 00-3 CL A3	6,500,000,000.00	S	1126001	11/26/01	6,709,218.75	-6,328,691.41		180,527.34 P
SLOF2002002	GLOBAL CROSSING SR NT	160,000,000.00	S	1126001	11/26/01	166,300.00	388,708.00		-482,208.00 P
SLOF2002002	UNITED STATES TREASURY BONDS	45,000,000.00	U	1126001	11/26/01	179,223.00	193,350.00		14,123.00 P
SLOF2002002	UNITED STATES TREASURY BONDS	115,000,000.00	U	1126001	11/26/01	128,350.78	54,376.89		-4,324.22 P
SLOF2002002	UNITED STATES TREASURY BONDS	23,000,000.00	U	1126001	11/26/01	27,857.42	30,210.94		10,619.53 P
SLOF2002002	U S TREASURY NOTES	4,485,000,000.00	U	1123001	11/23/01	4,767,940.43	-4,688,236.36		79,704.07 P
SLOF2002002	U S TREASURY NOTES	4,015,000,000.00	U	1123001	11/23/01	4,268,290.04	-4,219,670.89		48,619.15 P
SLOF2002002	COMMIT TO PUR PNMA SF MTG	11,605,000,000.00	U	1126001	11/26/01	11,625,193.74	11,768,193.31		142,343.57 P
SLOF2002002	COMMIT TO PUR PNMA SF MTG	11,836,000,000.00	U	1126001	11/26/01	11,852,226.17	12,141,146.87		283,879.06 P
SLOF2002002	U S TREASURY BONDS	190,000,000.00	U	1126001	11/26/01	243,160.55	601.18 P		283,879.06 P
SLOF2002002	U S TREASURY BONDS	10,000,000.00	U	1126001	11/26/01	172,842.19	-400.78 P		601.18 P
SLOF2002002	BDST LATE MONEY DEPOSIT ACCT	9,117,837,510.00	S	1126001	11/26/01	9,117,837.51	9,117,837.51		907.42 P
SLOF2002002	U S TREASURY BONDS	85,000,000.00	U	1127001	11/27/01	109,945.70	108,826.36		219.14 P
SLOF2002002	U S TREASURY BONDS	55,000,000.00	U	1127001	11/27/01	70,371.09	70,417.19		146.10 P
SLOF2002002	UNITED STATES TREASURY BONDS	35,000,000.00	U	1127001	11/27/01	38,802.15	-42,017.77		3,215.62 P
SLOF2002002	UNITED STATES TREASURY BONDS	20,000,000.00	U	1127001	11/27/01	22,172.63	24,169.75		1,998.10 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	336,324,970.00	U	1127001	11/27/01	336,324.97	336,324.97		0.00 P
SLOF2002002	EXELON GENERATION CO 144A	575,000,000.00	S	1129001	11/29/01	582,687.75	577,478.23		5,209.50 P
SLOF2002002	U S TREASURY NOTES	12,160,000,000.00	U	1129001	11/29/01	13,303,970.40	13,298,083.94		5,884.46 P
SLOF2002002	COMMIT TO PUR PNMA 1 SF MTG	3,338,102,000.00	S	1120001	11/20/01	3,379,938.67	-3,379,938.67		0.00 P
SLOF2002002	COMMIT TO PUR PNMA 1 SF MTG	5,438,324,000.00	S	1120001	11/20/01	5,526,770.31	5,526,770.31		0.00 P

SLOF2002002	NA7047358	PANAMA REPUBLIC OF BIDS	0703501	10/15/01	10/18/01	3 018 75	5 095 00	76 25 P
SLOF2002002	NA7054416	MEXICO GOVERNMENT OF BIDS	0703101	10/15/01	10/18/01	69 462 50	70 135 00	562 50 P
SLOF2002002	NA7116007	EGYPT (ARAB REP OF) BIDS	0821601	10/15/01	10/18/01	55 800 00	-60 375 00	-4 575 00 P
SLOF2002002	ED4539802	GERMANY FEDERAL REPUBLIC OF	0301001	10/16/01	10/19/01	73 793 377 38	7 024 672 51	334 704 77 P
SLOF2002002	01F9604A8	COMMIT TO PUR FNMA SF MTG	0911401	10/16/01	10/18/01	3 379 691 02	3 243 100 00	36 591 02 P
SLOF2002002	01F9604A8	COMMIT TO PUR FNMA SF MTG	0911401	10/16/01	10/18/01	3 664 835 16	3 623 636 25	41 228 91 P
SLOF2002002	912827782	UNITED STATES TREASURY NOTES	0902401	10/16/01	10/19/01	15 303 91	-15 011 13	492 78 P
SLOF2002002	912827782	UNITED STATES TREASURY NOTES	0911001	10/16/01	10/19/01	31 007 81	-30 365 63	642 18 P
SLOF2002002	912827782	UNITED STATES TREASURY NOTES	0911001	10/16/01	10/19/01	31 007 81	-30 393 73	614 06 P
SLOF2002002	912827782	UNITED STATES TREASURY NOTES	0911001	10/16/01	10/19/01	20 671 87	20 236 23	435 62 P
SLOF2002002	912827782	UNITED STATES TREASURY NOTES	0911901	10/16/01	10/19/01	77 319 53	76 734 38	783 15 P
SLOF2002002	912827782	UNITED STATES TREASURY NOTES	0902001	10/16/01	10/19/01	51 679 49	-51 218 75	466 94 P
SLOF2002002	912827782	UNITED STATES TREASURY NOTES	0902601	10/16/01	10/19/01	87 153 47	-87 364 06	491 41 P
SLOF2002002	NA5456861	COSTA RICA REP UNSUB BIDS	0801401	10/17/01	10/22/01	23 623 00	23 562 50	63 50 P
SLOF2002002	01F9604B8	COMMIT TO PUR FNMA SF MTG	101601	10/17/01	11/19/01	3 372 662 50	3 370 310 94	1 351 56 P
SLOF2002002	01F9604B8	COMMIT TO PUR FNMA SF MTG	101601	10/17/01	11/19/01	285 250 00	285 075 00	175 00 P
SLOF2002002	01F9604B8	COMMIT TO PUR FNMA SF MTG	1016601	10/17/01	11/19/01	3 372 662 50	3 369 993 75	2 668 75 P
SLOF2002002	01F9706B5	COMMIT TO PUR FNMA SF MTG	1009001	10/17/01	11/14/01	834 432 81	-830 136 35	4 278 56 P
SLOF2002002	01F9706B5	COMMIT TO PUR FNMA SF MTG	1009901	10/17/01	11/14/01	1 933 699 41	1 943 906 25	9 793 16 P
SLOF2002002	01F9706B5	COMMIT TO PUR FNMA SF MTG	1003001	10/17/01	11/14/01	632 303 13	-629 443 75	2 839 31 P
SLOF2002002	01F9706B5	COMMIT TO PUR FNMA SF MTG	1009901	10/17/01	11/14/01	1 973 020 00	1 963 500 00	9 520 00 P
SLOF2002002	01F9706B5	COMMIT TO PUR FNMA SF MTG	1009901	10/17/01	11/14/01	834 181 25	830 136 25	4 023 00 P
SLOF2002002	01F9706B5	COMMIT TO PUR FNMA SF MTG	1009901	10/17/01	11/14/01	1 933 331 25	1 944 200 78	9 130 47 P
SLOF2002002	283903AAS	EL PASO ENERGY CORP SR MTS	0801401	10/17/01	10/22/01	855 036 25	855 338 75	37 747 50 P
SLOF2002002	566046A83	MARCONI PLC BD	0202001	10/17/01	10/22/01	64 350 00	168 406 55	104 436 55 P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	0901001	10/17/01	10/17/01	1 097 423 11	1 097 423 11	0 00 P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	0901101	10/17/01	10/17/01	138 253 78	138 253 78	0 00 P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	0901701	10/17/01	10/17/01	29 761 65	29 761 65	0 00 P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	0901701	10/17/01	10/17/01	1 634 539 46	1 634 539 46	0 00 P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	0901701	10/18/01	10/18/01	365 583 17	365 583 17	0 00 P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	0901701	10/23/01	10/23/01	46 150 27	-46 150 27	0 00 P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	0901701	10/23/01	10/23/01	134 314 19	134 314 19	0 00 P
SLOF2002002	01F9606B6	COMMIT TO PUR FNMA SF MTG	1009001	10/24/01	11/14/01	2 923 993 75	2 923 993 75	2 751 56 P
SLOF2002002	01F9606B6	COMMIT TO PUR FNMA SF MTG	1009001	10/24/01	11/14/01	11 803 820 90	11 803 527 34	7 706 44 P
SLOF2002002	30161MAA1	EXELON GENERATION CO 144A	0602001	10/24/01	10/29/01	140 210 90	135 581 83	4 229 05 P
SLOF2002002	9128276X3	U S TREASURY NOTES	101101	10/24/01	10/26/01	180 391 02	180 391 02	382 66 P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	0901701	10/24/01	10/24/01	-411 790 36	-411 790 36	0 00 P
SLOF2002002	321081HAT1	LB UBS COMAL MTG TR 00-C CL A2	101900	10/25/01	10/26/01	1 707 421 88	1 580 097 66	127 324 22 P
SLOF2002002	912810ECC1	U S TREASURY BONDS	120799	10/29/01	10/30/01	2 176 107 34	1 917 670 70	238 431 64 P
SLOF2002002	912810ECC2	U S TREASURY BONDS	0903501	10/29/01	10/30/01	3 997 378 91	2 993 669 13	10 909 76 P
SLOF2002002	912810ECC3	U S TREASURY BONDS	011601	10/29/01	10/30/01	434 971 88	-416 307 81	18 464 07 P
SLOF2002002	912810ECC4	U S TREASURY BONDS	011601	10/29/01	10/30/01	356 900 00	-342 350 00	14 550 00 P
SLOF2002002	912810ECC5	UNITED STATES TREASURY BONDS	0601601	10/29/01	10/30/01	43 550 00	-42 468 75	3 081 25 P
SLOF2002002	912810ECC6	UNITED STATES TREASURY BONDS	0601601	10/29/01	10/30/01	654 781 25	-617 236 56	37 544 69 P
SLOF2002002	912810ECC7	UNITED STATES TREASURY BONDS	070901	10/29/01	10/30/01	483 968 75	-452 691 41	31 277 34 P
SLOF2002002	912810ECC8	UNITED STATES TREASURY BONDS	040101	10/29/01	10/30/01	51 243 75	-49 197 66	2 046 09 P
SLOF2002002	912810ECC9	UNITED STATES TREASURY BONDS	080201	10/29/01	10/30/01	74 018 75	70 636 72	3 381 03 P
SLOF2002002	912810ECC10	UNITED STATES TREASURY BONDS	080301	10/29/01	10/30/01	43 550 00	-41 308 44	2 151 56 P
SLOF2002002	912810ECC11	UNITED STATES TREASURY BONDS	080901	10/29/01	10/30/01	51 243 75	-49 471 88	1 771 87 P
SLOF2002002	912810ECC12	UNITED STATES TREASURY BONDS	080101	10/29/01	10/30/01	108 181 25	-103 906 25	4 275 00 P
SLOF2002002	912810ECC13	UNITED STATES TREASURY BONDS	080101	10/29/01	10/30/01	43 550 00	-41 837 50	1 712 50 P
SLOF2002002	912810ECC14	UNITED STATES TREASURY BONDS	0801501	10/29/01	10/30/01	43 550 00	-43 725 00	1 825 00 P
SLOF2002002	912810ECC15	UNITED STATES TREASURY BONDS	0801501	10/29/01	10/30/01	28 468 75	27 289 06	1 179 69 P
SLOF2002002	912810ECC16	UNITED STATES TREASURY BONDS	0801601	10/29/01	10/30/01	51 243 75	-49 457 81	1 785 94 P
SLOF2002002	912810ECC17	UNITED STATES TREASURY BONDS	0901001	10/29/01	10/30/01	472 381 23	-453 237 81	19 323 44 P
SLOF2002002	912810ECC18	UNITED STATES TREASURY BONDS	0902001	10/29/01	10/30/01	11 387 50	10 809 38	578 12 P
SLOF2002002	912810ECC19	UNITED STATES TREASURY BONDS	0902001	10/29/01	10/30/01	39 836 23	37 834 69	2 001 56 P
SLOF2002002	912810ECC20	UNITED STATES TREASURY BONDS	0902001	10/29/01	10/30/01	17 081 25	16 209 38	871 87 P
SLOF2002002	912810ECC21	UNITED STATES TREASURY BONDS	0902001	10/29/01	10/30/01	39 836 23	37 827 34	2 028 91 P
SLOF2002002	912810ECC22	UNITED STATES TREASURY BONDS	0902001	10/29/01	10/30/01	39 836 23	38 062 50	1 793 73 P
SLOF2002002	912810ECC23	UNITED STATES TREASURY BONDS	0902001	10/29/01	10/30/01	227 250 00	218 437 50	9 312 50 P
SLOF2002002	912810ECC24	UNITED STATES TREASURY BONDS	0902001	10/29/01	10/30/01	478 375 00	-466 593 75	11 681 25 P
SLOF2002002	9128276T4	U S TREASURY NOTES	0702001	10/29/01	10/30/01	2 336 484 37	2 230 330 75	106 133 62 P
SLOF2002002	9128276T4	U S TREASURY NOTES	0806001	10/29/01	10/30/01	1 012 476 56	963 726 56	48 750 00 P
SLOF2002002	9128276T4	U S TREASURY NOTES	0809001	10/29/01	10/30/01	181 726 56	173 632 81	8 093 75 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Description	08/29/01	09/28/01	09/28/01	09/28/01	09/28/01	09/28/01
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	2,341,216.96	0.00	0.00	0.00	0.00	0.00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	18,662.38	18,662.38	18,662.38	0.00	0.00	0.00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	2,153,085.74	2,153,085.74	2,153,085.74	0.00	0.00	0.00
SLOF2002002	RUSSIAN FEDERATION USD 1000	23,000,000.00	10,004.01	10,004.01	18,995.99	18,995.99	250,000.00
SLOF2002002	RUSSIAN FEDERATION USD 1000	15,000,000.00	10,004.01	10,004.01	11,343.73	9,993.75	1,530,000.00
SLOF2002002	RUSSIAN FEDERATION BDS	100,000,000.00	10,004.01	10,004.01	43,123.00	40,500.00	4,635,000.00
SLOF2002002	RUSSIAN FEDERATION BDS	90,000,000.00	10,004.01	10,004.01	40,612.50	36,337.50	4,275,000.00
SLOF2002002	RUSSIAN FEDERATION BDS	25,000,000.00	10,004.01	10,004.01	11,281.25	9,845.75	1,437,500.00
SLOF2002002	PERU REP VAR RT NTS	25,000,000.00	10,004.01	10,004.01	17,375.00	17,063.50	312,500.00
SLOF2002002	PERU REP VAR RT NTS	50,000,000.00	10,004.01	10,004.01	34,750.00	34,312.50	437,500.00
SLOF2002002	U.S. TREASURY NOTES	9,265,000,000.00	10,004.01	10,004.01	9,992,894.18	9,295,408.78	297,493,400.00
SLOF2002002	U.S. TREASURY NOTES	6,705,000,000.00	10,004.01	10,004.01	6,982,294.17	6,985,484.38	6,809,790.00
SLOF2002002	U.S. TREASURY NOTES	180,000,000.00	10,004.01	10,004.01	185,370.31	186,117.19	253,120.00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	14,930,626.01	10,004.01	10,004.01	14,930,626.01	0.00	0.00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	580,441,300.00	10,004.01	10,004.01	584,406.34	584,406.34	0.00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	37,647,060.00	10,004.01	10,004.01	38,041.39	38,041.39	0.00
SLOF2002002	COLUMBIA REP BDS	65,000,000.00	10,004.01	10,004.01	27,218.23	32,541.18	5,132,950.00
SLOF2002002	PANAMA REPUBLIC OF BDS	15,000,000.00	10,004.01	10,004.01	61,750.00	56,972.50	4,777,500.00
SLOF2002002	COMMIT TO PUR FNMA SF MTG	610,000,000.00	10,004.01	10,004.01	15,215.00	15,215.00	360,000.00
SLOF2002002	BANK AMER CORP SUB NT	865,000,000.00	10,004.01	10,004.01	631,445.31	-619,711.88	11,723,450.00
SLOF2002002	BRAZIL FEDERATIVE REP NTS	9,411,760.00	10,004.01	10,004.01	954,864.85	44,711.85	44,711.85
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1,995,000,000.00	10,004.01	10,004.01	8,823.53	8,153.29	1,311,760.00
SLOF2002002	COMMIT TO PUR FNMA SF MTG	13,546,000,000.00	10,004.01	10,004.01	2,037,705.47	-1,998,870.31	40,835,160.00
SLOF2002002	COMMIT TO PUR FNMA SF MTG	9,610,000,000.00	10,004.01	10,004.01	17,648,632.28	187,215.78	187,215.78
SLOF2002002	COMMIT TO PUR FNMA SF MTG	9,610,000,000.00	10,004.01	10,004.01	2,073,393.73	1,997,413.82	39,977,930.00
SLOF2002002	COLUMBIA REP AMORIZING NT	77,518,460.00	10,004.01	10,004.01	9,814,212.50	9,619,009.38	195,203,120.00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	303,411,150.00	10,004.01	10,004.01	303,411.19	303,411.19	2,445,100.00
SLOF2002002	MEXICO/UTO MEXICAN STATES NTS	65,000,000.00	10,004.01	10,004.01	66,708.23	63,751.00	63,751.00
SLOF2002002	COLUMBIA REP BDS	45,000,000.00	10,004.01	10,004.01	44,212.50	-37,800.00	6,412,500.00
SLOF2002002	BULGARIA (NATIONAL) REP OF BDS	75,000,000.00	10,004.01	10,004.01	39,156.25	36,210.00	2,906,250.00
SLOF2002002	BULGARIA (NATIONAL) REP OF BDS	5,000,000.00	10,004.01	10,004.01	3,943.75	3,825.00	118,750.00
SLOF2002002	RUSSIAN FEDERATION BDS	20,000,000.00	10,004.01	10,004.01	9,062.50	8,100.00	9,625,000.00
SLOF2002002	RUSSIAN FEDERATION BDS	120,000,000.00	10,004.01	10,004.01	54,375.00	-48,750.00	3,625,000.00
SLOF2002002	PANAMA REP OF NTS	84,857,750.00	10,004.01	10,004.01	63,746.95	71,460.85	7,713,900.00
SLOF2002002	PANAMA REP OF NTS	1,079,170.00	10,004.01	10,004.01	780.80	-48.38	712,400.00
SLOF2002002	PERU REP NTS REGS	2,975,000,000.00	10,004.01	10,004.01	44,100.00	-40,950.00	3,150,000.00
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1,885,000,000.00	10,004.01	10,004.01	2,932,821.68	2,881,803.13	51,018,550.00
SLOF2002002	COMMIT TO PUR FNMA SF MTG	2,204,000,000.00	10,004.01	10,004.01	1,950,680.47	1,915,042.19	35,638,280.00
SLOF2002002	COMMIT TO PUR FNMA SF MTG	610,000,000.00	10,004.01	10,004.01	2,280,431.23	2,239,126.25	41,323,000.00
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1,780,000,000.00	10,004.01	10,004.01	1,841,743.75	1,808,368.75	33,375,000.00
SLOF2002002	COMMIT TO PUR FNMA SF MTG	405,000,000.00	10,004.01	10,004.01	832,923.44	-817,829.69	15,093,750.00
SLOF2002002	BULGARIA (NATIONAL) REP OF BDS	70,000,000.00	10,004.01	10,004.01	33,737.90	33,550.00	2,187,500.00
SLOF2002002	PERU REP NTS REGS	10,000,000.00	10,004.01	10,004.01	46,050.00	-44,775.00	1,275,000.00
SLOF2002002	PERU REP NTS REGS	60,000,000.00	10,004.01	10,004.01	6,350.00	5,900.00	500,000.00
SLOF2002002	PANAMA REP OF BDS	35,000,000.00	10,004.01	10,004.01	38,100.00	37,650.00	450,000.00
SLOF2002002	BULGARIA (NATIONAL) REPUBLIC OF	15,000,000.00	10,004.01	10,004.01	35,787.50	-37,275.00	1,487,500.00
SLOF2002002	BULGARIA (NATIONAL) REPUBLIC OF	5,000,000.00	10,004.01	10,004.01	11,643.75	11,681.25	37,500.00
SLOF2002002	BULGARIA (NATIONAL) REPUBLIC OF	75,000,000.00	10,004.01	10,004.01	3,881.25	3,850.00	31,250.00
SLOF2002002	MINISTRY OF FIN RUSSIA BDS	20,000,000.00	10,004.01	10,004.01	58,218.75	58,500.00	281,250.00
SLOF2002002	MINISTRY OF FIN RUSSIA BDS	70,000,000.00	10,004.01	10,004.01	17,900.00	15,575.00	2,325,000.00
SLOF2002002	COSTA RICA REP BDS	60,000,000.00	10,004.01	10,004.01	62,650.00	64,600.00	8,050,000.00
SLOF2002002	KPNQUEST BV SR NT	90,000,000.00	10,004.01	10,004.01	64,050.00	-63,300.00	750,000.00
SLOF2002002	KPNQUEST BV SR NT	50,000,000.00	10,004.01	10,004.01	44,212.50	47,187.50	-42,975,000.00
SLOF2002002	MARCONI PLC BD	185,000,000.00	10,004.01	10,004.01	24,750.00	-48,437.50	23,687,500.00
SLOF2002002	ROYAL KPN NV NT	160,000,000.00	10,004.01	10,004.01	56,425.00	189,267.95	-153,842,950.00
SLOF2002002	ROYAL KPN NV NT	20,000,000.00	10,004.01	10,004.01	126,400.00	139,993.60	33,593,600.00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,916,350.00	10,004.01	10,004.01	14,700.00	18,756.60	-4,036,600.00
SLOF2002002	TRINIDAD/TOBAGO REP NTS REG S	60,000,000.00	10,004.01	10,004.01	1,956.35	0.00	0.00
SLOF2002002	TRINIDAD/TOBAGO REP NTS REG S	20,000,000.00	10,004.01	10,004.01	65,550.00	-65,550.00	0.00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,247,608,000.00	10,004.01	10,004.01	21,850.00	0.00	0.00
SLOF2002002	QATAR STATE OF BDS	80,000,000.00	10,004.01	10,004.01	1,247,608.00	1,247,608.00	0.00
SLOF2002002	BULGARIA (NATIONAL) REPUBLIC OF	14,850,000.00	10,004.01	10,004.01	89,700.00	82,160.00	7,540,000.00
SLOF2002002	BULGARIA (NATIONAL) REPUBLIC OF		10,004.01	10,004.01	11,620.13	74,260.00	74,260.00

Account ID	Description	Account Type	Balance	Account Name	Account Type	Balance	Account Name	Account Type	Balance
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	081401	2,880,321.32	09/06/01	09/06/01	2,880,321.32	09/06/01	09/06/01	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	081501	2,108,543.47	09/06/01	09/06/01	2,108,543.47	09/06/01	09/06/01	0.00 P
SLOF2002002	ROYAL KPN NV NT	021401	50,000,000.00	09/10/01	09/10/01	50,000,000.00	09/10/01	09/10/01	9,185.50 P
SLOF2002002	ROYAL KPN NV NT	021401	30,000,000.00	09/10/01	09/10/01	30,000,000.00	09/10/01	09/10/01	5,398.80 P
SLOF2002002	ROYAL KPN NV NT	021401	30,000,000.00	09/10/01	09/10/01	30,000,000.00	09/10/01	09/10/01	8,998.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	082401	2,935,000,000.00	09/17/01	09/17/01	2,935,000,000.00	09/17/01	09/17/01	0.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	082401	3,631,727,920.00	09/17/01	09/17/01	3,631,727,920.00	09/17/01	09/17/01	0.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	082401	3,190,000,000.00	09/17/01	09/17/01	3,190,000,000.00	09/17/01	09/17/01	64,017.11 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	082401	3,310,000,000.00	09/17/01	09/17/01	3,310,000,000.00	09/17/01	09/17/01	61,286.72 P
SLOF2002002	FED REPUBLIC OF BRAZIL BDS	01/07/01	70,000,000.00	09/18/01	09/18/01	70,000,000.00	09/18/01	09/18/01	9,835.00 P
SLOF2002002	FED REPUBLIC OF BRAZIL BDS	06/22/01	99,000,000.00	09/18/01	09/18/01	99,000,000.00	09/18/01	09/18/01	7,502.00 P
SLOF2002002	BULGARIAN NATIONAL REPUBLIC OF	01/07/01	31,900,000.00	09/18/01	09/18/01	31,900,000.00	09/18/01	09/18/01	84.73 P
SLOF2002002	BULGARIAN NATIONAL REPUBLIC OF	01/07/01	15,600,000.00	09/18/01	09/18/01	15,600,000.00	09/18/01	09/18/01	175.50 P
SLOF2002002	RUSSIA FEDN BDS	12/20/00	30,000,000.00	09/18/01	09/18/01	30,000,000.00	09/18/01	09/18/01	3,175.00 P
SLOF2002002	RUSSIA FEDN BDS	01/06/01	70,000,000.00	09/18/01	09/18/01	70,000,000.00	09/18/01	09/18/01	9,835.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	082401	6,100,000,000.00	09/18/01	09/18/01	6,100,000,000.00	09/18/01	09/18/01	9,835.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	082401	1,780,000,000.00	09/18/01	09/18/01	1,780,000,000.00	09/18/01	09/18/01	52,421.81 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	082401	12,560,000,000.00	09/18/01	09/18/01	12,560,000,000.00	09/18/01	09/18/01	10,846.88 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	082401	1,780,000,000.00	09/18/01	09/18/01	1,780,000,000.00	09/18/01	09/18/01	74,375.00 P
SLOF2002002	U.S. TREASURY NOTES	07/19/01	2,000,000,000.00	09/18/01	09/18/01	2,000,000,000.00	09/18/01	09/18/01	15,018.73 P
SLOF2002002	FRANCE GOVY OF BTAN	01/01/01	7,930,000,000.00	09/19/01	09/19/01	7,930,000,000.00	09/19/01	09/19/01	48,437.50 P
SLOF2002002	BRAZIL FEDERATIVE REP NTS	01/11/01	44,510,000.00	09/19/01	09/19/01	44,510,000.00	09/19/01	09/19/01	302,386.13 P
SLOF2002002	COSTA RICA REP UNSUB BDS	01/11/01	75,294,120.00	09/19/01	09/19/01	75,294,120.00	09/19/01	09/19/01	516.87 P
SLOF2002002	MEXICO UNITED MEXICAN STS BDS	08/14/01	100,000,000.00	09/19/01	09/19/01	100,000,000.00	09/19/01	09/19/01	7,576.46 P
SLOF2002002	PANAMA REPUBLIC OF BDS	04/04/01	70,000,000.00	09/19/01	09/19/01	70,000,000.00	09/19/01	09/19/01	0.00 P
SLOF2002002	PANAMA REPUBLIC OF BDS	04/29/01	70,000,000.00	09/19/01	09/19/01	70,000,000.00	09/19/01	09/19/01	350.00 P
SLOF2002002	BRITISH TELECOMMUNICATIONS NT	07/03/01	10,000,000.00	09/19/01	09/19/01	10,000,000.00	09/19/01	09/19/01	943.00 P
SLOF2002002	DEUTSCHE TELEKOM INTL	12/03/00	85,000,000.00	09/19/01	09/19/01	85,000,000.00	09/19/01	09/19/01	91.00 P
SLOF2002002	DEUTSCHE TELEKOM INTL	04/03/01	440,000,000.00	09/19/01	09/19/01	440,000,000.00	09/19/01	09/19/01	8,183.80 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	01/29/01	90,000,000.00	09/19/01	09/19/01	90,000,000.00	09/19/01	09/19/01	27,724.40 P
SLOF2002002	PHILIPPINES REPUBLIC OF BDS	01/11/01	87,017,500.00	09/19/01	09/19/01	87,017,500.00	09/19/01	09/19/01	4,531.00 P
SLOF2002002	PHILIPPINES REPUBLIC OF BDS	03/03/01	30,000,000.00	09/20/01	09/20/01	30,000,000.00	09/20/01	09/20/01	0.00 P
SLOF2002002	PERU REP NTS REGS	01/04/01	75,000,000.00	09/20/01	09/20/01	75,000,000.00	09/20/01	09/20/01	1,125.00 P
SLOF2002002	PERU REP NTS REGS	01/29/01	5,000,000.00	09/20/01	09/20/01	5,000,000.00	09/20/01	09/20/01	2,718.73 P
SLOF2002002	PERU REP YAR RT NTS	03/24/01	15,000,000.00	09/20/01	09/20/01	15,000,000.00	09/20/01	09/20/01	306.23 P
SLOF2002002	ROYAL KPN NV NT	02/14/01	85,000,000.00	09/20/01	09/20/01	85,000,000.00	09/20/01	09/20/01	810.00 P
SLOF2002002	VERIZON GLOBAL FDG CORP NT	09/06/01	40,000,000.00	09/20/01	09/20/01	40,000,000.00	09/20/01	09/20/01	19,759.10 P
SLOF2002002	VERIZON GLOBAL FDG CORP NT	09/06/01	40,000,000.00	09/20/01	09/20/01	40,000,000.00	09/20/01	09/20/01	1,578.80 P
SLOF2002002	VERIZON GLOBAL FDG CORP NT	09/06/01	20,000,000.00	09/20/01	09/20/01	20,000,000.00	09/20/01	09/20/01	1,354.40 P
SLOF2002002	VERIZON GLOBAL FDG CORP NT	09/06/01	20,000,000.00	09/20/01	09/20/01	20,000,000.00	09/20/01	09/20/01	742.80 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	08/15/01	7,121,010,530.00	09/20/01	09/20/01	7,121,010,530.00	09/20/01	09/20/01	791.80 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	08/15/01	461,546,020.00	09/20/01	09/20/01	461,546,020.00	09/20/01	09/20/01	368.90 P
SLOF2002002	MEXICO UNITED MEXICAN STATES)	08/20/01	40,000,000.00	09/20/01	09/20/01	40,000,000.00	09/20/01	09/20/01	0.00 P
SLOF2002002	PHILIPPINES REP BD	01/12/01	70,000,000.00	09/20/01	09/20/01	70,000,000.00	09/20/01	09/20/01	0.00 P
SLOF2002002	COLUMBIA REP GLOBAL BD	05/30/01	45,000,000.00	09/20/01	09/20/01	45,000,000.00	09/20/01	09/20/01	1,014.40 P
SLOF2002002	WELLS FARGO BK NA NT	01/03/01	590,000,000.00	09/20/01	09/20/01	590,000,000.00	09/20/01	09/20/01	0.00 P
SLOF2002002	ROHM & HAAS CO DEB	03/07/01	535,000,000.00	09/20/01	09/20/01	535,000,000.00	09/20/01	09/20/01	-3,825.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	08/20/01	220,015,870.00	09/20/01	09/20/01	220,015,870.00	09/20/01	09/20/01	-8,817.60 P
SLOF2002002	PHILIPPINES REP BD	02/11/01	390,000,000.00	09/20/01	09/20/01	390,000,000.00	09/20/01	09/20/01	3,400.00 P
SLOF2002002	FORD MTR CR CO GLOBAL SECS	01/25/01	800,000,000.00	09/20/01	09/20/01	800,000,000.00	09/20/01	09/20/01	12,687.50 P
SLOF2002002	U.S. TREASURY NOTES	06/27/01	710,000,000.00	09/20/01	09/20/01	710,000,000.00	09/20/01	09/20/01	4,474.20 P
SLOF2002002	U.S. TREASURY NOTES	08/06/01	440,000,000.00	09/20/01	09/20/01	440,000,000.00	09/20/01	09/20/01	34,125.00 P
SLOF2002002	U.S. TREASURY NOTES	08/17/01	50,000,000.00	09/20/01	09/20/01	50,000,000.00	09/20/01	09/20/01	25,515.62 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	08/20/01	345,172,370.00	09/20/01	09/20/01	345,172,370.00	09/20/01	09/20/01	16,001.56 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	08/20/01	31,611,900.00	09/20/01	09/20/01	31,611,900.00	09/20/01	09/20/01	1,385.94 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	08/20/01	21,348,170.00	09/20/01	09/20/01	21,348,170.00	09/20/01	09/20/01	0.00 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2002002	510715A16	LIBERTY MEDIA CORP SR DEB	45,000,000.00	08/15/01	08/20/01	40,079.23	-42,491.50	2,414.25	P
SLOF2002002	510715A10	LIBERTY MEDIA CORP SR DEB	70,000,000.00	08/15/01	08/20/01	63,480.20	-66,101.00	2,620.80	P
SLOF2002002	510715A10	LIBERTY MEDIA CORP SR DEB	70,000,000.00	08/15/01	08/20/01	65,408.50	-66,101.00	3,692.50	P
SLOF2002002	912875M10	U.S. TREASURY NOTES	1,000,000,000.00	08/15/01	08/20/01	1,051,406.23	1,045,312.50	6,093.73	P
SLOF2002002	NA4230713	RUSSIAN FEDERATION USD 1000	35,000,000.00	08/16/01	08/21/01	26,906.13	-22,662.50	4,243.75	P
SLOF2002002	NA4230711	RUSSIAN FEDERATION USD 1000	55,000,000.00	08/16/01	08/21/01	42,201.23	-36,643.75	5,637.30	P
SLOF2002002	NA3252114	BRAZIL (REPUBLIC) BBS	25,000,000.00	08/16/01	08/21/01	17,500.00	20,212.50	2,712.50	P
SLOF2002002	NA4343940	BRAZIL FEDERATIVE REP MTS	36,470,590.00	08/16/01	08/21/01	44,894.12	-48,811.77	3,917.65	P
SLOF2002002	NA3716710	TURKEY REP BBS	35,000,000.00	08/16/01	08/21/01	29,750.00	34,125.00	-4,375.00	P
SLOF2002002	NA3101892	BRAZIL FED REP BBS	45,000,000.00	08/16/01	08/21/01	45,967.50	50,130.00	-4,162.50	P
SLOF2002002	NA3186457	BRAZIL (REPUBLIC) BBS	60,000,000.00	08/16/01	08/21/01	61,290.00	-67,300.00	5,910.00	P
SLOF2002002	NA3186457	TURKEY (REPUBLIC) BBS	30,000,000.00	08/16/01	08/21/01	13,400.00	18,400.00	-3,000.00	P
SLOF2002002	NA3187723	BRAZIL FEDERATIVE REP US \$	10,000,000.00	08/16/01	08/21/01	8,513.00	9,875.00	-1,360.00	P
SLOF2002002	NA3990356	TURKEY REP OF BBS	35,000,000.00	08/16/01	08/21/01	28,437.50	32,556.25	-4,118.75	P
SLOF2002002	510715A10	LIBERTY MEDIA CORP SR DEB	75,000,000.00	08/16/01	08/21/01	67,128.75	70,822.50	-3,693.75	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	4,224,067.13	08/16/01	08/16/01	4,224,067.13	-4,224,067.13	0.00	P
SLOF2002002	NA4009737	QATAR STATE OF BBS	5,000,000.00	08/17/01	08/22/01	5,796.23	5,023.00	793.23	P
SLOF2002002	NA4009737	QATAR STATE OF BBS	55,000,000.00	08/17/01	08/22/01	63,318.75	56,237.50	7,081.25	P
SLOF2002002	NA4009737	QATAR STATE OF BBS	20,000,000.00	08/17/01	08/22/01	23,025.00	20,540.00	2,485.00	P
SLOF2002002	NA3129357	MEXICO UNLIMITED MEXICAN STATES)	70,000,000.00	08/17/01	08/22/01	90,750.00	87,937.50	2,812.50	P
SLOF2002002	NA3101103	MEXICO UNTD MEX STS BBS	70,000,000.00	08/17/01	08/22/01	79,240.00	76,090.00	3,150.00	P
SLOF2002002	NA7083446	MEXICO GOVERNMENT OF BBS	75,000,000.00	08/17/01	08/22/01	71,287.50	70,125.00	1,162.50	P
SLOF2002002	912875T14	U.S. TREASURY NOTES	2,500,000,000.00	08/17/01	08/22/01	2,313,671.88	2,478,167.50	-15,504.38	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	413,486,490.00	08/17/01	08/17/01	413,486.49	-413,486.49	0.00	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	13,354,482,060.00	08/17/01	08/17/01	13,354,482.06	-13,354,482.06	0.00	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	3,610,334,400.00	08/17/01	08/17/01	3,610,334.40	3,610,334.40	0.00	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	318,279,100.00	08/17/01	08/23/01	318,279.10	318,279.10	0.00	P
SLOF2002002	01F060493	COMMIT TO PUR FNMA SF MTG	3,310,000,000.00	08/24/01	09/20/01	3,111,034.37	-3,288,278.13	22,756.24	P
SLOF2002002	01F060493	COMMIT TO PUR FNMA SF MTG	493,000,000.00	08/24/01	09/20/01	493,154.69	-491,828.91	3,325.78	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	4,594,000,000.00	08/24/01	09/17/01	4,692,378.67	-4,621,276.88	71,101.79	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	610,000,000.00	08/24/01	09/17/01	623,129.30	-613,621.88	9,507.42	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	6,100,000,000.00	08/24/01	09/17/01	6,231,292.97	-6,134,312.50	96,980.47	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	3,036,000,000.00	08/24/01	09/17/01	3,161,345.16	-3,054,975.00	46,370.16	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	6,100,000,000.00	08/24/01	09/17/01	6,216,042.97	-6,138,125.00	77,917.97	P
SLOF2002002	NA2619337	FED REPUBLIC OF BRAZIL BBS	4,594,000,000.00	08/24/01	09/17/01	4,681,393.67	-4,622,712.50	58,681.17	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	60,000,000.00	08/27/01	08/27/01	42,540.00	-49,080.00	-6,540.00	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	610,000,000.00	08/27/01	09/17/01	621,508.98	-613,812.50	7,696.48	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	1,975,000,000.00	08/27/01	09/17/01	2,012,262.70	-1,986,726.56	25,536.14	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	610,000,000.00	08/27/01	09/17/01	621,508.98	-613,812.50	7,696.48	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	1,275,000,000.00	08/27/01	09/17/01	1,289,053.67	-1,242,171.88	46,881.79	P
SLOF2002002	01F070690	COMMIT TO PUR FNMA SF MTG	610,000,000.00	08/27/01	09/17/01	621,508.98	-613,431.25	8,077.73	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	67,323,030.00	08/28/01	08/28/01	67,323.03	-67,323.03	0.00	P
SLOF2002002	NA4009737	QATAR STATE OF BBS	120,000,000.00	08/29/01	09/04/01	139,508.00	123,240.00	16,260.00	P
SLOF2002002	NA3670693	COLOMBIA REP BBS	20,000,000.00	08/29/01	09/04/01	20,290.00	16,925.00	3,365.00	P
SLOF2002002	NA3670693	COLOMBIA REP BBS	5,000,000.00	08/29/01	09/04/01	5,072.50	-4,200.00	872.50	P
SLOF2002002	19322A1W5	COLOMBIA REP AMORTIZING NT	30,000,000.00	08/29/01	09/04/01	31,740.00	29,914.10	1,825.90	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	61,023,900.00	08/31/01	08/31/01	61,022.90	-61,022.90	0.00	P
SLOF2002002	NA4132172	BRAZIL (REPUBLIC) OF BBS	18,471,130.00	09/04/01	09/07/01	13,493.48	14,165.06	-669.58	P
SLOF2002002	NA4230812	RUSSIAN FEDERATION BBS	30,000,000.00	09/11/01	09/07/01	14,700.00	11,812.50	2,887.50	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	2,223,351,000.00	09/04/01	09/04/01	2,223,351.08	2,223,351.08	0.00	P
SLOF2002002	912875T14	U.S. TREASURY NOTES	2,095,000,000.00	09/05/01	09/10/01	2,088,125.78	2,076,704.37	11,421.41	P
SLOF2002002	912875T82	UNITED STATES TREASURY NOTES	565,000,000.00	09/05/01	09/10/01	565,589.06	565,882.81	706.25	P
SLOF2002002	912875T82	UNITED STATES TREASURY NOTES	285,000,000.00	09/05/01	09/10/01	285,801.36	284,766.21	1,035.35	P
SLOF2002002	912875T82	UNITED STATES TREASURY NOTES	185,000,000.00	09/05/01	09/10/01	185,570.31	-185,809.38	289.07	P
SLOF2002002	912875T82	UNITED STATES TREASURY NOTES	315,000,000.00	09/05/01	09/10/01	315,998.44	319,492.97	-3,494.53	P
SLOF2002002	NA3630770	PHILIPPINES REP BD	25,000,000.00	09/05/01	09/10/01	21,373.00	20,375.00	998.00	P
SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	1,995,000,000.00	08/01/01	09/17/01	2,002,247.46	1,984,401.56	17,845.90	P
SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	9,610,000,000.00	08/01/01	09/17/01	9,642,243.60	-9,558,946.88	83,336.72	P
SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	1,995,000,000.00	08/01/01	09/17/01	2,001,701.95	1,985,023.00	16,676.95	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	4,120,410,610.00	09/06/01	09/06/01	4,120,410.61	-4,120,410.61	0.00	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	42,143,500.00	09/06/01	09/06/01	42,143.50	-42,143.50	0.00	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	248,054,490.00	09/06/01	09/06/01	248,054.49	248,054.49	0.00	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	5,758,183,120.00	09/06/01	09/06/01	5,758,183.12	5,758,183.12	0.00	P
SLOF2002002	996102102	SLO CLIENT CASH INVESTMENT TR	2,662,763,940.00	09/06/01	09/06/01	2,662,763.94	2,662,763.94	0.00	P

SLOF7000002	5663064B2	10/20/01	08/02/01	08/07/01	52,325.00	71,614.90	19,289.90 P
SLOF7000002	9121819M5	03/01/01	08/03/01	08/07/01	190,011.72	192,171.88	2,160.16 P
SLOF7000002	9121819M5	04/09/01	08/02/01	08/07/01	608,037.50	-413,025.00	-4,917.50 P
SLOF7000002	9121819M5	04/09/01	08/02/01	08/07/01	792,620.31	-783,495.31	-9,125.00 P
SLOF7000002	91218276T4	06/12/01	08/02/01	08/07/01	7,552,337.50	1,240,807.82	11,529.68 P
SLOF7000002	91218276T4	07/20/01	08/02/01	08/07/01	1,349,647.75	-3,433,079.45	-3,433,079.45 P
SLOF7000002	01F666445	07/12/01	08/03/01	08/16/01	1,295,518.75	-3,277,934.38	17,984.37 P
SLOF7000002	01F666445	07/12/01	08/03/01	08/16/01	4,067,746.40	-4,043,426.56	22,319.84 P
SLOF7000002	3663064B2	07/13/01	08/03/01	08/16/01	3,296,035.94	-3,276,900.00	19,135.94 P
SLOF7000002	144696AC6	02/02/01	08/06/01	08/09/01	900,703.80	873,665.40	25,446.65 P
SLOF7000002	64132AX26	01/17/00	08/06/01	08/09/01	71,725.00	97,191.63	27,038.40 P
SLOF7000002	996102102	04/22/01	08/06/01	08/09/01	1,069,626.30	1,009,626.30	57,499.30 P
SLOF7000002	996102102	06/15/01	08/06/01	08/09/01	334,174.03	334,174.03	0.00 P
SLOF7000002	996102102	06/15/01	08/06/01	08/09/01	79,741.13	79,741.13	0.00 P
SLOF7000002	996102102	06/15/01	08/06/01	08/09/01	24,201.73	24,201.73	0.00 P
SLOF7000002	996102102	06/15/01	08/06/01	08/09/01	294,390.77	294,390.77	0.00 P
SLOF7000002	996102102	06/15/01	08/06/01	08/09/01	162,808.52	162,808.52	0.00 P
SLOF7000002	144696AC6	08/17/00	08/07/01	08/10/01	564,132.60	541,500.60	15,552.00 P
SLOF7000002	996102102	06/23/01	08/07/01	08/10/01	396,504.24	396,504.24	0.00 P
SLOF7000002	9128275M9	07/19/01	08/08/01	08/09/01	5,533,131.25	5,334,929.69	18,201.56 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	186,906.67	186,906.67	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	55,973.45	-61,379.50	-5,406.05 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	17,307.60	-18,886.00	-1,578.40 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	154,275.00	165,000.00	10,725.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	11,296.00	124,790.00	-15,500.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	11,463.63	-9,487.30	-1,976.33 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	11,463.63	9,372.00	-2,091.63 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	19,109.38	16,187.50	-2,921.88 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	18,450.00	15,350.00	-3,100.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	43,811.75	37,406.33	-6,405.42 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	80,632.50	78,747.50	-1,885.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	90,097.75	87,750.00	-2,347.75 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	55,800.00	-64,680.00	-8,880.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	71,155.00	77,980.00	-6,825.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	60,445.00	59,152.50	-1,292.50 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	71,433.00	70,525.00	-918.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	68,978.40	75,544.00	-6,565.60 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	77,447.70	-84,987.00	-7,539.30 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	68,943.75	71,081.35	-4,037.50 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	57,200.00	-40,800.00	-3,500.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	18,112.50	17,550.00	-562.50 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	72,450.00	70,310.00	-2,140.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	4,986.25	-4,300.00	-706.25 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	58,875.00	50,250.00	-8,625.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	3,139,738.91	3,139,738.91	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	1,307,704.31	1,307,704.31	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	381,512.36	381,512.36	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	199,843.69	-199,843.69	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	374,645.09	374,645.09	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	7,424,422.25	7,424,422.25	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	3,427.92	3,427.92	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	724,185.39	724,185.39	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	141,889.03	141,889.03	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	7,847,235.33	7,847,235.33	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	20,840.00	19,965.00	-875.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	262,933.91	262,933.91	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	191,109.38	191,109.38	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	687,095.06	-683,974.23	-3,118.83 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	69,075.00	-60,375.00	-8,700.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	28,781.25	25,125.00	-3,656.25 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	71,291.64	75,347.01	-4,248.37 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	8,456.25	7,663.50	-1,197.75 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	49,231.25	38,937.50	-10,293.75 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	16,402.50	16,402.50	0.00 P
SLOF7000002	996102102	06/23/01	08/08/01	08/09/01	63,562.50	74,062.50	-10,500.00 P



Account ID	Description	06/20/00	06/01/01	06/13/01	267,053.25	260,664.25	6,391.00 P
SLOF2002002	FORD MTR CO DEL GLOBAL	274,000,000 \$	06/01/01	06/13/01	3,121.20	3,071.70	49.50 P
SLOF2002002	FORD MTR CO GLOBAL SECS	3,000,000 \$	06/01/01	06/13/01	309,194.00	308,004.00	810.00 P
SLOF2002002	GENERAL MTRS ACCEP CORP GL BD	810,000,000 \$	06/01/01	06/13/01	329,427.00	813,653.10	15,770.70 P
SLOF2002002	GENERAL MTRS ACCEP CORP GL BD	31,814,216.00 \$	06/01/01	06/13/01	31,814.28	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	6,108,150.00 \$	06/11/01	06/11/01	6,108.15	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	710,000,000 \$	06/11/01	06/11/01	615,919.20	-611,828.30	4,110.90 P
SLOF2002002	AT & T CORP BIDS	430,000,000 \$	06/12/01	06/13/01	438,918.20	-413,113.80	7,602.40 P
SLOF2002002	AT&T WIRELESS SVCS INC NT 144A	1,413,000,000 \$	06/12/01	06/13/01	1,499,348.15	-1,412,693.55	86,654.60 P
SLOF2002002	BRITISH TELECOMMUNICATIONS NT	253,000,000 \$	06/12/01	06/13/01	274,782.50	738,439.75	16,332.75 P
SLOF2002002	HOUSEHOLD FIN CORP NT	133,000,000 \$	06/12/01	06/13/01	133,630.70	2,061.20 P	0.00 P
SLOF2002002	WEST CAP FDC INC NT 141A	643,000,000 \$	06/12/01	06/13/01	572,037.45	519,839.60	17,202.15 P
SLOF2002002	SFRMT CAPITAL CORP	1,506,794,600 \$	06/13/01	06/13/01	1,506,794.60	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	723,796,340.00 \$	06/14/01	06/13/01	723,796.34	1,506,794.60	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,750,000,000 \$	06/15/01	06/13/01	1,750,000.00	44,622.00 P	0.00 P
SLOF2002002	NAFNSA EXPT IMPORT 141A 92 A	1,813,934,460.00 \$	06/16/01	06/13/01	1,813,934.46	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	89,291,170.00 \$	06/19/01	06/19/01	89,291.17	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	498,861,000.00 \$	06/19/01	06/19/01	498,861.00	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	267,174,000.00 \$	06/19/01	06/19/01	267,174.00	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,368,891,000.00 \$	06/19/01	06/19/01	1,368,891.00	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	159,981,000.00 \$	06/19/01	06/19/01	159,981.00	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,111,594,000.00 \$	06/19/01	06/19/01	1,111,594.00	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	94,333,000.00 \$	06/19/01	06/19/01	94,333.00	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	167,346,000.00 \$	06/19/01	06/19/01	167,346.00	-167,846.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	58,667,000.00 \$	06/19/01	06/19/01	58,667.00	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	193,177,000.00 \$	06/19/01	06/19/01	193,177.00	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	175,033,000.00 \$	06/19/01	06/19/01	175,033.00	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	16,911,000.00 \$	06/19/01	06/19/01	16,911.00	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	695,392,200.00 \$	06/19/01	06/19/01	695,392.20	0.00 P	0.00 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	6,038,411.72	07/16/01	07/16/01	6,038,411.72	-6,014,642.19	23,769.53 P
SLOF2002002	U S TREASURY NOTES	3,000,000.00 \$	06/20/01	06/20/01	4,919.73	42.39 P	0.00 P
SLOF2002002	U S TREASURY NOTES	1,013,000,000.00 \$	06/20/01	06/20/01	1,067,310.66	1,058,553.13	9,027.53 P
SLOF2002002	U S TREASURY NOTES	20,000,000.00 \$	06/20/01	06/20/01	19,678.91	19,625.00	53.91 P
SLOF2002002	U S TREASURY NOTES	40,000,000.00 \$	06/20/01	06/20/01	37,950.00	33,800.00	4,150.00 P
SLOF2002002	U S TREASURY NOTES	13,000,000.00 \$	06/20/01	06/20/01	12,493.75	12,493.75	0.00 P
SLOF2002002	U S TREASURY NOTES	639,263,960.00 \$	06/20/01	06/20/01	639,263.96	-639,263.96	0.00 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	1,851,000,000.00 \$	06/20/01	06/20/01	1,908,120.70	1,902,671.81	5,448.82 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	2,709,000,000.00 \$	06/20/01	06/20/01	2,742,327.58	2,756,090.00	6,137.58 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	2,385,000,000.00 \$	06/20/01	06/20/01	2,616,807.62	2,610,850.00	5,957.62 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	806,000,000.00 \$	06/20/01	06/20/01	816,137.97	814,060.00	2,077.97 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	610,000,000.00 \$	06/20/01	06/20/01	617,672.66	-615,909.38	1,763.28 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	469,000,000.00 \$	06/20/01	06/20/01	474,099.14	-473,396.81	1,902.26 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	2,116,000,000.00 \$	06/20/01	06/20/01	2,141,871.41	2,135,837.50	6,033.91 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	12,224,000,000.00 \$	06/20/01	06/20/01	12,373,457.50	12,346,340.00	27,217.50 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	2,116,000,000.00 \$	06/20/01	06/20/01	2,139,887.66	2,137,160.00	2,727.66 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	3,914,000,000.00 \$	06/20/01	06/20/01	4,021,350.00	-4,021,350.00	0.00 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	610,000,000.00 \$	06/20/01	06/20/01	616,314.45	-615,718.75	593.70 P
SLOF2002002	U S TREASURY BONDS	2,220,000,000.00 \$	06/26/01	06/26/01	2,137,267.26	2,214,427.80	77,160.54 P
SLOF2002002	U S TREASURY BONDS	2,220,000,000.00 \$	06/26/01	06/26/01	2,146,894.59	-2,199,226.00	52,331.41 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	132,547,200.00 \$	06/26/01	06/26/01	132,547.20	0.00 P	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	42,076,290.00 \$	06/27/01	06/27/01	42,076.29	-42,076.29	0.00 P
SLOF2002002	MACQUARIE BK LTD SR SUB NT	1,000,000,000.00 \$	07/03/01	07/03/01	1,023,140.00	-1,000,000.00	23,840.00 P
SLOF2002002	RUSSIAN FEDERATION BIDS	30,000,000.00 \$	06/29/01	07/03/01	14,137.50	-11,512.50	2,625.00 P
SLOF2002002	RUSSIAN FEDERATION BIDS	110,000,000.00 \$	06/29/01	07/03/01	51,837.50	-42,625.00	9,212.50 P
SLOF2002002	MINISTRY OF FIN RUSSIA BIDS	35,000,000.00 \$	06/29/01	07/03/01	26,818.75	26,818.75	0.00 P
SLOF2002002	MINISTRY OF FIN RUSSIA BIDS	40,000,000.00 \$	07/03/01	07/03/01	31,500.00	30,160.00	3,440.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	3,102,468,370.00 \$	06/29/01	06/29/01	3,302,468.57	-3,302,468.57	0.00 P
SLOF2002002	MEXICO UNITED MEXICAN STATES)	15,000,000.00 \$	07/03/01	07/03/01	18,105.00	17,550.00	555.00 P
SLOF2002002	MEXICO UNITED MEXICAN STATES BIDS	10,000,000.00 \$	07/03/01	07/03/01	10,940.00	10,755.00	185.00 P
SLOF2002002	COLUMBIA REP BIDS	30,000,000.00 \$	07/03/01	07/03/01	28,550.00	26,280.00	2,270.00 P
SLOF2002002	COLUMBIA REP BIDS	10,000,000.00 \$	07/10/01	07/10/01	9,150.00	8,765.00	785.00 P
SLOF2002002	COLUMBIA REP GLOBAL BD	45,000,000.00 \$	07/03/01	07/03/01	46,123.00	-46,921.25	1,203.75 P
SLOF2002002	DISCOVER CARD PR I CL A	5,000,000,000.00 \$	07/03/01	07/03/01	5,024,609.37	5,024,609.37	0.00 P
SLOF2002002	RESIDENTIAL-00-KS3 CL A I I	1,967,519,600.00 \$	07/03/01	07/03/01	1,986,379.99	1,987,469.66	19,110.33 P
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	1,995,000,000.00 \$	07/06/01	07/06/01	1,969,828.71	1,971,932.81	2,104.10 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Description	01/17/01	03/07/01	04/04/01	2,166,324.84	2,347,296.87	19,027.97 P
SLOF2002002	U S TREASURY NOTES	2,200,000,000.00	03/07/01	04/04/01	2,166,324.84	2,347,296.87	19,027.97 P
SLOF2002002	UNITED STATES TREASURY NOTES	4,775,000,000.00	03/07/01	04/04/01	4,968,984.38	-4,993,394.90	-26,410.52 P
SLOF2002002	U S TREASURY NOTES	11,870,000,000.00	03/07/01	04/04/01	12,933,137.50	-12,844,333.13	104,804.37 P
SLOF2002002	U S TREASURY BONDS	930,000,000.00	03/07/01	04/04/01	1,237,247.80	1,138,893.60	88,354.20 P
SLOF2002002	U S TREASURY BONDS	2,365,000,000.00	03/07/01	04/04/01	3,154,827.23	-2,554,587.11	200,240.12 P
SLOF2002002	U S TREASURY BONDS	2,990,000,000.00	03/07/01	04/04/01	3,322,720.19	-3,086,941.40	235,778.79 P
SLOF2002002	U S TREASURY BONDS	3,380,000,000.00	03/07/01	04/04/01	3,756,129.74	-3,335,161.74	200,968.04 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,630,000,000.00	03/07/01	04/04/01	1,833,613.65	1,800,304.69	33,308.96 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	475,731,000.00	03/07/01	04/04/01	475,731.00	-475,731.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	328,746,000.00	03/07/01	04/04/01	328,746.00	0.00 P	
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	91,916,000.00	03/07/01	04/04/01	91,916.00	-93,936.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	834,337,000.00	03/07/01	04/04/01	834,337.00	834,337.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	263,291,000.00	03/07/01	04/04/01	263,291.00	-263,291.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	311,305,000.00	03/07/01	04/04/01	311,305.00	0.00 P	
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	177,167,000.00	03/07/01	04/04/01	177,167.00	0.00 P	
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	249,800,000.00	03/07/01	04/04/01	249,800.00	0.00 P	
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	3,457,321,000.00	03/07/01	04/04/01	3,457,321.00	3,457,321.00	0.00 P
SLOF2002002	US TREASURY BONDS	155,000,000.00	03/07/01	04/04/01	158,720.62	165,535.16	-4,814.54 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	3,051,720,000.00	03/07/01	04/04/01	3,051,720.00	3,051,720.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	28,431,000.00	03/07/01	04/04/01	28,431.00	28,431.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,756,620,000.00	03/07/01	04/04/01	1,756,620.00	0.00 P	
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	11,638,000.00	03/07/01	04/04/01	11,638.00	0.00 P	
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	176,978,000.00	03/07/01	04/04/01	176,978.00	-176,978.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,171,159,000.00	03/07/01	04/04/01	1,171,159.00	-1,171,159.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,479,379,000.00	03/07/01	04/04/01	1,479,379.00	1,479,379.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	104,490,000.00	03/07/01	04/04/01	104,490.00	104,490.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	6,108,316,000.00	03/07/01	04/04/01	6,108,316.00	-6,108,316.00	0.00 P
SLOF2002002	BRAZIL FED REP BIDS	50,000,000.00	03/07/01	04/04/01	31,875.00	54,425.00	2,550.00 P
SLOF2002002	BRAZIL FED REP BIDS	3,000,000.00	03/07/01	04/04/01	3,187.50	5,593.75	-486.25 P
SLOF2002002	BRAZIL FED REP BIDS	20,000,000.00	03/07/01	04/04/01	22,750.00	22,810.00	1,530.00 P
SLOF2002002	MARCONI PLC BD	160,000,000.00	03/07/01	04/04/01	141,519.20	163,691.20	20,152.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	2,408,601,000.00	03/07/01	04/04/01	2,136,600.00	2,136,600.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	109,473,000.00	03/07/01	04/04/01	109,473.00	0.00 P	
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	252,295,000.00	03/07/01	04/04/01	252,295.00	252,295.00	0.00 P
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	832,015,000.00	03/07/01	04/04/01	832,015.00	832,015.00	0.00 P
SLOF2002002	FED REPUBLIC OF BRAZIL BIDS	115,000,000.00	03/07/01	04/04/01	86,940.00	94,070.00	7,130.00 P
SLOF2002002	RUSSIAN FEDERATION BIDS	45,000,000.00	03/07/01	04/04/01	20,625.00	17,212.50	2,812.50 P
SLOF2002002	RUSSIAN FEDERATION BIDS	70,000,000.00	03/07/01	04/04/01	31,150.00	27,125.00	4,025.00 P
SLOF2002002	RUSSIAN FEDERATION BIDS	30,000,000.00	03/07/01	04/04/01	11,623.00	11,715.00	1,715.00 P
SLOF2002002	MBNA MASTER CR CARD 99 1 CL A	1,014,021,000.00	03/07/01	04/04/01	3,067,265.63	3,002,343.75	64,921.88 P
SLOF2002002	COLUMBIA REP BIDS	110,000,000.00	03/07/01	04/04/01	101,780.38	1,014,021.00	0.00 P
SLOF2002002	HSBC CAP STEP UP PERP 2 144A	695,000,000.00	03/07/01	04/04/01	669,243.45	96,360.00	5,420.58 P
SLOF2002002	HSBC CAP STEP UP PERP 2 144A	575,000,000.00	03/07/01	04/04/01	759,412.60	109,830.85 P	109,830.85 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1,995,000,000.00	03/07/01	04/04/01	1,976,920.31	-418,199.75	100,938.50 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	15,695,000,000.00	03/07/01	04/04/01	15,532,764.07	15,621,429.69	-88,665.62 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1,995,000,000.00	03/07/01	04/04/01	1,980,505.08	1,985,648.44	-5,143.36 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	2,815,000,000.00	03/07/01	04/04/01	1,907,531.64	1,895,603.13	11,928.51 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	2,515,000,000.00	03/07/01	04/04/01	2,610,598.83	2,599,340.62	16,338.21 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	124,000,000.00	03/07/01	04/04/01	124,697.50	124,697.50	0.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	2,515,000,000.00	03/07/01	04/04/01	2,617,514.45	2,599,944.53	17,569.92 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1,815,000,000.00	03/07/01	04/04/01	1,908,709.77	1,895,603.13	13,106.64 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	610,000,000.00	03/07/01	04/04/01	617,672.66	-614,384.38	3,288.28 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	9,136,000,000.00	03/07/01	04/04/01	9,209,913.75	-9,207,375.00	43,538.75 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	5,204,000,000.00	03/07/01	04/04/01	5,249,416.16	5,244,616.25	4,800.31 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	896,000,000.00	03/07/01	04/04/01	907,270.00	-903,280.00	3,990.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	610,000,000.00	03/07/01	04/04/01	617,953.86	-614,956.25	2,997.61 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	4,594,000,000.00	03/07/01	04/04/01	4,648,912.66	-4,631,326.25	17,586.41 P
SLOF2002002	TURKEY REP BIDS	30,000,000.00	03/07/01	04/04/01	28,125.00	28,425.00	300.00 P
SLOF2002002	TURKEY REP BIDS	30,000,000.00	03/07/01	04/04/01	28,125.00	28,125.00	0.00 P
SLOF2002002	TURKEY (REPUBLIC OF) BIDS	60,000,000.00	03/07/01	04/04/01	52,000.00	55,200.00	3,200.00 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	3,310,000,000.00	03/07/01	04/04/01	3,287,890.23	3,288,278.13	-387.90 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	4,085,000,000.00	03/07/01	04/04/01	4,057,713.48	-4,063,979.30	5,265.82 P
SLOF2002002	COMMIT TO PUR FNMA SF MTG	3,310,000,000.00	03/07/01	04/04/01	3,293,890.74	3,293,137.03	-4,266.79 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account ID	Account Name	Account Type	Start Date	End Date	Balance	Change	Balance	Change	Balance
SLOF2002002	BRAZIL (REPUBLIC) BIDS	10,000,000 S	01/12/01	04/20/01	7,650.00	8,085.00	-313.00 P		
SLOF2002002	BRAZIL FED REP BIDS	5,000,000 S	12/19/00	04/20/01	5,450.00	5,442.50	12.50 P		
SLOF2002002	ARGENTINA REPUBLIC OF BIDS	60,000,000 S	01/03/01	04/20/01	17,230.00	56,490.00	-4,700.00 P		
SLOF2002002	ARGENTINA REPUBLIC OF BIDS	20,000,000 S	01/12/01	04/17/01	14,543.00	19,000.00	1,770.00 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	18,771,000 S	01/12/01	04/17/01	18,771.00	0.00 P	0.00 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	15,000,000 S	12/19/00	04/17/01	11,775.00	18,771.00	0.00 P		
SLOF2002002	FED REPUBLIC OF BRAZIL BIDS	20,000,000 S	01/09/01	04/18/01	14,940.00	11,962.50	187.50 P		
SLOF2002002	BULGARIA(NATIONAL REPUBLIC OF)	45,000,000 S	01/05/01	04/23/01	33,615.00	13,823.00	885.00 P		
SLOF2002002	BULGARIA(NATIONAL REPUBLIC OF)	70,000,000 S	12/19/00	04/18/01	48,472.00	34,921.25	1,316.25 P		
SLOF2002002	RUSSIAN FEDERATION USD1000	100,000,000 S	04/18/01	04/23/01	69,230.00	43,793.75	4,681.25 P		
SLOF2002002	RUSSIAN FEDERATION BIDS	150,000,000 S	01/04/01	04/23/01	63,375.00	43,230.00	6,000.00 P		
SLOF2002002	MEXICO(UNITED MEXICAN STATES)	5,000,000 S	01/03/01	04/23/01	5,922.50	5,775.00	6,000.00 P		
SLOF2002002	RUSSIA FEDN BIDS	75,000,000 S	12/20/00	04/18/01	67,212.30	5,850.00	72.50 P		
SLOF2002002	COLOMBIA REP BIDS	35,000,000 S	12/19/00	04/23/01	29,575.00	-63,000.00	4,312.50 P		
SLOF2002002	BRAZIL FED REP BIDS	5,000,000 S	04/18/01	04/23/01	5,430.00	2,450.00 P	2,450.00 P		
SLOF2002002	TURKEY REP OF BIDS	30,000,000 S	01/09/01	04/18/01	24,187.50	5,442.50	13.50 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1,140,192,000 S	01/16/01	04/19/01	1,140,192.00	28,162.50	3,975.00 P		
SLOF2002002	U S TREASURY NOTES	4,480,000,000 S	02/05/01	04/20/01	4,390,400.00	1,140,192.00	0.00 P		
SLOF2002002	U S TREASURY NOTES	3,980,000,000 S	03/09/01	04/20/01	3,900,400.00	-4,488,400.00	-88,000.00 P		
SLOF2002002	U S TREASURY NOTES	3,120,000,000 S	01/20/01	04/20/01	3,097,400.00	95,924.22 P	95,924.22 P		
SLOF2002002	REPUBLIC OF ARGENTINA	50,000,000 S	01/03/01	04/23/01	39,000.00	3,137,062.50	-79,462.50 P		
SLOF2002002	ARGENTINA REP GLOBAL BD	10,000,000 S	01/22/01	04/23/01	9,675.00	-41,075.00	-9,075.00 P		
SLOF2002002	ARGENTINA REP BD	70,000,000 S	01/12/01	04/23/01	50,650.00	9,675.00	2,331.00 P		
SLOF2002002	REPUBLIC OF ARGENTINA	75,000,000 S	01/03/01	04/23/01	48,937.50	-65,310.00	15,330.00 P		
SLOF2002002	ARGENTINA(REP OF)NTS	38,400,000 S	01/03/01	04/23/01	28,996.00	-43,562.50	14,623.00 P		
SLOF2002002	ARGENTINA REPUBLIC OF BIDS	105,000,000 S	01/22/01	04/23/01	76,125.00	-35,174.40	-6,278.40 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	459,817,000 S	01/16/01	04/23/01	459,817.00	-99,730.00	0.00 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	2,698,175,000 S	01/19/01	04/23/01	2,698,175.00	-459,817.00	0.00 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	83,243,000 S	01/22/01	04/23/01	334,433.00	334,433.00	0.00 P		
SLOF2002002	FED REPUBLIC OF BRAZIL BIDS	5,674,000 S	01/23/01	04/23/01	5,674.00	83,243.00	0.00 P		
SLOF2002002	FED REPUBLIC OF BRAZIL BIDS	60,000,000 S	12/19/00	04/23/01	49,675.00	5,674.00	6.00 P		
SLOF2002002	ARGENTINA REPUBLIC OF BIDS	240,000,000 S	01/03/01	05/03/01	181,200.00	-51,837.50	2,762.50 P		
SLOF2002002	BRAZIL FEDERATIVE REP US \$	20,000,000 S	01/03/01	05/03/01	15,100.00	-191,200.00	-10,010.00 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	610,000,000 S	04/02/01	05/03/01	177,750.00	16,360.00	1,260.00 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	3,943,000,000 S	04/02/01	05/14/01	614,860.94	-615,528.13	10,150.00 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	2,585,000,000 S	04/02/01	05/14/01	4,015,747.50	-4,657.19 P	8,092.50 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	1,885,000,000 S	04/02/01	05/14/01	2,606,003.13	-2,610,810.00	-4,846.87 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	1,885,000,000 S	04/02/01	05/14/01	1,900,820.09	1,903,820.00	3,828.91 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	5,274,000,000 S	04/02/01	05/14/01	615,837.89	-416,100.00	762.11 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	824,000,000 S	04/02/01	05/14/01	5,331,643.31	3,218,760.00	2,885.51 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	3,770,000,000 S	04/02/01	05/14/01	832,090.63	831,982.50	701.13 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	1,885,000,000 S	04/02/01	05/14/01	3,809,219.06	3,806,521.88	1,767.18 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	4,100,000,000 S	04/02/01	05/14/01	1,904,144.53	1,902,966.41	1,178.12 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	2,585,000,000 S	04/02/01	05/14/01	6,161,933.13	-4,150,993.75	2,659.38 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	1,071,000,000 S	04/02/01	05/14/01	2,611,333.91	2,610,820.00	403.91 P		
SLOF2002002	COMMIT TO PUR PNMMA SF MTG	53,119,000 S	01/21/01	05/04/01	1,077,021.00	1,034,098.25	42,924.75 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	158,848,000 S	02/02/01	05/01/01	53,119.00	53,119.00	0.00 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	315,963,000 S	02/02/01	05/01/01	315,963.00	158,848.00	0.00 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	342,931,000 S	02/09/01	05/01/01	342,931.00	-315,963.00	0.00 P		
SLOF2002002	BULGARIA(NATIONAL REPUBLIC OF)	75,000,000 S	12/20/00	05/02/01	54,937.50	342,931.00	0.00 P		
SLOF2002002	PERU REP VAR RT NTS	30,000,000 S	01/09/01	05/02/01	11,275.00	57,750.00	2,812.50 P		
SLOF2002002	PERU REP VAR RT NTS	20,000,000 S	01/04/01	05/02/01	18,250.00	20,081.25	1,706.25 P		
SLOF2002002	BRAZIL FED REP BIDS	81,000,000 S	12/19/00	05/02/01	82,910.00	-13,700.00	-1,450.00 P		
SLOF2002002	BRAZIL FEDERATIVE REP US \$	70,000,000 S	01/12/01	05/02/01	63,523.00	-62,522.50	3,611.50 P		
SLOF2002002	BRAZIL FEDERATIVE REP US \$	10,000,000 S	01/03/01	05/02/01	9,075.00	-9,850.00	775.00 P		
SLOF2002002	BRAZIL FEDERATIVE REP US \$	20,000,000 S	01/10/01	05/02/01	18,150.00	19,650.00	1,500.00 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	861,933,000 S	02/09/01	05/02/01	861,933.00	861,933.00	0.00 P		
SLOF2002002	PERU REP VAR RT NTS	45,000,000 S	01/09/01	05/03/01	27,731.25	30,121.88	2,390.63 P		
SLOF2002002	PERU REP VAR RT NTS	30,000,000 S	01/11/01	05/03/01	18,487.50	19,912.50	1,425.00 P		
SLOF2002002	PERU REP VAR RT NTS	30,000,000 S	01/11/01	05/03/01	7,179,714.84	19,912.50	1,500.00 P		
SLOF2002002	UNITED STATES TREASURY NOTES	6,915,000,000 S	01/28/01	05/03/01	7,234,168.74	34,453.90 P	34,453.90 P		
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	2,869,944,000 S	02/09/01	05/03/01	2,869,944.00	0.00 P	0.00 P		

Account	Description	12/20/00	01/28/01	03/29/01	01/21/01	12/20/00	01/28/01	03/29/01	01/21/01	12/20/00
NA403147	ARGENTINA(REF) OPNPTS	3 600 0000 \$				3 600 0000 \$				
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	3 989 719 000 \$	3 114 00	3 989 719 00		3 989 719 00	3 114 00			144 00 P
996102802	SLO CLIENT CASH INVESTMENT TR	941 830 000 \$				941 830 00				0 00 P
996102810	SLO CLIENT CASH INVESTMENT TR	124 800 000 \$				124 800 00				0 00 P
996102820	SLO CLIENT CASH INVESTMENT TR	6 062 863 000 \$				6 062 863 00				5 978 00 P
NA3188816	ARGENTINA REPUBLIC OF	65 000 0000 \$				65 000 0000 \$				0 00 P
NA3188816	ARGENTINA REPUBLIC OF	80 000 0000 \$				80 000 0000 \$				901 25 P
NA5188816	ARGENTINA REPUBLIC OF	10 000 0000 \$				10 000 0000 \$				2 060 00 P
NA5188816	ARGENTINA REPUBLIC OF	60 000 0000 \$				60 000 0000 \$				237 50 P
996102802	SLO CLIENT CASH INVESTMENT TR	88 911 0000 \$				88 911 0000 \$				4 065 00 P
996102810	SLO CLIENT CASH INVESTMENT TR	4 701 649 0000 \$				4 701 649 00				0 00 P
996102820	SLO CLIENT CASH INVESTMENT TR	1 172 467 0000 \$				1 172 467 00				0 00 P
996102830	SLO CLIENT CASH INVESTMENT TR	1 496 621 0000 \$				1 496 621 00				0 00 P
996102840	SLO CLIENT CASH INVESTMENT TR	739 310 0000 \$				739 310 00				0 00 P
996102850	SLO CLIENT CASH INVESTMENT TR	4 190 696 0000 \$				4 190 696 00				0 00 P
343370CA6	FORD MTR CO DEL GLOBAL	1 285 000 0000 \$				1 285 000 00				0 00 P
01F070641	COMMIT TO PUR FNMA SF MTG	4 594 000 0000 \$				4 594 000 00				47 789 15 P
01F070641	COMMIT TO PUR FNMA SF MTG	2 515 000 0000 \$				2 515 000 00				17 237 49 P
01F070641	COMMIT TO PUR FNMA SF MTG	1 845 000 0000 \$				1 845 000 00				9 693 75 P
01F070641	COMMIT TO PUR FNMA SF MTG	5 276 000 0000 \$				5 276 000 00				7 068 75 P
01F070641	COMMIT TO PUR FNMA SF MTG	824 000 0000 \$				824 000 00				18 136 35 P
01F070641	COMMIT TO PUR FNMA SF MTG	610 000 0000 \$				610 000 00				2 446 25 P
01F070641	COMMIT TO PUR FNMA SF MTG	431 000 0000 \$				431 000 00				2 192 19 P
01F070641	COMMIT TO PUR FNMA SF MTG	2 515 000 0000 \$				2 515 000 00				1 630 78 P
01F070641	COMMIT TO PUR FNMA SF MTG	2 515 000 0000 \$				2 515 000 00				10 301 56 P
01F070641	COMMIT TO PUR FNMA SF MTG	610 000 0000 \$				610 000 00				1 906 25 P
01F070641	COMMIT TO PUR FNMA SF MTG	4 594 000 0000 \$				4 594 000 00				17 227 50 P
01F070641	COMMIT TO PUR FNMA SF MTG	6 100 000 0000 \$				6 100 000 00				22 875 00 P
996102802	SLO CLIENT CASH INVESTMENT TR	3 876 106 0000 \$				3 876 106 00				0 00 P
996102810	SLO CLIENT CASH INVESTMENT TR	1 932 800 0000 \$				1 932 800 00				5 931 25 P
996102820	SLO CLIENT CASH INVESTMENT TR	60 000 0000 \$				60 000 00				5 490 00 P
996102830	SLO CLIENT CASH INVESTMENT TR	283 324 3000 \$				283 324 30				2 301 19 P
996102840	SLO CLIENT CASH INVESTMENT TR	94 312 8000 \$				94 312 80				615 71 P
996102850	SLO CLIENT CASH INVESTMENT TR	19 621 6000 \$				19 621 60				1 600 84 P
NA4152172	BRAZIL(REPUBLIC) OF) BIDS	150 000 0000 \$				150 000 00				5 700 00 P
NA4152172	BRAZIL(REPUBLIC) OF) BIDS	150 000 0000 \$				150 000 00				3 200 19 P
NA4152172	BRAZIL(REPUBLIC) OF) BIDS	40 000 0000 \$				40 000 00				1 640 00 P
NA4152172	BRAZIL(REPUBLIC) OF) BIDS	14 000 0000 \$				14 000 00				974 00 P
NA403147	ARGENTINA(REF) OPNPTS	44 000 0000 \$				44 000 00				2 576 00 P
NA403147	ARGENTINA(REF) OPNPTS	4 800 0000 \$				4 800 00				3 200 00 P
NA403147	ARGENTINA(REF) OPNPTS	97 200 0000 \$				97 200 00				4 512 40 P
NA403147	ARGENTINA(REF) OPNPTS	1 450 000 0000 \$				1 450 000 00				74 066 00 P
144502AG7	LEAR CHANNEL COMMS SR NT	266 304 0000 \$				266 304 00				0 00 P
25156PAA1	DEUTSCHE TELEKOM INTL	147 707 0000 \$				147 707 00				0 00 P
996102802	SLO CLIENT CASH INVESTMENT TR	1 891 822 0000 \$				1 891 822 00				0 00 P
996102810	SLO CLIENT CASH INVESTMENT TR	75 000 0000 \$				75 000 00				4 125 00 P
996102820	SLO CLIENT CASH INVESTMENT TR	80 000 0000 \$				80 000 00				3 800 00 P
996102830	SLO CLIENT CASH INVESTMENT TR	266 304 0000 \$				266 304 00				0 00 P
996102840	SLO CLIENT CASH INVESTMENT TR	147 707 0000 \$				147 707 00				0 00 P
996102850	SLO CLIENT CASH INVESTMENT TR	1 657 368 0000 \$				1 657 368 00				0 00 P
652478BA5	NEWS AMER HLDGS INC	845 000 0000 \$				845 000 00				20 567 30 P
01F066451	COMMIT TO PUR FNMA SF MTG	3 295 518 7500 \$				3 295 518 75				2 068 75 P
330715AD3	LIBERTY MEDIA CORP SR NT	915 000 0000 \$				915 000 00				20 907 75 P
330715AJ0	LIBERTY MEDIA CORP SR DEB	695 000 0000 \$				695 000 00				47 732 60 P
9128276T4	U S TREASURY NOTES	330 000 0000 \$				330 000 00				462 30 P
9128276T4	U S TREASURY NOTES	120 000 0000 \$				120 000 00				1 350 00 P
996102802	SLO CLIENT CASH INVESTMENT TR	117 573 0000 \$				117 573 00				0 00 P
996102810	SLO CLIENT CASH INVESTMENT TR	1 326 000 0000 \$				1 326 000 00				0 00 P
23321PA14	FIRST NATIONWIDE 964 CL A 1	1 969 187 7100 \$				1 927 104 35				37 479 18 P
9128276TA0	VODAFONE AIR TOUCH PLC NT	1 000 000 0000 \$				1 048 730 00				40 040 00 P
NA2341695	ARGENTINA REP GLOBAL BD	80 000 0000 \$				80 000 00				6 200 00 P
NA3710696	UNITEC MEXICAN STS MTN BC FR	105 000 0000 \$				74 550 00				412 50 P
NA4230812	RUSSIAN FEDERATION BIDS	30 000 0000 \$				41 706 25				3 871 88 P
NA4230812	RUSSIAN FEDERATION BIDS	30 000 0000 \$				12 487 50				1 256 25 P
NA4230812	RUSSIAN FEDERATION BIDS	15 000 0000 \$				6 243 75				5 397 50
NA5237238	PERU REP VAR RT-NTS	40 000 0000 \$				25 550 00				300 00 P
NA5237238	PERU REP VAR RT-NTS	55 000 0000 \$				35 131 23				2 543 75 P

Alfred P Sloan Foundation  
Taxpayer Identification # 13-1623877

Account	Instrument	Symbol	Quantity	Price	Market Value	Cost Basis	Gain/Loss	Yield	Dividend	Capital Gains	Other	Total
SLOF2002002	COMMIT TO PUR FNMA SF MTG	01F07047	3,433,000,000	5	17,165,000	0	17,165,000					17,165,000
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	1,399,179,000	5	6,995,950	0	6,995,950					6,995,950
SLOF2002002	COMMIT TO PUR FNMA SF MTG	01F06654	1,700,000,000	5	8,500,000	0	8,500,000					8,500,000
SLOF2002002	NEWS AMER INC GTD SR DEBS	0609000	1,440,000,000	5	7,200,000	0	7,200,000					7,200,000
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	30,122,000	5	1,506,100	0	1,506,100					1,506,100
SLOF2002002	PHILLIPS PETE CO NT	1030000	1,900,000,000	5	9,500,000	0	9,500,000					9,500,000
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	3,342,040,000	5	16,710,200	0	16,710,200					16,710,200
SLOF2002002	TELEFONICA EUROPE B V US NT	1106000	1,005,000,000	5	5,025,000	0	5,025,000					5,025,000
SLOF2002002	TURKEY REP BDS	1219000	55,000,000	5	2,750,000	0	2,750,000					2,750,000
SLOF2002002	TURKEY REP BDS	1219000	15,000,000	5	750,000	0	750,000					750,000
SLOF2002002	TURKEY REP BDS	1219000	40,000,000	5	2,000,000	0	2,000,000					2,000,000
SLOF2002002	TURKEY (REPUBLIC OF) BIDS	0101001	70,000,000	5	3,500,000	0	3,500,000					3,500,000
SLOF2002002	U S TREASURY NOTES	0215001	1,200,000,000	5	6,000,000	0	6,000,000					6,000,000
SLOF2002002	U S TREASURY NOTES	0215001	55,000,000	5	2,750,000	0	2,750,000					2,750,000
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	207,753,000	5	1,038,765	0	1,038,765					1,038,765
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	384,151,000	5	1,920,755	0	1,920,755					1,920,755
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	172,977,000	5	864,885	0	864,885					864,885
SLOF2002002	U S TREASURY NOTES	0215001	700,000,000	5	3,500,000	0	3,500,000					3,500,000
SLOF2002002	U S TREASURY NOTES	0215001	470,000,000	5	2,350,000	0	2,350,000					2,350,000
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	2,280,214,000	5	11,401,070	0	11,401,070					11,401,070
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	3,000,000,000	5	15,000,000	0	15,000,000					15,000,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	220,000,000	5	1,100,000	0	1,100,000					1,100,000
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	1,060,325,000	5	5,301,625	0	5,301,625					5,301,625
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	2,040,000,000	5	10,200,000	0	10,200,000					10,200,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	2,040,000,000	5	10,200,000	0	10,200,000					10,200,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	2,011,000,000	5	10,055,000	0	10,055,000					10,055,000
SLOF2002002	CHASE MANGATTAN BK 94-1 CL A 2	0821000	6,000,000,000	5	30,000,000	0	30,000,000					30,000,000
SLOF2002002	US TREAS BD STRIPPED	0419099	505,000,000	5	2,525,000	0	2,525,000					2,525,000
SLOF2002002	US TREAS BD STRIPPED	0215001	715,000,000	5	3,575,000	0	3,575,000					3,575,000
SLOF2002002	US TREAS BD STRIPPED	0215001	4,910,000,000	5	24,550,000	0	24,550,000					24,550,000
SLOF2002002	US TREAS BD STRIPPED	0215001	2,000,000,000	5	10,000,000	0	10,000,000					10,000,000
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	176,857,000	5	884,285	0	884,285					884,285
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	6,100,000,000	5	30,500,000	0	30,500,000					30,500,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	610,000,000	5	3,050,000	0	3,050,000					3,050,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	3,036,000,000	5	15,180,000	0	15,180,000					15,180,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	1,885,000,000	5	9,425,000	0	9,425,000					9,425,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	6,100,000,000	5	30,500,000	0	30,500,000					30,500,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	610,000,000	5	3,050,000	0	3,050,000					3,050,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	2,709,000,000	5	13,545,000	0	13,545,000					13,545,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	1,885,000,000	5	9,425,000	0	9,425,000					9,425,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	2,535,000,000	5	12,675,000	0	12,675,000					12,675,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	4,594,000,000	5	22,970,000	0	22,970,000					22,970,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	2,780,000,000	5	13,900,000	0	13,900,000					13,900,000
SLOF2002002	CHASE COML MTG SECS 99-1 A 2	0929001	2,000,000,000	5	10,000,000	0	10,000,000					10,000,000
SLOF2002002	CREDIT SUISSE CTF 94-C1 A1B	0621000	1,000,000,000	5	5,000,000	0	5,000,000					5,000,000
SLOF2002002	MORGAN STANLEY CAP 94 WFL A2	0511000	1,000,000,000	5	5,000,000	0	5,000,000					5,000,000
SLOF2002002	NOUMIA ASSET 1998 DK CL A 1B	0421099	1,645,000,000	5	8,225,000	0	8,225,000					8,225,000
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	17,267,000	5	86,335	0	86,335					86,335
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	5,435,000,000	5	27,175,000	0	27,175,000					27,175,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	2,780,000,000	5	13,900,000	0	13,900,000					13,900,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	220,000,000	5	1,100,000	0	1,100,000					1,100,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	4,665,000,000	5	23,325,000	0	23,325,000					23,325,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	4,021,000,000	5	20,105,000	0	20,105,000					20,105,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	2,040,000,000	5	10,200,000	0	10,200,000					10,200,000
SLOF2002002	FNMA POOL 40311126	1129099	3,310,213,900	5	16,551,000	0	16,551,000					16,551,000
SLOF2002002	COMMIT TO PUR FNMA SF MTG	0215001	3,310,213,900	5	16,551,000	0	16,551,000					16,551,000
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	880,960,000	5	4,404,800	0	4,404,800					4,404,800
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	240,344,000	5	1,201,720	0	1,201,720					1,201,720
SLOF2002002	ARGENTINA REP NTS	0323001	10,000,000	5	50,000	0	50,000					50,000
SLOF2002002	ARGENTINA REP NTS	0323001	316,864,000	5	1,584,320	0	1,584,320					1,584,320
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1207000	132,793,000	5	663,965	0	663,965					663,965
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1211000	105,000,000	5	525,000	0	525,000					525,000
SLOF2002002	ARGENTINA REP GLOBAL BD	0326001	54,000,000	5	270,000	0	270,000					270,000
SLOF2002002	ARGENTINA(REF OFNTS)	0326001	50,400,000	5	252,000	0	252,000					252,000
SLOF2002002	ARGENTINA(REF OFNTS)	0326001	50,400,000	5	252,000	0	252,000					252,000



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2002002	3119MFS7	FEDERAL NATL MTG ASSN DEBS	111,000,000 \$	09/29/00	01/11/01	01/11/01	121,883.13	114,956.80	6,926.33 P
SLOF2002002	3119MFS7	FEDERAL NATL MTG ASSN DEBS	439,000,000 \$	10/02/00	01/11/01	01/11/01	498,414.92	-469,660.68	28,794.24 P
SLOF2002002	3119MFS7	FEDERAL NATL MTG ASSN DEBS	1,937,000,000 \$	08/11/00	01/11/01	01/12/01	2,132,977.11	1,994,515.69	138,461.42 P
SLOF2002002	3119MFS7	FEDERAL NATL MTG ASSN DEBS	1,008,000,000 \$	09/29/00	01/11/01	01/12/01	1,144,441.80	-1,065,980.30	7,461.30 P
SLOF2002002	91210FG8	U.S. TREASURY BONDS	323,000,000 \$	09/08/00	01/12/01	01/16/01	482,023.44	-482,097.66	9,925.78 P
SLOF2002002	91210FG8	U.S. TREASURY BONDS	115,000,000 \$	09/08/00	01/12/01	01/16/01	107,776.36	105,629.30	2,147.26 P
SLOF2002002	91210EX3	U.S. TREASURY BONDS	613,000,000 \$	02/04/00	01/16/01	01/17/01	698,914.44	-641,810.16	57,104.28 P
SLOF2002002	91210EX3	U.S. TREASURY BONDS	2,420,000,000 \$	02/07/00	01/16/01	01/17/01	2,498,199.93	2,498,460.94	251,738.99 P
SLOF2002002	01F079419	COMMIT TO PUR FNMA SF MTG	8,970,000,000 \$	12/01/00	01/17/01	01/22/01	9,093,687.87	-9,017,633.12	76,034.75 P
SLOF2002002	01N070618	COMMIT TO PUR FNMA SF MTG	4,665,000,000 \$	12/11/00	01/17/01	01/23/01	4,666,437.81	-55,032.45 P	35,037.89 P
SLOF2002002	9128275H40	U.S. TREASURY NOTES	870,000,000 \$	07/21/00	01/17/01	01/18/01	898,003.12	862,965.23	35,037.89 P
SLOF2002002	9128275H40	U.S. TREASURY NOTES	110,000,000 \$	09/15/00	01/17/01	01/18/01	110,133.20	-3,407.42 P	3,407.42 P
SLOF2002002	9128275H40	U.S. TREASURY NOTES	160,000,000 \$	09/18/00	01/17/01	01/18/01	163,150.00	-160,400.00	4,750.00 P
SLOF2002002	9128276N7	UNITED STATES TREASURY NOTES	1,310,000,000 \$	11/15/00	01/17/01	01/18/01	1,357,487.30	1,312,660.94	44,826.36 P
SLOF2002002	3119MFS7	FEDERAL NATL MTG ASSN DEBS	1,545,756,000 \$	11/16/00	01/17/01	01/17/01	1,545,756.00	1,545,756.00	0.00 P
SLOF2002002	3119MFS7	FEDERAL NATL MTG ASSN DEBS	1,122,000,000 \$	10/02/00	01/18/01	01/25/01	1,223,933.70	1,150,364.12	73,569.58 P
SLOF2002002	3119MFS7	FEDERAL NATL MTG ASSN DEBS	2,460,000,000 \$	10/02/00	01/18/01	01/19/01	2,681,111.72	2,522,631.60	158,480.12 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	367,337,000 \$	11/16/00	01/18/01	01/19/01	367,337.00	-367,337.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	116,776,000 \$	11/17/00	01/18/01	01/19/01	116,776.00	116,776.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2,288,339,000 \$	11/21/00	01/18/01	01/19/01	2,288,339.00	2,288,339.00	0.00 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	26,343,600 \$	01/18/01	01/19/01	01/19/01	26,343.64	0.00 P	0.00 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	170,000,000 \$	01/05/01	01/22/01	02/12/01	165,139.06	166,759.38	1,620.32 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	4,394,000,000 \$	01/05/01	01/22/01	02/12/01	4,613,173.47	-4,639,940.00	24,764.53 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	2,385,000,000 \$	01/09/01	01/22/01	02/12/01	2,596,915.13	-2,606,810.94	-9,895.71 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	1,885,000,000 \$	01/09/01	01/22/01	02/12/01	1,893,888.67	1,900,904.69	-7,216.02 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	610,000,000 \$	01/09/01	01/23/01	02/12/01	612,811.72	-615,146.88	1,338.21 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	4,666,000,000 \$	01/09/01	01/23/01	02/12/01	4,887,507.34	-4,703,369.37	17,862.03 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	1,885,000,000 \$	01/09/01	01/23/01	02/12/01	1,956,670.80	1,900,904.69	-4,233.89 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	6,100,000,000 \$	01/09/01	01/23/01	02/12/01	6,137,886.72	-6,151,468.73	-13,382.03 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	610,000,000 \$	01/09/01	01/23/01	02/12/01	613,788.67	-615,146.88	1,338.21 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	1,079,000,000 \$	01/09/01	01/23/01	02/12/01	1,083,701.60	-1,088,104.06	2,402.46 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	3,315,000,000 \$	01/09/01	01/23/01	02/12/01	3,536,831.45	3,344,637.81	7,826.36 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	2,385,000,000 \$	01/09/01	01/23/01	02/12/01	2,606,954.30	2,606,810.94	-5,856.64 P
SLOF2002002	01F070623	COMMIT TO PUR FNMA SF MTG	4,051,000,000 \$	01/09/01	01/24/01	02/12/01	4,122,030.74	-4,133,817.81	-13,767.07 P
SLOF2002002	231815AF2	DAIMLER CHRYSLER NT	653,000,000 \$	01/11/01	01/24/01	01/29/01	656,454.10	-652,530.63	3,923.45 P
SLOF2002002	912810F72	US TREASURY BONDS	375,000,000 \$	01/12/01	01/24/01	01/29/01	609,320.32	-611,833.33	2,513.01 P
SLOF2002002	912810F72	US TREASURY BONDS	333,000,000 \$	01/16/01	01/24/01	01/29/01	354,995.31	337,769.53	2,774.22 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1,003,026,000 \$	11/21/00	01/24/01	01/24/01	1,003,026.00	-1,003,026.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	80,000,000 \$	11/21/00	01/25/01	01/25/01	80,867.00	80,867.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	40,000,000 \$	11/21/00	01/25/01	01/25/01	32,900.00	30,200.00	2,700.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	135,000,000 \$	11/20/00	01/26/01	01/31/01	135,118.75	131,213.63	3,905.12 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	40,000,000 \$	11/19/00	01/26/01	01/31/01	16,430.00	14,950.00	1,480.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2,040,000,000 \$	01/01/01	01/26/01	02/12/01	2,078,329.69	-2,083,330.00	5,020.31 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	86,748,000 \$	01/26/01	01/26/01	01/26/01	86,748.00	86,748.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	3,333,000,000 \$	01/17/01	01/29/01	02/13/01	3,318,025.00	-3,382,501.56	5,523.44 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	166,913,000 \$	11/21/00	01/29/01	01/29/01	166,913.00	166,913.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	390,000,000 \$	06/20/00	01/30/01	02/02/01	467,598.60	-443,713.40	23,885.20 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	495,000,000 \$	01/24/01	01/30/01	02/06/01	514,567.97	511,242.19	3,325.78 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	318,252,000 \$	01/30/01	01/30/01	01/30/01	318,252.00	318,252.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4,663,000,000 \$	01/17/01	01/31/01	02/01/01	4,727,685.94	-4,718,979.06	8,746.88 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	432,370,000 \$	11/21/00	01/31/01	01/31/01	432,370.00	-432,370.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1,250,000,000 \$	05/11/00	02/01/01	02/06/01	1,281,230.00	1,148,291.22	132,938.98 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	600,000,000 \$	01/16/01	02/01/01	02/06/01	653,031.25	640,781.23	14,250.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	185,803,000 \$	11/23/00	02/01/01	02/01/01	185,803.00	-403,710.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	970,000,000 \$	01/16/01	02/02/01	02/07/01	1,031,389.66	1,033,929.69	15,459.37 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	28,469,620 \$	02/03/01	02/06/01	02/06/01	28,469.62	28,469.62	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	81,910,000 \$	11/27/00	02/06/01	02/06/01	81,910.00	-81,910.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	491,132,000 \$	11/20/00	02/06/01	02/06/01	491,132.00	-491,132.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	91,914,000 \$	12/07/00	02/06/01	02/06/01	91,914.00	91,914.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	803,833,000 \$	12/07/00	02/07/01	02/07/01	803,833.00	803,833.00	0.00 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4,833,000,000 \$	01/17/01	02/08/01	02/09/01	5,167,047.75	176,343.75	1,766.48 P
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	304,320,000 \$	12/07/00	02/08/01	02/08/01	302,320.00	302,320.00	0.00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

Account Number	Description	Amount	Date	Balance
SLOF2002002	GNMA POOL #0471391	15 850 6500 PD	12/01/01	15 828 36
SLOF2002002	GNMA POOL #072499	2 080 3100 PD	12/01/01	2 077 38
SLOF2002002	GNMA POOL #073539	2 253 9000 PD	12/01/01	2 249 72
SLOF2002002	GNMA POOL #0478131	10 581 1700 PD	12/01/01	10 581 87
SLOF2002002	GNMA POOL #040359	622 7100 PD	12/01/01	622 71
SLOF2002002	GNMA POOL #041310	12 463 7300 PD	12/01/01	12 463 73
SLOF2002002	GNMA POOL #041310	58 3600 PD	12/01/01	58 28
SLOF2002002	GNMA POOL #041310	7 086 3100 PD	12/01/01	7 078 36
SLOF2002002	GNMA POOL #071096	128 013 3700 PD	12/01/01	128 013 37
SLOF2002002	GNMA POOL #071210	81 088 1800 PD	12/01/01	81 088 18
SLOF2002002	DAIMLERCHRYSLER AUTO 00-C A 2	469 878 4000 PD	12/06/01	469 878 54
SLOF2002002	ON7X ACCEP OWNER 99-B A 3	482 494 6800 PD	12/15/01	482 494 68
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	4 351 0000 FDC	06/15/99	4 346 76
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	4 376 1200 FDC	06/15/99	4 372 15
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	4 402 3100 FDC	07/15/99	4 397 69
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	4 428 1000 FDC	08/15/99	4 423 38
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	215 787 1200 FDC	09/15/99	215 557 09
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 461 0600 FDC	10/15/99	3 457 37
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 481 3800 FDC	12/15/99	3 477 57
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 522 0700 FDC	01/15/00	3 518 32
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 501 6200 FDC	01/15/00	3 497 89
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 542 6500 FDC	02/15/00	3 538 87
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 584 1600 FDC	04/15/00	3 580 34
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 563 3400 FDC	04/15/00	3 559 34
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 665 0900 FDC	05/15/00	3 661 25
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 624 1900 FDC	06/15/00	3 622 28
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 646 1400 FDC	07/15/00	3 643 45
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 668 6100 FDC	09/15/00	3 664 72
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 711 0300 FDC	10/15/00	3 707 67
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	3 690 0700 FDC	10/15/00	3 686 14
SLOF2002002	SWP MTG SECS 144A TR 93 A 93-1	955 745 2300 FDC	12/15/00	947 182 36
SLOF2002002	BSDT LATE MONEY DEPOSIT ACCT	51 565 1400 S	01/03/01	55 565 14
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	889 660 0000 S	01/02/01	889 660 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	553 937 0000 S	01/02/01	553 937 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1027 0000 S	01/02/01	1027 00
SLOF2002002	CREDIT SUISSE FIRST 99-C1 A1	4 538 661 2300 S	01/03/01	4 538 010 63
SLOF2002002	LB US COML MTG TR 90-C3 A2	1 200 000 0000 S	01/03/01	1 195 720 01
SLOF2002002	NATIONSLINK FDC CTF 99-1 A1	6 036 464 0900 S	01/03/01	6 036 464 09
SLOF2002002	BSDT LATE MONEY DEPOSIT ACCT	42 423 3100 S	01/03/01	42 423 31
SLOF2002002	COMMIT TO PUR FNMA SF MTG	170 000 0000 S	01/05/01	166 812 50
SLOF2002002	COMMIT TO PUR FNMA SF MTG	4 594 000 0000 S	01/05/01	4 593 810 63
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	211 652 0000 S	01/05/01	211 652 00
SLOF2002002	COMMIT TO PUR FNMA SF MTG	4 051 000 0000 S	01/08/01	4 049 989 86
SLOF2002002	COMMIT TO PUR FNMA SF MTG	2 040 000 0000 S	01/08/01	2 039 300 50
SLOF2002002	COMMIT TO PUR FNMA SF MTG	2 345 000 0000 S	01/09/01	2 342 687 56
SLOF2002002	COMMIT TO PUR FNMA SF MTG	6 100 000 0000 S	01/09/01	6 098 137 50
SLOF2002002	COMMIT TO PUR FNMA SF MTG	11 000 000 0000 S	01/09/01	10 998 656 25
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1 053 000 0000 S	01/09/01	1 052 821 88
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1 885 000 0000 S	01/09/01	1 884 478 52
SLOF2002002	COMMIT TO PUR FNMA SF MTG	6 100 000 0000 S	01/09/01	6 098 946 88
SLOF2002002	COMMIT TO PUR FNMA SF MTG	1 240 000 0000 S	01/09/01	1 234 500 00
SLOF2002002	COMMIT TO PUR FNMA SF MTG	35 000 0000 S	01/09/01	35 314 45
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1 082 414 0000 S	01/09/01	1 082 414 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	25 592 0000 S	01/09/01	25 592 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	4 17 011 0000 S	01/09/01	4 17 011 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	46 409 0000 S	01/09/01	46 409 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	118 786 0000 S	01/09/01	118 786 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	531 139 0000 S	01/09/01	531 139 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	1 213 346 0000 S	01/09/01	1 213 346 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	399 372 0000 S	01/09/01	399 372 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	643 742 0000 S	01/09/01	643 742 00
SLOF2002002	SLO CLIENT CASH INVESTMENT TR	352 481 0000 S	01/10/01	352 481 00



Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF7002002	31291G254	FILMCL GROUP #C0-0785	13,150,290 PD	05/01/01	13,150,290	12,696.19	454.10 P
SLOF7002002	36225B6D4	GNMA POOL #0781094	91,413,570 PD	05/01/01	91,413,570	87,089.99	4,323.58 P
SLOF7002002	76110WKN5	RESIDENTIAL 00-K53 CL A 1 1	123,233,700 PD	05/01/01	123,233,700	123,233.60	3.13 P
SLOF7002002	23181VAF9	DAIMLERCHRYSLER AUTO 00-C A 2	411,667,860 PD	05/06/01	411,667,860	-416,636.82	-4,968.96 P
SLOF7002002	64331SAU2	ONVX ACCEP OWNER 99-B A3	593,178,930 PD	05/15/01	593,178,930	518,197.15	4,981.78 P
SLOF7002002	31283HH11	FILMCL GROUP #G0-1135	44,709,050 PD	06/01/01	44,709,050	-41,182.66	1,526.39 P
SLOF7002002	31292G254	FILMCL GROUP #C0-0785	16,168,170 PD	06/01/01	16,168,170	15,609.86	558.31 P
SLOF7002002	36225B6D4	GNMA POOL #0781094	120,961,360 PD	06/01/01	120,961,360	113,183.12	5,718.26 P
SLOF7002002	76110WKN5	RESIDENTIAL 00-K53 CL A 1 1	195,420,940 PD	06/01/01	195,420,940	195,415.91	4.96 P
SLOF7002002	23181VAF9	DAIMLERCHRYSLER AUTO 00-C A 2	527,591,510 PD	06/06/01	527,591,510	-533,718.46	-6,365.32 P
SLOF7002002	64331SAU2	ONVX ACCEP OWNER 99-B A3	627,393,140 PD	06/15/01	627,393,140	622,330.72	5,270.79 P
SLOF7002002	31283HH11	FILMCL GROUP #G0-1135	56,648,660 PD	07/01/01	56,648,660	54,714.83	1,934.03 P
SLOF7002002	31292G254	FILMCL GROUP #C0-0785	71,700,000 PD	07/01/01	71,700,000	70,984.80	710.55 P
SLOF7002002	36225B6D4	GNMA POOL #0781094	86,420,390 PD	07/01/01	86,420,390	84,560.38 P	4,560.38 P
SLOF7002002	76110WKN5	RESIDENTIAL 00-K53 CL A 1 1	210,787,640 PD	07/01/01	210,787,640	210,782.29	5.35 P
SLOF7002002	23181VAF9	DAIMLERCHRYSLER AUTO 00-C A 2	492,540,140 PD	07/06/01	492,540,140	-498,282.84	-5,942.70 P
SLOF7002002	64331SAU2	ONVX ACCEP OWNER 99-B A3	532,170,180 PD	07/15/01	532,170,180	527,700.78	4,469.40 P
SLOF7002002	N44149333	BULGARIAN NATIONAL REPUBLIC OF	1,100,000 PD	07/28/01	1,100,000	870.38	229.62 P
SLOF7002002	31291G254	FILMCL GROUP #G0-1135	40,936,270 PD	08/01/01	40,936,270	39,558.29	1,398.28 P
SLOF7002002	31292G254	FILMCL GROUP #C0-0785	16,788,440 PD	08/01/01	16,788,440	16,208.71	579.73 P
SLOF7002002	36205NMB9	GNMA POOL #0395534	873,500 PD	08/01/01	873,500	87.23	0.12 P
SLOF7002002	36206VNY3	GNMA POOL #0453197	96,300 PD	08/01/01	96,300	96.36	0.14 P
SLOF7002002	36207FKP5	GNMA POOL #0453682	6,292,330 PD	08/01/01	6,292,330	-4,283.48	8.85 P
SLOF7002002	36208NXT5	GNMA POOL #0456190	11,086,440 PD	08/01/01	11,086,440	11,070.83	13.59 P
SLOF7002002	36209QV84	GNMA POOL #0457839	909,730 PD	08/01/01	909,730	-908.45	1.28 P
SLOF7002002	34301QV84	GNMA POOL #0462537	899,100 PD	08/01/01	899,100	899.20	1.26 P
SLOF7002002	34301VZWB	GNMA POOL #0462537	899,100 PD	08/01/01	899,100	899.20	1.26 P
SLOF7002002	36203SNK7	GNMA POOL #0461987	99,120 PD	08/01/01	99,120	-98.98	0.14 P
SLOF7002002	36204TUH0	GNMA POOL #0463084	1,164,830 PD	08/01/01	1,164,830	1,164.21	1.64 P
SLOF7002002	36209AJW1	GNMA POOL #0465677	119,200 PD	08/01/01	119,200	119.03	0.17 P
SLOF7002002	36209AJR4	GNMA POOL #0465677	785,770 PD	08/01/01	785,770	785.66	1.11 P
SLOF7002002	36209JKC4	GNMA POOL #0471891	193,700 PD	08/01/01	193,700	193.43	0.27 P
SLOF7002002	36209JL9	GNMA POOL #0473499	2,480,380 PD	08/01/01	2,480,380	2,478.89	3.49 P
SLOF7002002	36209K8G3	GNMA POOL #0473539	1,311,590 PD	08/01/01	1,311,590	-1,329.32	1.87 P
SLOF7002002	36209QHG3	GNMA POOL #0478131	201,900 PD	08/01/01	201,900	201.01	0.28 P
SLOF7002002	36209S7TQ4	GNMA POOL #0480359	1,006,830 PD	08/01/01	1,006,830	1,005.41	1.42 P
SLOF7002002	36209T4E6	GNMA POOL #0481521	24,032,930 PD	08/01/01	24,032,930	23,999.13	33.80 P
SLOF7002002	36209WAK8	GNMA POOL #0481310	86,100 PD	08/01/01	86,100	86.11	0.12 P
SLOF7002002	36209KZ26	GNMA POOL #0483066	13,682,230 PD	08/01/01	13,682,230	13,663.01	19.24 P
SLOF7002002	36210NND7	GNMA POOL #0497281	213,890 PD	08/01/01	213,890	213.59	0.30 P
SLOF7002002	36215B6D4	GNMA POOL #0781094	103,760,920 PD	08/01/01	103,760,920	-98,833.35	4,907.57 P
SLOF7002002	23181VAF9	DAIMLERCHRYSLER AUTO 00-C A 2	489,220,860 PD	08/06/01	489,220,860	-485,123.91	5,903.05 P
SLOF7002002	64331SAU2	ONVX ACCEP OWNER 99-B A3	593,839,880 PD	08/15/01	593,839,880	587,860.35	4,978.53 P
SLOF7002002	31283HH11	FILMCL GROUP #G0-1135	44,808,800 PD	09/01/01	44,808,800	-43,279.00	1,529.80 P
SLOF7002002	31291G254	FILMCL GROUP #C0-0785	15,692,820 PD	09/01/01	15,692,820	15,150.93	541.89 P
SLOF7002002	36205NMB9	GNMA POOL #0395534	3,551,230 PD	09/01/01	3,551,230	3,346.23	4.96 P
SLOF7002002	36206VNY3	GNMA POOL #0453197	3,904,720 PD	09/01/01	3,904,720	3,899.22	5.49 P
SLOF7002002	36207FKP5	GNMA POOL #0453682	290,390 PD	09/01/01	290,390	289.39	0.99 P
SLOF7002002	36208NXT5	GNMA POOL #0456190	33,516,780 PD	09/01/01	33,516,780	33,469.63	47.13 P
SLOF7002002	36209QV84	GNMA POOL #0457839	160,730 PD	09/01/01	160,730	160.73	1.21 P
SLOF7002002	36209VZWB	GNMA POOL #0462537	893,220 PD	09/01/01	893,220	892.06	1.26 P
SLOF7002002	36203SNK7	GNMA POOL #0463987	4,443,430 PD	09/01/01	4,443,430	-4,436.20	6.23 P
SLOF7002002	36203TUH0	GNMA POOL #0463084	1,187,780 PD	09/01/01	1,187,780	1,186.11	1.67 P
SLOF7002002	36209AJW1	GNMA POOL #0465677	118,380 PD	09/01/01	118,380	118.41	0.17 P
SLOF7002002	36209AJR4	GNMA POOL #0465677	791,040 PD	09/01/01	791,040	791.04	1.11 P
SLOF7002002	36209JKC4	GNMA POOL #0471891	11,269,960 PD	09/01/01	11,269,960	11,254.11	15.85 P
SLOF7002002	36209JL9	GNMA POOL #0473499	111,630 PD	09/01/01	111,630	111.63	0.16 P
SLOF7002002	36209K8G3	GNMA POOL #0473539	3,019,160 PD	09/01/01	3,019,160	3,013.61	4.23 P
SLOF7002002	36209QHG3	GNMA POOL #0478131	211,070 PD	09/01/01	211,070	210.77	0.30 P
SLOF7002002	36209S7TQ4	GNMA POOL #0480359	513,530 PD	09/01/01	513,530	513.52	0.74 P
SLOF7002002	36209T4E6	GNMA POOL #0481521	7,746,770 PD	09/01/01	7,746,770	7,735.88	10.89 P
SLOF7002002	36209WAK8	GNMA POOL #0481310	61,100 PD	09/01/01	61,100	61.21	0.09 P
SLOF7002002	36209KZ26	GNMA POOL #0483066	274,100 PD	09/01/01	274,100	273.71	0.39 P
SLOF7002002	36210NND7	GNMA POOL #0497281	6,238,930 PD	09/01/01	6,238,930	-6,230.13	8.80 P
SLOF7002002	36215B6D4	GNMA POOL #0781094	108,101,940 PD	09/01/01	108,101,940	102,989.06	5,112.88 P
SLOF7002002	36215B6D4	GNMA POOL #0781094	66,463,310 PD	09/01/01	66,463,310	-47,065.63	-602.32 P

ACCOUNT NUMBER	DESCRIPTION	CO	DATE	AMOUNT	DEBIT	CREDIT	BALANCE
SLOF2002002	SUDA Y EURODOLLAR FUT EXP RUN2	6 000 000 0000 MT	11/27/01	12/12/01	12/13/01	20,366.30	94,148.36
SLOF2002002	FEDERAL HOME LN MTG CORP DISC	5,300 000 0000 MT	05/09/01	06/05/01	06/05/01	5,981,865.00	5,981,865.00
SLOF2002002	BEL NORTH AMERICA DISC	6,700 000 0000 MT	06/13/01	06/13/01	06/13/01	5,481,391.67	0.00
SLOF2002002	BBL NORTH AMERICA DISC	5 000 000 0000 MT	06/12/01	07/16/01	07/16/01	6,676,047.30	0.00
SLOF2002002	DEXIA DELA WARE DISC	5 000 000 0000 MT	06/18/01	07/16/01	07/16/01	4,985,675.00	0.00
SLOF2002002	BANK OF MONTREAL INSTL CD	6,500 000 0000 MT	07/18/01	08/10/01	08/10/01	6,500 000.00	0.00
SLOF2002002	DEXIA DELA WARE DISC	6,500 000 0000 MT	07/17/01	09/17/01	09/17/01	6,438 916.39	0.00
SLOF2002002	BAYERISCHE HYPO UNST LN CD	3 000 000 0000 MT	08/10/01	09/17/01	09/17/01	6 500 000.00	0.00
SLOF2002002	CIESCO L P DISC	8 000 000 0000 MT	09/17/01	09/17/01	09/17/01	2,989 616.67	0.00
SLOF2002002	FEIZER INC DISC	8 000 000 0000 MT	09/19/01	11/14/01	11/14/01	7,972,383.33	0.00
SLOF2002002	GOLDMAN SACHS LP DISC	4,351 4000 PD	12/23/93	05/15/99	05/15/99	7,969,444.44	0.00
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	4,376 8200 PD	12/23/93	06/15/99	06/15/99	4,351.40	4,64 P
SLOF2002002	SWP MTG SECS 144A TR 93-A 93 I	4,602,3100 PD	12/23/93	06/15/99	06/15/99	4,376.82	4,67 P
SLOF2002002	SWP MTG SECS 144A TR 93-A 93 I	4,428 1000 PD	12/23/93	07/15/99	07/15/99	4,375.15	4,69 P
SLOF2002002	SWP MTG SECS 144A TR 93-A 93 I	3,542 6500 PD	12/23/93	08/15/99	08/15/99	4,428.10	4,72 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,461 0600 PD	12/23/93	09/15/99	09/15/99	215 787 12 00	210 03 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,481 2100 PD	12/23/93	10/15/99	10/15/99	3 461 06	3 09 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,501 6200 PD	12/23/93	12/15/99	12/15/99	3 481 21	3 71 P
SLOF2002002	SWP MTG SECS 144A TR 93-A 93 I	3,522 0700 PD	12/23/93	01/15/00	01/15/00	3 501 62	3 73 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,542 6500 PD	12/23/93	02/15/00	02/15/00	3 522 07	3 75 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,563 3400 PD	12/23/93	04/15/00	04/15/00	3 542 65	3 78 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,584 1600 PD	12/23/93	04/15/00	04/15/00	3 563 34	3 80 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,603 6900 PD	12/23/93	05/15/00	05/15/00	3 584 16	3 82 P
SLOF2002002	SWP MTG SECS 144A TR 93-A 93 I	3,626 1500 PD	12/23/93	06/15/00	06/15/00	3 603 69	3 84 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,647 3400 PD	12/23/93	07/15/00	07/15/00	3 626 15	3 87 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,668 6400 PD	12/23/93	08/15/00	08/15/00	3 647 34	3 89 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,690 0700 PD	12/23/93	09/15/00	09/15/00	3 668 64	3 91 P
SLOF2002002	SWP MTG SECS 144A TR 93 A 93 I	3,711 6300 PD	12/23/93	10/15/00	10/15/00	3 690 07	3 93 P
SLOF2002002	BOGATANA DE AGUAS SER A NTS	35 000 0000 PD	08/19/97	12/17/00	12/17/00	3 711 63	3 96 P
SLOF2002002	FIRST NATIONWIDE 99-A CL A-1	6 290 4900 PD	07/14/99	01/01/01	01/01/01	35 000 00	0 00 P
SLOF2002002	FILMCL GROUP #C0-1155	28 992 7600 PD	11/17/00	01/01/01	01/01/01	6 290 49	256 30 P
SLOF2002002	FILMCL GROUP #C0-0783	7 240 3500 PD	11/20/00	01/01/01	01/01/01	20 892 76	713 29 P
SLOF2002002	FNMA POOL #0315126	46 560 9000 PD	11/29/99	01/01/01	01/01/01	7 240 35	4 990 52
SLOF2002002	6625BGDA	46 938 7700 PD	10/06/99	01/01/01	01/01/01	46 560 90	250 03 P
SLOF2002002	NATIONSLINK FNG CTF 99 1 A 1	39 980 6400 PD	08/23/99	01/01/01	01/01/01	46 938 77	43 192 50
SLOF2002002	RESIDENTIAL 00-KS3 CL A 1 1	45,328 4300 PD	11/20/00	01/01/01	01/01/01	39 980 64	2,219 96 P
SLOF2002002	ONTX ACCEP OWNER 99 B A 3	375,533 0600 PD	08/01/00	01/15/01	01/15/01	45,328 43	1 839 73 P
SLOF2002002	FIRST NATIONWIDE 99-A CL A 1	9,363 9400 PD	11/20/00	02/01/01	02/01/01	375,533 06	4 833 73 P
SLOF2002002	FILMCL GROUP #C0-0783	16 791 6700 PD	11/17/00	02/01/01	02/01/01	9,363 94	381 53 P
SLOF2002002	FNMA POOL #0315126	5 936 5700 PD	11/20/00	02/01/01	02/01/01	16 791 67	16,219 26
SLOF2002002	6813SAU2	53,292 4700 PD	11/29/99	02/01/01	02/01/01	5 936 57	5,730 88
SLOF2002002	3625BGDA	57,212 8000 PD	10/06/99	02/01/01	02/01/01	53,292 47	205 69 P
SLOF2002002	62919AA3	250 000 0000 PD	10/20/92	02/01/01	02/01/01	57,212 80	3 835 38 P
SLOF2002002	76110WKN5	92,444 3600 PD	11/20/00	02/01/01	02/01/01	54 506 81	2,705 99 P
SLOF2002002	6813SAU2	63 173 6700 PD	08/01/00	02/15/01	02/15/01	92,444 36	235 P
SLOF2002002	FIRST NATIONWIDE 99-A CL A 1	2,337 9300 PD	07/14/99	03/01/01	03/01/01	63 173 67	92,442 01
SLOF2002002	FILMCL GROUP #C0-1155	23 445 7200 PD	11/17/00	03/01/01	03/01/01	-63 182 41	5,311 26 P
SLOF2002002	FILMCL GROUP #C0-0783	7 923 7900 PD	11/20/00	03/01/01	03/01/01	2,337 93	103 41 P
SLOF2002002	FNMA POOL #0315126	56 357 3300 PD	11/29/99	03/01/01	03/01/01	7 923 79	800 45 P
SLOF2002002	76110WKN5	75 090 3400 PD	10/06/99	03/01/01	03/01/01	7 652 10	273 69 P
SLOF2002002	RESIDENTIAL 00-KS3 CL A 1 1	98 866 4800 PD	11/20/00	03/01/01	03/01/01	56 357 33	4 106 04 P
SLOF2002002	ONTX ACCEP OWNER 99 B A 3	613 350 1900 PD	08/01/00	03/15/01	03/15/01	75 090 34	3 551 55 P
SLOF2002002	BOGATANA DE AGUAS SER A NTS	33 000 0000 PD	09/19/97	03/17/01	03/17/01	98 866 48	2 31 P
SLOF2002002	ARGENTINA(REP OF)NTS	40 000 0000 PD	07/14/99	04/01/01	04/01/01	613 350 19	5 152 86 P
SLOF2002002	FIRST NATIONWIDE 99-A CL A 1	9 058 6300 PD	07/14/99	04/01/01	04/01/01	33 000 00	0 00 P
SLOF2002002	FILMCL GROUP #C0-1155	31 666 7200 PD	11/17/00	04/01/01	04/01/01	40 000 00	3 632 00
SLOF2002002	FILMCL GROUP #C0-0783	10 963 7100 PD	11/20/00	04/01/01	04/01/01	31 666 72	385 39 P
SLOF2002002	6625BGDA	83 735 4000 PD	10/06/99	04/01/01	04/01/01	10 963 71	10,587 03
SLOF2002002	76110WKN5	141,396 7800 PD	11/20/00	04/01/01	04/01/01	83 735 40	81 640 38
SLOF2002002	NA5425940	11 176 4700 PD	01/17/01	04/15/01	04/15/01	141,396 78	3 59 P
SLOF2002002	6813SAU2	656 769 6600 PD	08/01/00	04/15/01	04/15/01	11 176 47	9 660 66
SLOF2002002	FIRST NATIONWIDE 99-A CL A 1	39 933 3100 PD	11/17/00	05/01/01	05/01/01	656 769 66	-651 253 23
SLOF2002002	FILMCL GROUP #C0-1155					6 814 42	-6 536 77
SLOF2002002	FILMCL GROUP #C0-0783					38 933 31	38 569 96

ACCOUNT NUMBER DESCRIPTION CO DATE AMOUNT DEBIT CREDIT BALANCE

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	2026	2027	2028	2029	2030		
Realized Gain/loss- PFX Contracts	291.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-291.35	
Realized Settlement GL ID cost	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Realized Currency GL- Non Bias	-57.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-57.09	0.00
Realized Currency GL- Dividend	5,489.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,489.33	0.00
Realized Currency GL- Interest	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Journal Entries on Futures Contract	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Grand Total</b>	<b>-5.848 77</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>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>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5,489.33</b>	<b>-5,489.33</b>

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Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1623877

Account	Description	Code	Amount	Balance	Per Purchase
SLOF2003002	SICOR INC COM	0176001	3,427.92	0.00	3,427.92 P
SLOF2003002	PAD AS A RESULT OF PROCEEDS	0172401	1,649.56	0.00	1,649.56 n/a
SLOF2003002	PAD AS A RESULT OF PROCEEDS	0172401	357.88	0.00	357.88 n/a
Grand Total			5,435.44	0.00	5,435.44

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1823877

Ident	Account	Code	Rate	Start	End	Value	Count	Balance	Purchase
SLOF6010002	997016330 ENDOWMENT & FOUNDATION RLTY	0 00 CDC	n/a	11/16/00	11/16/00	-23,000.00	0.00	0.00	23,000.00 n/a
SLOF6016002	124991105 CHIF II BUSINESS TR	0 00 AVG	n/a	11/29/01	11/29/01	0.00	292,179.75	292,179.75	292,179.75 n/a
SLOF6016002	124991105 CHIF II BUSINESS TR	0 00 AVG	n/a	11/29/01	11/29/01	0.00	705,526.00	705,526.00	705,526.00 n/a
<b>Grand Total</b>									<b>977,705.75</b>



Account Number	Description	Amount	Date	Balance	Check Number	Check Date	Check Amount	Check Type
SLOF2004002	996102102	533,863.00	1/2/2001	533,863.00				0.00 P
SLOF2004002	222795106	1,600,000.00	1/8/2001	-205,756.67				31,367.29 P
SLOF2004002	225756105	1,600,000.00	1/8/2001	36,439.74				1,870.46 P
SLOF2004002	225756105	18,900,000.00	1/8/2001	430,444.47				18,059.70 P
SLOF2004002	225756105	400,000.00	1/8/2001	9,109.94				99.94 P
SLOF2004002	225756105	700,000.00	1/8/2001	15,942.39				238.18 P
SLOF2004002	225756105	1,300,000.00	1/8/2001	29,607.29				109.12 P
SLOF2004002	225756105	300,000.00	1/8/2001	6,821.77				372.32 P
SLOF2004002	225756105	1,200,000.00	1/8/2001	27,329.81				1,531.81 P
SLOF2004002	225756105	900,000.00	1/8/2001	20,497.36				126.68 P
SLOF2004002	996087094	6,072,800.00	1/8/2001	6,072.80				0.00 P
SLOF2004002	001637109	4,900,000.00	1/10/2001	121,760.44				1,416.44 P
SLOF2004002	101121101	400,000.00	1/10/2001	32,778.91				-905.65 P
SLOF2004002	58984Y103	800,000.00	1/10/2001	16,440.65				3,892.65 P
SLOF2004002	58984Y103	1,200,000.00	1/10/2001	24,675.98				3,823.98 P
SLOF2004002	58984Y103	2,000,000.00	1/10/2001	47,295.62				11,047.62 P
SLOF2004002	58984Y103	1,600,000.00	1/10/2001	31,901.30				7,862.58 P
SLOF2004002	58984Y103	600,000.00	1/10/2001	12,337.99				2,956.99 P
SLOF2004002	58984Y103	2,000,000.00	1/10/2001	41,126.63				9,381.00 P
SLOF2004002	58984Y103	1,500,000.00	1/10/2001	30,844.97				7,538.43 P
SLOF2004002	58984Y103	600,000.00	1/10/2001	12,337.99				3,007.73 P
SLOF2004002	21806109	2,700,000.00	1/10/2001	67,705.64				5,110.19 P
SLOF2004002	21806109	6,200,000.00	1/10/2001	155,472.21				14,728.96 P
SLOF2004002	21806109	3,700,000.00	1/10/2001	92,781.80				8,838.48 P
SLOF2004002	996102102	422,746,000.00	1/5/2001	422,746.00				0.00 P
SLOF2004002	001637109	2,100,000.00	1/11/2001	51,584.78				8.78 P
SLOF2004002	001637109	800,000.00	1/11/2001	69,444.68				676.68 P
SLOF2004002	001637109	500,000.00	1/11/2001	12,264.34				29.41 P
SLOF2004002	001637109	6,100,000.00	1/11/2001	149,624.96				1,667.24 P
SLOF2004002	001637109	1,300,000.00	1/11/2001	31,887.29				121.96 P
SLOF2004002	001637109	600,000.00	1/11/2001	14,717.21				49.79 P
SLOF2004002	001637109	1,100,000.00	1/11/2001	26,981.55				300.65 P
SLOF2004002	001637109	900,000.00	1/11/2001	22,107.76				52.49 P
SLOF2004002	101121101	1,100,000.00	1/11/2001	45,065.30				1,250.77 P
SLOF2004002	32094K103	7,600,000.00	1/11/2001	254,021.51				13,937.51 P
SLOF2004002	32094K103	100,000.00	1/11/2001	3,342.39				69.65 P
SLOF2004002	32094K103	500,000.00	1/11/2001	16,711.94				266.94 P
SLOF2004002	32094K103	900,000.00	1/11/2001	30,081.50				1,164.25 P
SLOF2004002	32094K103	8,900,000.00	1/11/2001	297,472.56				16,221.56 P
SLOF2004002	58984Y103	1,600,000.00	1/11/2001	33,096.49				4,991.37 P
SLOF2004002	58984Y103	1,000,000.00	1/11/2001	20,685.31				3,737.81 P
SLOF2004002	58984Y103	800,000.00	1/11/2001	16,548.23				2,050.25 P
SLOF2004002	910197102	7,400,000.00	1/11/2001	81,005.09				9,016.41 P
SLOF2004002	910197102	7,800,000.00	1/11/2001	85,383.74				9,203.48 P
SLOF2004002	264411505	1,594,000.00	1/12/2001	34,936.06				7,018.31 P
SLOF2004002	264411505	138,000.00	1/12/2001	3,372.61				507.61 P
SLOF2004002	264411505	276,000.00	1/12/2001	6,743.21				543.53 P
SLOF2004002	264411505	300,000.00	1/12/2001	7,331.75				1,793.00 P
SLOF2004002	264411505	500,000.00	1/12/2001	12,219.59				2,675.84 P
SLOF2004002	264411505	700,000.00	1/12/2001	17,107.45				3,639.93 P
SLOF2004002	264411505	200,000.00	1/12/2001	4,887.84				907.84 P
SLOF2004002	264411505	600,000.00	1/12/2001	14,663.51				2,608.01 P
SLOF2004002	264411505	300,000.00	1/12/2001	7,331.75				5,520.00 P
SLOF2004002	264411505	15,000,000.00	1/12/2001	366,587.75				90,625.25 P
SLOF2004002	264411505	22,000,000.00	1/12/2001	537,662.03				132,646.43 P
SLOF2004002	264411505	1,100,000.00	1/12/2001	26,883.10				5,215.30 P
SLOF2004002	264411505	1,700,000.00	1/12/2001	43,795.02				3,242.78 P
SLOF2004002	58984Y103	200,000.00	1/12/2001	4,081.86				2,023.50 P
SLOF2004002	58984Y103	3,000,000.00	1/12/2001	61,237.95				260.64 P
SLOF2004002	58984Y103	3,000,000.00	1/12/2001	-45,467.50				-4,239.53 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	11/02/2000	1/9/2001	1/12/2001	130 181.63	116,223.73	13,957.90 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	11/15/2000	1/9/2001	1/12/2001	13 127.56	11,586.00	1,541.56 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	11/21/2000	1/9/2001	1/12/2001	21 879.27	-18,832.60	3,026.67 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	11/21/2000	1/11/2001	1/12/2001	2,187.93	-15,082.08	2,421.33 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	11/21/2000	1/11/2001	1/12/2001	16 409.45	-1,885.26	302.67 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	11/21/2000	1/11/2001	1/12/2001	47 040.42	-14,340.00	2,069.45 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	11/21/2000	1/11/2001	1/12/2001	3,281.89	-41,110.15	5,930.37 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	12/12/2000	1/11/2001	1/12/2001	13 127.56	12,336.00	405.64 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	12/19/2000	1/11/2001	1/12/2001	22 975.23	22,244.25	728.98 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	12/28/2000	1/16/2001	1/16/2001	160,217.00	160,217.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1/3/2001	1/16/2001	1/16/2001	121 775.00	-121,775.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1/4/2001	1/16/2001	1/16/2001	44,134.00	-44,134.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1/8/2001	1/16/2001	1/16/2001	371 785.00	-371,785.00	0.00 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	4/7/2000	1/17/2001	1/22/2001	16,363.85	14,498.00	1,865.85 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	6/28/2000	1/17/2001	1/22/2001	2,043.48	2,053.12	-9.64 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	5/23/2000	1/17/2001	1/22/2001	42 955.11	-43,635.48	-680.37 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	7/6/2000	1/17/2001	1/22/2001	6 136.44	-6,513.75	3,773.31 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	7/7/2000	1/17/2001	1/22/2001	2 045.48	2,182.25	1,367.77 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	7/20/2000	1/17/2001	1/22/2001	274 094.54	281,869.00	7,774.46 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	9/12/2000	1/17/2001	1/22/2001	23,500.30	24,483.23	9,984.93 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	11/15/2000	1/17/2001	1/22/2001	40 995.63	37,310.00	3,599.63 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	12/12/2000	1/17/2001	1/22/2001	30 682.22	29 107.50	1,574.72 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	12/20/2000	1/17/2001	1/22/2001	49 093.56	-46,524.00	2,567.56 P
SLOF2004002	9984Y103	MERISTAR HOSPITALITY CORP COM	12/20/2000	1/17/2001	1/22/2001	6 136.44	5,784.00	352.44 P
SLOF2004002	737464107	MERISTAR HOSPITALITY CORP COM	1/10/2001	1/17/2001	1/22/2001	6 136.44	-6 136.44	13.20 P
SLOF2004002	737464107	MERISTAR HOSPITALITY CORP COM	1/6/2000	1/17/2001	1/22/2001	237 327.67	205,541.23	21,986.42 P
SLOF2004002	737464107	MERISTAR HOSPITALITY CORP COM	10/9/2000	1/17/2001	1/22/2001	23 138.41	21,446.22	1,692.19 P
SLOF2004002	737464107	MERISTAR HOSPITALITY CORP COM	10/9/2000	1/17/2001	1/22/2001	337 794.10	303,821.45	23,972.65 P
SLOF2004002	737464107	MERISTAR HOSPITALITY CORP COM	10/10/2000	1/17/2001	1/22/2001	34 707.61	32,049.09	2,638.52 P
SLOF2004002	737464107	MERISTAR HOSPITALITY CORP COM	10/11/2000	1/17/2001	1/22/2001	127,261.24	116,516.40	10,744.84 P
SLOF2004002	737464107	MERISTAR HOSPITALITY CORP COM	8 500 000.00	1/17/2001	1/22/2001	307 794.10	300 772.50	27 021.60 P
SLOF2004002	737464107	MERISTAR HOSPITALITY CORP COM	2,600 000.00	1/17/2001	1/22/2001	100,266.43	92,001.00	8,265.43 P
SLOF2004002	737464107	MERISTAR HOSPITALITY CORP COM	3 700 000.00	1/17/2001	1/22/2001	123 404.84	112,238.88	11,145.96 P
SLOF2004002	737464107	MERISTAR HOSPITALITY CORP COM	700 000.00	1/17/2001	1/22/2001	26,594.81	24,233.60	2,361.21 P
SLOF2004002	00163T109	AMB PFTYS CORP COM	12/12/2000	1/19/2001	1/24/2001	257 972.06	262 901.20	-4,929.14 P
SLOF2004002	00163T109	AMB PFTYS CORP COM	12/13/2000	1/19/2001	1/24/2001	19 469.59	-3,888.41 P	-3,888.41 P
SLOF2004002	00163T109	AMB PFTYS CORP COM	12/13/2000	1/19/2001	1/24/2001	11 950.14	-114 432.36	2,482.22 P
SLOF2004002	00163T109	AMB PFTYS CORP COM	12/19/2000	1/19/2001	1/24/2001	46 240.27	-45 307.00	-2,266.73 P
SLOF2004002	00163T109	AMB PFTYS CORP COM	1/10/2001	1/19/2001	1/24/2001	4 867.40	-4 937.24	-69.84 P
SLOF2004002	370021107	GENERAL GROWTH PFTYS INC	6/5/2000	1/22/2001	1/25/2001	225,382.47	187,448.40	37,934.07 P
SLOF2004002	370021107	GENERAL GROWTH PFTYS INC	6/28/2000	1/22/2001	1/25/2001	71,371.12	-61,208.50	10 162.62 P
SLOF2004002	370021107	GENERAL GROWTH PFTYS INC	7/6/2000	1/22/2001	1/25/2001	63 831.37	54 426.69	9 431.68 P
SLOF2004002	370021107	GENERAL GROWTH PFTYS INC	7/7/2000	1/22/2001	1/25/2001	52,319.24	-45 614.66	6,974.38 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	1/8/2001	1/23/2001	1/23/2001	441 731.00	-441 731.00	0.00 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	1/10/2001	1/23/2001	1/23/2001	144,310.00	144,310.00	0.00 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	6/28/2000	1/24/2001	1/29/2001	32 632.42	29 151.50	3 480.92 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	7/7/2000	1/24/2001	1/29/2001	51 279.52	-47,572.23	3 707.27 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	9/12/2000	1/24/2001	1/29/2001	13 915.32	14 071.50	-16.18 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	10/2/2000	1/24/2001	1/29/2001	79 250.16	79,217.79	32.37 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	10/2/2000	1/24/2001	1/29/2001	111 812.58	112,885.44	1,082.86 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	10/2/2000	1/24/2001	1/29/2001	97 897.26	97 169.31	727.95 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	11/15/2000	1/24/2001	1/29/2001	46 617.74	-45 997.50	620.24 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	12/1/2000	1/24/2001	1/29/2001	9 323.55	9,367.50	-43.95 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	12/12/2000	1/24/2001	1/29/2001	32,632.42	34 209.07	1,576.65 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	12/20/2000	1/24/2001	1/29/2001	60 660.07	-64 720.50	-4 117.43 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	1/10/2001	1/24/2001	1/29/2001	4 661.77	-4 787.38	-125.61 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	1/10/2001	1/24/2001	1/29/2001	73 040.00	73 040.00	0.00 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	1/11/2001	1/24/2001	1/29/2001	438 169.00	-438 169.00	0.00 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	10/5/2000	1/25/2001	1/30/2001	5 381.50	-4 937.00	461.50 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	10/5/2000	1/25/2001	1/30/2001	10,777.00	9,910.00	867.00 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	10/7/2000	1/25/2001	1/30/2001	2 694.25	2 471.25	223.00 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	10/4/2000	1/25/2001	1/30/2001	51 190.75	-46 963.25	4,227.50 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	10/5/2000	1/25/2001	1/30/2001	67,536.25	-62 418.75	4,937.50 P
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	10/6/2000	1/25/2001	1/30/2001	56,379.25	53,486.91	4,692.37 P

SLOF2004002	12431006	CBL & ASSOC PFTYS INC COM	6 000 000 S	10/9/2000	1/25/2001	1/20/2001	183,209.00	170,333.88	12,875.12 P
SLOF2004002	779273101	ROUSE CO COM	700 000 S	7/23/2000	1/25/2001	1/25/2001	19,345.84	-18,571.00	1 018.84 P
SLOF2004002	779273101	ROUSE CO COM	300 000 S	9/12/2000	1/25/2001	1/25/2001	8,933.93	7,265.25	1 668.68 P
SLOF2004002	779273101	ROUSE CO COM	10 900 000 S	9/26/2000	1/25/2001	1/25/2001	304,939.44	272,118.50	32,820.94 P
SLOF2004002	779273101	ROUSE CO COM	500 000 S	10/5/2000	1/25/2001	1/20/2001	13,989.88	12,168.75	1 821.13 P
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	4 600 000 S	1/21/2000	1/25/2001	1/31/2001	219,366.68	211,679.12	7 687.56 P
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	100 10000 S	12/20/2000	1/25/2001	1/31/2001	4 768.84	-4 833.75	64 91 P
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	200 0000 S	1/20/2000	1/25/2001	1/31/2001	9 537.68	9 785.14	247 46 P
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	100 0000 S	1/10/2001	1/26/2001	1/31/2001	4 768.84	-4 737.38	31 46 P
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	6 500 0000 S	1/17/2001	1/26/2001	1/31/2001	309 974.65	301,280.20	8 694 45 P
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	6 500 0000 S	1/17/2001	1/26/2001	1/31/2001	309 974.65	301,280.20	8 694 45 P
SLOF2004002	294741103	EQUITY OFFICE PFTYS TR COM	302 5000 S	9/24/1998	1/26/2001	1/31/2001	7 567.78	7 767.78	1 517 45 P
SLOF2004002	294741103	EQUITY OFFICE PFTYS TR COM	1 700 0000 S	10/27/1998	1/26/2001	1/31/2001	40 523.75	-40 523.75	11 637 71 P
SLOF2004002	294741103	EQUITY OFFICE PFTYS TR COM	2 497 5000 S	1/24/1998	1/26/2001	1/31/2001	76 660.70	-61 182.51	15 478 19 P
SLOF2004002	379021107	GENERAL GROWTH PFTYS INC	300 0000 S	7/7/2000	1/26/2001	1/31/2001	11,390.62	-9 774.57	1 616 05 P
SLOF2004002	379021107	GENERAL GROWTH PFTYS INC	500 0000 S	7/7/2000	1/26/2001	1/31/2001	18 944.37	16 119.40	2 824 97 P
SLOF2004002	379021107	GENERAL GROWTH PFTYS INC	700 0000 S	7/10/2000	1/26/2001	1/31/2001	26 571.11	32 939.16	3 618 95 P
SLOF2004002	779273101	ROUSE CO COM	100 0000 S	10/5/2000	1/26/2001	1/31/2001	2 697.06	-2 433.75	263 31 P
SLOF2004002	779273101	ROUSE CO COM	4 200 0000 S	10/4/2000	1/26/2001	1/31/2001	113,276.52	103 086.06	10 190 46 P
SLOF2004002	779273101	ROUSE CO COM	600 0000 S	10/9/2000	1/26/2001	1/31/2001	16,182.36	14 708.00	1 476 36 P
SLOF2004002	779273101	ROUSE CO COM	1 300 0000 S	10/9/2000	1/26/2001	1/31/2001	35 061.78	31 990.79	3 070 99 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	72 487 0000 S	1/1/2001	1/26/2001	1/31/2001	72 487.00	72 487.00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	151 837 0000 S	1/1/2001	1/26/2001	1/31/2001	151 837.00	151 837.00	0 00 P
SLOF2004002	144418100	CARRAMERICA RLT CORP COM	1 600 0000 S	9/19/2000	1/30/2001	2/2/2001	107 700.40	109 791.00	2 010 60 P
SLOF2004002	264411505	DUKE RLTY INVT INC COM NEW	1 708 0000 S	7/6/2000	1/30/2001	2/2/2001	41 742.64	39 813.48	1 929 16 P
SLOF2004002	264411505	DUKE RLTY INVT INC COM NEW	600 0000 S	9/12/2000	1/30/2001	2/2/2001	14 663.69	-14 736.00	-72 31 P
SLOF2004002	264411505	DUKE RLTY INVT INC COM NEW	9 300 0000 S	10/5/2000	1/30/2001	2/2/2001	227 247.18	209 477.85	17 809 33 P
SLOF2004002	264411505	DUKE RLTY INVT INC COM NEW	192 0000 S	10/5/2000	1/30/2001	2/2/2001	4 692.38	-4 420.80	271 58 P
SLOF2004002	779273101	ROUSE CO COM	4 000 0000 S	10/9/2000	1/30/2001	2/2/2001	105 783.66	98 433.20	7 350 46 P
SLOF2004002	779273101	ROUSE CO COM	5 500 0000 S	10/10/2000	1/30/2001	2/2/2001	145 435.54	133 850.00	9 602 54 P
SLOF2004002	779273101	ROUSE CO COM	200 0000 S	1/10/2001	1/30/2001	2/2/2001	5 239.18	5 076.06	213 12 P
SLOF2004002	779273101	ROUSE CO COM	900 0000 S	1/21/2000	1/30/2001	2/2/2001	23 801.32	-22 410.00	1 391 32 P
SLOF2004002	779273101	ROUSE CO COM	1 600 0000 S	12/20/2000	1/30/2001	2/2/2001	42 313.47	-41 348.00	965 47 P
SLOF2004002	779273101	ROUSE CO COM	400 0000 S	1/10/2001	1/30/2001	2/2/2001	10 578.37	-10 624.48	246 11 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	219 348 0000 S	1/1/2001	1/30/2001	1/30/2001	219 348.00	219 348.00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	145 822 9000 S	1/1/2001	1/30/2001	1/30/2001	145 822.00	-145 822.00	0 00 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	70 300 0000 S	7/27/2000	1/31/2001	2/5/2001	508 242.68	515 910.29	-7 367 61 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	700 0000 S	1/31/2000	1/31/2001	2/5/2001	17 535.93	18 133.50	-597 55 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	5 500 0000 S	9/14/2000	1/31/2001	2/5/2001	137 782.50	139 310.60	1 528 10 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	100 0000 S	9/15/2000	1/31/2001	2/5/2001	2 305.14	2 538.50	33 36 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	5 700 0000 S	9/15/2000	1/31/2001	2/5/2001	142 792.77	-143 306.55	513 78 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	700 0000 S	9/18/2000	1/31/2001	2/5/2001	17 535.93	17 415.38	120 37 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	800 0000 S	4/1/2000	1/31/2001	2/5/2001	21 607.28	-19 124.00	2 483 28 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	3 700 0000 S	5/10/2000	1/31/2001	2/5/2001	99 933.66	-91 334.50	8 599 16 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	15 700 0000 S	5/1/2000	1/31/2001	2/5/2001	424 942.82	391 335.06	32 707 76 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	2 100 0000 S	6/28/2000	1/31/2001	2/5/2001	56 719.10	-56 286.30	432 80 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	600 0000 S	7/6/2000	1/31/2001	2/5/2001	16 205.46	16 099.50	105 96 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	500 0000 S	7/6/2000	1/31/2001	2/5/2001	13 565.60	-61 05 P	-61 05 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	1 300 0000 S	10/2/2000	1/31/2001	2/5/2001	31 419.95	29 003.00	2 416 95 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	135 748 0000 S	1/12/2001	2/1/2001	2/1/2001	135 748.00	-135 748.00	0 00 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	132 367 0000 S	1/17/2001	2/1/2001	2/1/2001	132 367.00	-132 367.00	0 00 P
SLOF2004002	039581103	ARCHSTONE CHNTYS TR SH BEN INT	531 720 0000 S	1/22/2001	2/1/2001	2/1/2001	531 720.00	531 720.00	0 00 P
SLOF2004002	264411505	DUKE RLTY INVT INC COM NEW	1 008 0000 S	10/5/2000	2/2/2001	2/2/2001	24 846.79	23 209.20	1 677 59 P
SLOF2004002	264411505	DUKE RLTY INVT INC COM NEW	4 692 0000 S	10/5/2000	2/2/2001	2/2/2001	115 842.08	108 197.52	7 644 56 P
SLOF2004002	131311505	CAMDEN PFTY TR SHS BEN INT	8 900 0000 S	7/24/2000	2/5/2001	2/5/2001	293 401.20	287 334.00	26 067 20 P
SLOF2004002	144418100	CARRAMERICA RLT CORP COM	5 700 0000 S	9/25/2000	2/5/2001	2/5/2001	169 811.01	171 513.00	1 701 99 P
SLOF2004002	144418100	CARRAMERICA RLT CORP COM	12 500 0000 S	9/25/2000	2/5/2001	2/5/2001	372 392.56	385 195.00	12 802 44 P
SLOF2004002	144418100	CARRAMERICA RLT CORP COM	100 0000 S	12/1/2000	2/5/2001	2/5/2001	2 979.14	2 952.50	26 64 P
SLOF2004002	144418100	CARRAMERICA RLT CORP COM	1 800 0000 S	9/19/2000	2/5/2001	2/5/2001	53 624.53	-54 895.50	1 270 97 P
SLOF2004002	144418100	CARRAMERICA RLT CORP COM	100 0000 S	9/20/2000	2/5/2001	2/5/2001	2 979.14	3 038.50	59 36 P
SLOF2004002	264411505	DUKE RLTY INVT INC COM NEW	2 081 0000 S	10/5/2000	2/5/2001	2/5/2001	46 594.53	-46 304 48	2 830 05 P
SLOF2004002	264411505	DUKE RLTY INVT INC COM NEW	938 0000 S	10/6/2000	2/5/2001	2/5/2001	22 818.66	21 583.48	1 275 48 P
SLOF2004002	264411505	DUKE RLTY INVT INC COM NEW	62 0000 S	10/6/2000	2/6/2001	2/6/2001	1 099.73	1 426.62	73 11 P
SLOF2004002	264411505	DUKE RLTY INVT INC COM NEW	2 500 0000 S	10/6/2000	2/6/2001	2/6/2001	60 472.98	57 690.50	2 782 48 P

Alfred P. Sioan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	264411505	DUKE RLTY INVTs INC COM NEW	1,438,000.00	10/6/2000	2/6/2001	2/9/2001	34,784.06	33,250.16	1,333.90
SLOF2004002	264411505	DUKE RLTY INVTs INC COM NEW	903,000.00	10/6/2000	2/6/2001	2/9/2001	21,935.35	20,879.63	1,055.67
SLOF2004002	718939102	REGENCY RLTY CORP	6,000,000.00	10/7/2000	2/6/2001	2/9/2001	131,860.00	131,860.00	0.00
SLOF2004002	718939102	REGENCY RLTY CORP	2,700,000.00	10/4/2000	2/6/2001	2/9/2001	64,797.83	-60,068.25	4,729.58
SLOF2004002	718939102	REGENCY RLTY CORP	1,300,000.00	10/4/2000	2/6/2001	2/9/2001	31,198.96	28,876.25	2,322.71
SLOF2004002	718939102	REGENCY RLTY CORP	400,000.00	10/5/2000	2/6/2001	2/9/2001	9,599.68	-4,929.00	670.68
SLOF2004002	718939102	REGENCY RLTY CORP	7,400,000.00	10/5/2000	2/6/2001	2/9/2001	177,594.06	164,538.80	13,225.26
SLOF2004002	718939102	REGENCY RLTY CORP	700,000.00	10/5/2000	2/6/2001	2/9/2001	16,789.44	15,548.40	1,251.04
SLOF2004002	718939102	REGENCY RLTY CORP	300,000.00	10/6/2000	2/6/2001	2/9/2001	7,199.76	-4,678.00	321.76
SLOF2004002	718939102	REGENCY RLTY CORP	1,800,000.00	10/6/2000	2/6/2001	2/9/2001	43,198.55	-40,493.08	2,706.47
SLOF2004002	718939102	REGENCY RLTY CORP	4,000,000.00	10/9/2000	2/6/2001	2/9/2001	14,599.52	-11,506.00	893.52
SLOF2004002	718939102	REGENCY RLTY CORP	3,200,000.00	10/9/2000	2/6/2001	2/9/2001	76,797.43	71,189.76	4,607.67
SLOF2004002	666239106	SUMMIT PPTYS INC COM	5,100,000.00	3/24/2000	2/6/2001	2/9/2001	120,457.98	-98,481.00	21,976.98
SLOF2004002	666239106	SUMMIT PPTYS INC COM	100,000.00	4/7/2000	2/6/2001	2/9/2001	18,895.37	16,018.72	2,876.65
SLOF2004002	666239106	SUMMIT PPTYS INC COM	100,000.00	4/10/2000	2/6/2001	2/9/2001	2,361.92	2,007.25	354.67
SLOF2004002	666239106	SUMMIT PPTYS INC COM	200,000.00	4/10/2000	2/6/2001	2/9/2001	4,723.84	-4,006.00	717.84
SLOF2004002	666239106	SUMMIT PPTYS INC COM	2,000,000.00	6/21/2000	2/6/2001	2/9/2001	47,238.42	-43,489.20	3,749.22
SLOF2004002	666239106	SUMMIT PPTYS INC COM	12,100,000.00	7/5/2000	2/6/2001	2/9/2001	285,793.45	270,213.57	15,579.88
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	114,017,000.00	1/22/2001	2/6/2001	2/6/2001	114,017.00	114,017.00	0.00
SLOF2004002	124830100	CBL & ASSOC PPTYS INC COM	332,683,000.00	1/25/2001	2/6/2001	2/6/2001	332,683.00	332,683.00	0.00
SLOF2004002	124830100	CBL & ASSOC PPTYS INC COM	1,600,000.00	1/09/2000	2/7/2001	2/12/2001	43,854.53	-40,078.56	3,775.97
SLOF2004002	124830100	CBL & ASSOC PPTYS INC COM	700,000.00	1/13/2000	2/7/2001	2/12/2001	19,186.36	-16,142.00	3,044.36
SLOF2004002	124830100	CBL & ASSOC PPTYS INC COM	100,000.00	12/1/2000	2/7/2001	2/12/2001	2,749.91	2,302.50	438.41
SLOF2004002	124830100	CBL & ASSOC PPTYS INC COM	500,000.00	12/12/2000	2/7/2001	2/12/2001	13,704.54	-12,075.00	1,629.54
SLOF2004002	124830100	CBL & ASSOC PPTYS INC COM	900,000.00	12/20/2000	2/7/2001	2/12/2001	24,668.17	22,639.50	2,028.67
SLOF2004002	124830100	CBL & ASSOC PPTYS INC COM	200,000.00	1/10/2001	2/7/2001	2/12/2001	5,481.82	5,381.00	100.82
SLOF2004002	264411505	DUKE RLTY INVTs INC COM NEW	1,359,000.00	10/6/2000	2/7/2001	2/12/2001	32,792.39	-31,423.47	1,368.92
SLOF2004002	264411505	DUKE RLTY INVTs INC COM NEW	141,000.00	12/1/2000	2/7/2001	2/12/2001	3,402.30	3,239.18	163.12
SLOF2004002	718939102	REGENCY RLTY CORP	4,800,000.00	10/10/2000	2/7/2001	2/12/2001	115,287.35	107,688.00	7,599.35
SLOF2004002	718939102	REGENCY RLTY CORP	1,300,000.00	10/10/2000	2/7/2001	2/12/2001	31,223.66	28,993.12	2,230.54
SLOF2004002	718939102	REGENCY RLTY CORP	1,000,000.00	10/12/2000	2/7/2001	2/12/2001	24,018.20	22,502.20	1,516.00
SLOF2004002	718939102	REGENCY RLTY CORP	500,000.00	11/15/2000	2/7/2001	2/12/2001	12,009.10	-10,777.15	1,231.95
SLOF2004002	718939102	REGENCY RLTY CORP	900,000.00	11/16/2000	2/7/2001	2/12/2001	21,616.38	19,354.50	2,261.88
SLOF2004002	718939102	REGENCY RLTY CORP	300,000.00	12/1/2000	2/7/2001	2/12/2001	7,205.46	-6,617.91	587.55
SLOF2004002	718939102	REGENCY RLTY CORP	400,000.00	12/12/2000	2/7/2001	2/12/2001	9,607.28	9,428.48	178.80
SLOF2004002	718939102	REGENCY RLTY CORP	700,000.00	12/13/2000	2/7/2001	2/12/2001	16,812.74	16,495.29	317.45
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	18,772,000.00	1/23/2001	2/7/2001	2/7/2001	18,772.00	18,772.00	0.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	74,179,000.00	1/21/2001	2/7/2001	2/7/2001	74,179.00	74,179.00	0.00
SLOF2004002	264411505	DUKE RLTY INVTs INC COM NEW	300,000.00	12/1/2000	2/8/2001	2/13/2001	7,157.61	-6,891.87	265.74
SLOF2004002	29476L107	EQUITY RESIDENTIAL PPTYS TR SH	733,000.00	12/22/1998	2/8/2001	2/13/2001	37,233.13	29,977.39	7,255.74
SLOF2004002	29476L107	EQUITY RESIDENTIAL PPTYS TR SH	200,000.00	3/26/1999	2/8/2001	2/13/2001	10,332.82	8,281.78	2,051.04
SLOF2004002	29476L107	EQUITY RESIDENTIAL PPTYS TR SH	400,000.00	4/28/1999	2/8/2001	2/13/2001	20,665.63	-17,936.24	2,729.39
SLOF2004002	29476L107	EQUITY RESIDENTIAL PPTYS TR SH	2,800,000.00	6/23/1999	2/8/2001	2/13/2001	144,639.41	124,043.64	20,615.77
SLOF2004002	29476L107	EQUITY RESIDENTIAL PPTYS TR SH	400,000.00	6/28/1999	2/8/2001	2/13/2001	20,665.63	-17,704.00	2,961.63
SLOF2004002	29476L107	EQUITY RESIDENTIAL PPTYS TR SH	200,000.00	6/29/1999	2/8/2001	2/13/2001	10,332.82	9,069.24	1,263.58
SLOF2004002	29476L107	EQUITY RESIDENTIAL PPTYS TR SH	800,000.00	6/29/1999	2/8/2001	2/13/2001	41,331.26	39,974.00	1,357.26
SLOF2004002	29476L107	EQUITY RESIDENTIAL PPTYS TR SH	700,000.00	6/10/1999	2/8/2001	2/13/2001	36,164.85	31,477.23	4,687.62
SLOF2004002	29476L107	EQUITY RESIDENTIAL PPTYS TR SH	6,677,000.00	7/1/1999	2/8/2001	2/13/2001	344,961.04	299,372.64	45,588.40
SLOF2004002	264411505	DUKE RLTY INVTs INC COM NEW	159,000.00	12/1/2000	2/9/2001	2/14/2001	3,766.58	3,632.69	113.89
SLOF2004002	264411505	DUKE RLTY INVTs INC COM NEW	2,300,000.00	12/12/2000	2/9/2001	2/14/2001	53,480.80	-54,906.75	1,425.95
SLOF2004002	264411505	DUKE RLTY INVTs INC COM NEW	4,000,000.00	12/19/2000	2/9/2001	2/14/2001	93,010.09	96,240.00	3,229.91
SLOF2004002	264411505	DUKE RLTY INVTs INC COM NEW	400,000.00	1/10/2001	2/9/2001	2/14/2001	9,201.01	9,934.48	-623.47
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,093,569,000.00	1/1/2001	2/9/2001	2/9/2001	1,093,569.00	1,093,569.00	0.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	68,139,000.00	2/2/2001	2/9/2001	2/9/2001	68,139.00	-48,139.00	0.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	138,421,000.00	2/2/2001	2/12/2001	2/12/2001	138,421.00	138,421.00	0.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	46,378,000.00	2/13/2001	2/13/2001	2/13/2001	46,378.00	-46,378.00	0.00
SLOF2004002	73746N101	PINNACLE HDGS INC COM	6,300,000.00	10/12/2000	2/13/2001	2/13/2001	71,935.57	100,963.06	29,009.49
SLOF2004002	73746N101	PINNACLE HDGS INC COM	2,200,000.00	10/13/2000	2/13/2001	2/13/2001	81,993.27	76,223.60	5,769.67
SLOF2004002	73746N101	POST PPTYS INC COM	200,000.00	10/16/2000	2/13/2001	2/13/2001	7,417.75	-6,977.00	440.75
SLOF2004002	73746N101	POST PPTYS INC COM	900,000.00	10/16/2000	2/13/2001	2/13/2001	33,379.88	-31,913.37	1,466.51
SLOF2004002	73746N101	POST PPTYS INC COM	500,000.00	10/17/2000	2/13/2001	2/13/2001	18,344.38	-17,498.35	846.03
SLOF2004002	73746N101	POST PPTYS INC COM	900,000.00	10/18/2000	2/13/2001	2/13/2001	33,279.88	-31,574.52	1,865.36
SLOF2004002	73746N101	POST PPTYS INC COM	600,000.00	10/19/2000	2/13/2001	2/13/2001	22,253.26	-21,135.30	1,117.96
SLOF2004002	73746N101	POST PPTYS INC COM	600,000.00	10/20/2000	2/13/2001	2/13/2001	22,253.26	21,076.38	1,176.88

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	731464107	POST PFTYS INC COM	10/23/2000	2/15/2001	2/21/2001	37,088.76	-35,046.90	2,041.86 P
SLOF2004002	731464101	PRINACLE HLDGS INC COM	10/12/2000	2/16/2001	2/22/2001	56,098.13	11,731.62	25,633.49 P
SLOF2004002	731464101	PRINACLE HLDGS INC COM	1/15/2000	2/16/2001	2/22/2001	5,499.82	2,906.25	2,593.57 P
SLOF2004002	731464101	PRINACLE HLDGS INC COM	1/21/2000	2/16/2001	2/22/2001	1,099.96	-835.68	264.38 P
SLOF2004002	731464101	PRINACLE HLDGS INC COM	1/21/2000	2/16/2001	2/22/2001	4,399.85	-3,773.00	624.85 P
SLOF2004002	731464101	PRINACLE HLDGS INC COM	1/20/2000	2/16/2001	2/22/2001	6,599.78	3,199.75	1,400.03 P
SLOF2004002	731464101	PRINACLE HLDGS INC COM	1/10/2001	2/16/2001	2/22/2001	2,199.93	1,906.24	293.69 P
SLOF2004002	731464107	POST PFTYS INC COM	10/23/2000	2/16/2001	2/22/2001	7,437.75	7,009.38	438.37 P
SLOF2004002	731464107	POST PFTYS INC COM	10/24/2000	2/16/2001	2/22/2001	85,534.14	-40,549.00	4,965.14 P
SLOF2004002	731464107	POST PFTYS INC COM	10/24/2000	2/16/2001	2/22/2001	14,875.50	14,088.68	786.82 P
SLOF2004002	731464107	POST PFTYS INC COM	10/24/2000	2/16/2001	2/22/2001	32,313.35	-21,018.00	1,295.25 P
SLOF2004002	731464107	POST PFTYS INC COM	10/25/2000	2/16/2001	2/22/2001	66,939.76	-62,658.00	4,281.76 P
SLOF2004002	731464107	POST PFTYS INC COM	10/25/2000	2/16/2001	2/22/2001	31,469.88	-31,321.08	1,148.80 P
SLOF2004002	731464107	POST PFTYS INC COM	10/26/2000	2/16/2001	2/22/2001	40,907.63	-38,136.67	2,770.96 P
SLOF2004002	731464107	POST PFTYS INC COM	10/27/2000	2/16/2001	2/22/2001	22,313.25	20,696.28	1,616.97 P
SLOF2004002	731464107	POST PFTYS INC COM	10/29/2000	2/16/2001	2/22/2001	29,751.01	27,482.16	2,268.85 P
SLOF2004002	731464107	POST PFTYS INC COM	10/31/2000	2/16/2001	2/22/2001	59,502.01	55,859.20	3,642.81 P
SLOF2004002	731464107	POST PFTYS INC COM	1/1/2000	2/16/2001	2/22/2001	66,939.76	-62,848.98	4,090.78 P
SLOF2004002	731464107	POST PFTYS INC COM	1/1/2000	2/16/2001	2/22/2001	183,943.79	171,404.50	14,539.29 P
SLOF2004002	731464107	POST PFTYS INC COM	1/15/2000	2/16/2001	2/22/2001	22,313.25	20,516.00	1,797.25 P
SLOF2004002	731464107	POST PFTYS INC COM	1/15/2000	2/16/2001	2/22/2001	70,638.64	-65,189.00	5,469.64 P
SLOF2004002	731464107	POST PFTYS INC COM	1/21/2000	2/16/2001	2/22/2001	18,594.58	-17,321.75	1,272.83 P
SLOF2004002	731464107	POST PFTYS INC COM	1/21/2000	2/16/2001	2/22/2001	70,638.64	-48,870.25	1,788.39 P
SLOF2004002	731464107	POST PFTYS INC COM	1/20/2000	2/16/2001	2/22/2001	55,783.14	55,608.75	174.39 P
SLOF2004002	731464107	POST PFTYS INC COM	1/20/2000	2/16/2001	2/22/2001	29,751.01	29,724.00	27.01 P
SLOF2004002	731464107	POST PFTYS INC COM	1/20/2000	2/16/2001	2/22/2001	37,188.76	37,155.00	33.76 P
SLOF2004002	731464107	POST PFTYS INC COM	1/10/2001	2/16/2001	2/22/2001	29,751.01	30,574.00	-822.99 P
SLOF2004002	731464107	POST PFTYS INC COM	2/5/2001	2/20/2001	2/23/2001	360,730.96	364,332.00	3,601.04 P
SLOF2004002	731464107	POST PFTYS INC COM	2/7/2001	2/20/2001	2/23/2001	491,638.59	395,938.00	95,700.59 P
SLOF2004002	731464107	POST PFTYS INC COM	2/15/2001	2/16/2001	2/21/2001	37,497.95	-35,720.72	1,767.23 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/11/2001	2/16/2001	2/21/2001	91,401.25	87,087.00	4,314.25 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/11/2001	2/16/2001	2/21/2001	11,718.11	11,841.15	-123.04 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/12/2001	2/16/2001	2/21/2001	32,603.16	32,603.16	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	10/4/2000	2/12/2001	2/26/2001	44,528.81	-44,528.81	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	10/5/2000	2/12/2001	2/26/2001	106,620.00	106,620.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	10/6/2000	2/12/2001	2/26/2001	44,528.81	-44,528.81	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	10/9/2000	2/12/2001	2/26/2001	44,528.81	-44,528.81	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	10/9/2000	2/12/2001	2/26/2001	25,783.14	26,020.06	-236.92 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	10/9/2000	2/12/2001	2/26/2001	21,995.29	21,335.76	659.53 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	10/10/2000	2/12/2001	2/26/2001	59,942.21	59,942.21	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	10/10/2000	2/12/2001	2/26/2001	28,827.00	28,827.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	1/16/2001	2/12/2001	2/26/2001	34,531.00	-34,531.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	1/21/1998	2/12/2001	2/26/2001	163,206.55	144,363.74	18,842.81 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	1/22/1998	2/12/2001	2/26/2001	120,927.61	-104,859.00	16,068.61 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/2/2001	2/12/2001	2/26/2001	130,536.00	130,536.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/2/2001	2/12/2001	2/26/2001	1,659,749.00	1,659,749.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/5/2001	2/12/2001	2/26/2001	222,837.00	222,837.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/8/2001	2/12/2001	2/26/2001	18,510.00	18,510.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/14/2001	2/12/2001	2/26/2001	292,484.00	292,484.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/15/2001	2/12/2001	2/26/2001	313,384.00	-31,384.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/16/2001	2/12/2001	2/26/2001	226,204.00	226,204.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	2/22/2001	2/12/2001	2/26/2001	433,372.00	-433,372.00	0.00 P
SLOF2004002	731464107	SUMMIT PFTYS INC COM	10/10/2000	3/7/2001	3/12/2001	101,776.60	94,010.00	7,766.60 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	10/20/2001	3/7/2001	3/12/2001	127,190.62	-116,841.00	10,349.62 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	10/20/2001	3/7/2001	3/12/2001	123,728.66	113,498.00	10,230.66 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	2/4/2000	3/7/2001	3/12/2001	33,616.00	33,616.00	0.00 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	2/4/2000	3/7/2001	3/12/2001	8,223.28 P	29,227.14	5,006.64 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	4/7/2000	3/7/2001	3/12/2001	26,626.37	23,970.38	2,655.99 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	4/10/2000	3/7/2001	3/12/2001	15,215.01	13,754.00	1,461.01 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	4/10/2000	3/7/2001	3/12/2001	15,215.01	13,818.76	1,396.25 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	5/6/2000	3/7/2001	3/12/2001	285,281.47	-363,687.50	22,393.97 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	5/10/2000	3/7/2001	3/12/2001	34,233.78	31,518.00	2,715.78 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	5/10/2000	3/7/2001	3/12/2001	72,271.31	-66,614.00	5,657.31 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	6/21/2000	3/7/2001	3/12/2001	26,626.27	-25,235.84	1,390.43 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	7/21/2000	3/7/2001	3/12/2001	349,531.80	339,874.09	9,657.71 P
SLOF2004002	731464107	DEVELOPERS DIVERSIFIED RLT	7/21/2000	3/7/2001	3/12/2001	24,590.18	23,434.32	1,155.86 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	14911106	CATELLUS DEV CORP COM	70172000	3/6/2001	3/13/2001	3,512.88	3,489.50	23.38 P
SLOF2004002	14911106	CATELLUS DEV CORP COM	70172000	3/6/2001	3/13/2001	36,883.26	-36,310.68	574.58 P
SLOF2004002	03564E106	BRE PPTY'S INC CL A	1729/2001	3/9/2001	3/14/2001	331,713.26	322,571.64	9,141.62 P
SLOF2004002	03564E106	BRE PPTY'S INC CL A	1729/2001	3/9/2001	3/14/2001	181,372.63	178,608.00	2,764.63 P
SLOF2004002	03564E106	BRE PPTY'S INC CL A	1729/2001	3/9/2001	3/14/2001	17,839.60	17,436.00	403.60 P
SLOF2004002	03564E106	BRE PPTY'S INC CL A	1729/2001	3/9/2001	3/14/2001	123,017.22	121,773.54	3,243.68 P
SLOF2004002	03564E106	BRE PPTY'S INC CL A	1729/2001	3/9/2001	3/14/2001	33,742.61	-31,979.57	762.86 P
SLOF2004002	03564E106	BRE PPTY'S INC CL A	1729/2001	3/9/2001	3/14/2001	74,413.01	72,672.23	1,740.78 P
SLOF2004002	03564E106	BRE PPTY'S INC CL A	1729/2001	3/9/2001	3/14/2001	38,693.81	37,789.57	904.24 P
SLOF2004002	36241H105	GABLES RESIDENTIAL TR SHS BEN	1727/2000	3/6/2001	3/14/2001	8,666.71	-6,696.75	1,969.96 P
SLOF2004002	36241H105	GABLES RESIDENTIAL TR SHS BEN	1727/2000	3/6/2001	3/14/2001	40,164.66	-31,285.24	8,879.42 P
SLOF2004002	36241H105	GABLES RESIDENTIAL TR SHS BEN	1727/2000	3/6/2001	3/14/2001	14,344.52	11,363.53	2,980.97 P
SLOF2004002	36241H105	GABLES RESIDENTIAL TR SHS BEN	1727/2000	3/6/2001	3/14/2001	8,666.71	-6,696.75	1,969.96 P
SLOF2004002	36241H105	GABLES RESIDENTIAL TR SHS BEN	1727/2000	3/6/2001	3/14/2001	11,473.62	-9,387.00	2,086.62 P
SLOF2004002	36241H105	GABLES RESIDENTIAL TR SHS BEN	1727/2000	3/6/2001	3/14/2001	212,298.91	181,744.00	30,554.91 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	74,744.52	-47,840.37	6,904.15 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	100,094.65	-49,981.00	10,113.63 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	67,553.10	-44,506.00	3,049.10 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	67,553.10	-44,506.00	3,049.10 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	41,372.37	38,899.56	2,472.81 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	109,127.47	100,818.90	8,308.57 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	57,162.01	53,003.50	4,158.51 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	62,617.61	57,403.39	5,214.22 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	199,237.85	193,531.40	5,706.05 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	318,760.56	319,536.00	765.44 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	410,821.12	344,888.00	25,933.12 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	291,318.55	273,107.90	18,480.65 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	30,762.38	-47,538.00	3,204.38 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	398,410.00	-98,410.00	0.00 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	193,342.00	193,342.00	0.00 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	183,238.40	183,238.40	0.00 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	241,218.91	276,948.00	35,729.09 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	6,563.78	7,612.00	1,048.22 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	152,607.88	162,207.81	9,599.93 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	41,404.05	-45,135.00	1,730.95 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	92,393.31	96,491.52	3,898.21 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	26,042.43	27,412.92	1,370.49 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	44,408.05	-45,982.50	2,574.45 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	141,786.56	148,033.50	6,246.94 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	33,720.67	31,456.00	2,264.67 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	33,720.67	-31,302.50	1,417.17 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	61,837.74	-60,533.00	1,304.74 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	331,672.13	296,929.20	34,742.93 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	202,378.04	203,416.00	3,037.96 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	22,486.45	23,362.00	875.55 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	196,756.43	196,866.23	109.82 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	11,096.63	-10,902.00	194.63 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	38,124.00	38,124.00	0.00 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	90,665.97	-86,843.11	3,822.86 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	19,700.34	31,223.75	11,514.41 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	354,768.15	381,978.00	27,209.85 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	15,767.47	-17,091.88	1,324.41 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	27,593.08	-31,070.41	3,477.33 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	3,941.87	-4,063.00	123.13 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	153,732.87	156,150.93	2,418.06 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	401,394.78	-423,010.00	-21,415.22 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	18,074.28	18,074.28	0.00 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	48,923.56	93,651.00	44,727.44 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	77,203.85	81,975.99	4,772.14 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	22,986.89	25,632.80	2,645.91 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	93,630.20	105,438.60	11,808.40 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	64,062.77	72,287.78	8,205.01 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	29,267.43	33,814.62	4,547.19 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	50,921.69	36,761.00	14,160.69 P
SLOF2004002	4106M102	SPEKER PPTY'S INC COM	70172000	3/13/2001	3/13/2001	9,853.81	11,200.20	1,346.39 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	149111106	CATELLUS DEV CORP COM	12/22/2000	3/16/2001	3/21/2001	39,423.24	-45,144.00	5,720.76 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	12/20/2000	3/16/2001	3/21/2001	64,990.67	78,004.30	9,013.83 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	1/10/2001	3/16/2001	3/21/2001	16,426.35	16,426.35	-228.65 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	2/6/2001	3/16/2001	3/21/2001	232,963.80	230,719.00	2,233.80 P
SLOF2004002	313747206	FEDERAL ALTY INVT TR SHS BEN	7/7/2000	3/16/2001	3/21/2001	19,599.75	19,599.75	1,931.54 P
SLOF2004002	313747206	FEDERAL ALTY INVT TR SHS BEN	9/12/2000	3/16/2001	3/21/2001	23,517.61	23,161.00	1,603.39 P
SLOF2004002	313747206	FEDERAL ALTY INVT TR SHS BEN	1/15/2000	3/16/2001	3/21/2001	37,299.33	-36,928.50	373.05 P
SLOF2004002	313747206	FEDERAL ALTY INVT TR SHS BEN	12/12/2000	3/16/2001	3/21/2001	1,963.13	1,938.73	4.38 P
SLOF2004002	313747206	FEDERAL ALTY INVT TR SHS BEN	12/20/2000	3/16/2001	3/21/2001	3,926.27	3,917.30	8.77 P
SLOF2004002	313747206	FEDERAL ALTY INVT TR SHS BEN	1/10/2001	3/16/2001	3/21/2001	1,980.13	1,980.08	16.95 P
SLOF2004002	45760104	INNKEEPERS USA TR COM	1/12/2000	3/16/2001	3/21/2001	277,814.68	260,515.20	17,299.48 P
SLOF2004002	45760104	INNKEEPERS USA TR COM	12/1/2000	3/16/2001	3/21/2001	2,315.12	2,057.85	257.24 P
SLOF2004002	45760104	INNKEEPERS USA TR COM	12/12/2000	3/16/2001	3/21/2001	8,102.93	7,714.35	388.58 P
SLOF2004002	45760104	INNKEEPERS USA TR COM	12/19/2000	3/16/2001	3/21/2001	15,048.30	14,745.33	303.05 P
SLOF2004002	45760104	INNKEEPERS USA TR COM	1/10/2001	3/16/2001	3/21/2001	3,472.48	3,449.64	23.04 P
SLOF2004002	45760104	INNKEEPERS USA TR COM	1/17/2001	3/16/2001	3/21/2001	268,554.19	276,892.00	8,337.81 P
SLOF2004002	531172104	LIBERTY PFTY TR SHS BEN INT	7/6/2000	3/16/2001	3/21/2001	6,132.03	-62,401.76	1,069.71 P
SLOF2004002	531172104	LIBERTY PFTY TR SHS BEN INT	8/22/2000	3/16/2001	3/21/2001	2,666.61	2,788.30	-121.89 P
SLOF2004002	531172104	LIBERTY PFTY TR SHS BEN INT	7/6/2000	3/16/2001	3/21/2001	202,662.42	213,438.40	10,775.98 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	12/22/2000	3/16/2001	3/21/2001	26,089.13	-15,620.00	10,469.13 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/10/2001	3/16/2001	3/21/2001	60,333.98	37,488.00	22,845.98 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/21/2000	3/16/2001	3/21/2001	11,494.20	11,494.20	7,360.17 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/21/2000	3/16/2001	3/21/2001	2,513.92	1,555.00	958.92 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/24/2000	3/16/2001	3/21/2001	5,027.83	3,031.00	1,996.83 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/27/2000	3/16/2001	3/21/2001	3,770.87	2,276.23	1,494.62 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/28/2000	3/16/2001	3/21/2001	7,541.75	-4,575.60	2,966.15 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/28/2000	3/16/2001	3/21/2001	1,236.96	782.60	494.36 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/21/2000	3/16/2001	3/21/2001	6,284.79	-3,793.75	2,491.04 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	2/2/2000	3/16/2001	3/21/2001	1,256.96	731.75	498.21 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	2/22/2000	3/16/2001	3/21/2001	1,256.96	-777.50	479.46 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	2/22/2000	3/16/2001	3/21/2001	2,513.92	1,803.70	710.22 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	4/16/2000	3/16/2001	3/21/2001	25,139.16	19,870.00	5,269.16 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	6/21/2000	3/16/2001	3/21/2001	6,284.79	3,202.50	3,082.29 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	7/7/2000	3/16/2001	3/21/2001	10,035.66	8,424.00	1,611.66 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	7/18/2000	3/16/2001	3/21/2001	279,044.65	235,413.48	43,639.19 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/2/2001	3/16/2001	3/21/2001	140,230.32	123,817.50	14,402.82 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/5/2001	3/16/2001	3/21/2001	297,267.08	257,871.50	39,395.58 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/5/2001	3/16/2001	3/21/2001	370,181.65	317,608.50	52,573.15 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/5/2001	3/16/2001	3/21/2001	16,483.44	14,436.75	2,046.69 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/9/2001	3/16/2001	3/21/2001	22,511.25	19,825.12	2,686.13 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	2/23/2001	3/16/2001	3/21/2001	431,922.00	-421,922.00	0.00 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/9/2001	3/16/2001	3/21/2001	600,004.95	530,321.96	69,682.99 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/10/2001	3/16/2001	3/21/2001	33,645.14	29,454.90	4,190.24 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/24/2001	3/16/2001	3/21/2001	314,021.28	282,790.48	31,230.80 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	2/23/2001	3/16/2001	3/21/2001	189,203.00	189,203.00	0.00 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	2/26/2001	3/16/2001	3/21/2001	353,893.00	353,893.00	0.00 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	2/27/2001	3/16/2001	3/21/2001	62,344.00	-62,344.00	0.00 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	3/5/2001	3/16/2001	3/21/2001	9,961.00	-9,961.00	0.00 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	3/12/2001	3/16/2001	3/21/2001	212,948.00	212,948.00	0.00 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	3/22/2001	3/16/2001	3/21/2001	162,648.00	162,648.00	0.00 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	9/18/2000	3/16/2001	3/21/2001	76,021.86	77,126.14	1,104.28 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	9/19/2000	3/16/2001	3/21/2001	83,378.81	84,439.00	1,060.19 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	9/20/2000	3/16/2001	3/21/2001	84,283.45	-90,031.12	1,767.67 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	10/9/2000	3/16/2001	3/21/2001	301,635.11	291,872.85	9,762.26 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/15/2000	3/16/2001	3/21/2001	58,835.63	56,472.00	2,363.63 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	12/1/2000	3/16/2001	3/21/2001	9,809.27	9,799.88	9.39 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	12/12/2000	3/16/2001	3/21/2001	44,143.72	-46,854.00	2,710.28 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	12/20/2000	3/16/2001	3/21/2001	76,021.86	81,363.39	5,341.53 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/10/2001	3/16/2001	3/21/2001	2,472.32	2,465.00	7.32 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/10/2001	3/16/2001	3/21/2001	102,997.36	104,202.00	1,204.64 P
SLOF2004002	603203108	MISSION WEST PPTY'S INC MID COM	1/10/2001	3/16/2001	3/21/2001	80,926.49	82,283.50	1,357.01 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	09581103	ARCHSTONE CHANTYS TR SH BEN INT	1 000 0000 S	1/10/2001	3/26/2001	3/29/2001	24 523 18	-25 061 20	538 02 P
SLOF2004002	09581103	ARCHSTONE CHANTYS TR SH BEN INT	13 600 0000 S	1/17/2001	3/16/2001	3/29/2001	333 515 25	337 565 60	-4 050 35 P
SLOF2004002	09581103	ARCHSTONE CHANTYS TR SH BEN INT	8 200 0000 S	2/22/2001	3/16/2001	3/29/2001	201 090 08	191 060 00	10 030 08 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	900 0000 S	10/10/2000	3/26/2001	3/29/2001	21 608 82	21 315 76	271 06 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	1 600 0000 S	1/11/2000	3/26/2001	3/29/2001	38 415 68	38 148 00	267 64 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	300 0000 S	12/1/2000	3/26/2001	3/29/2001	7 202 94	7 349 24	146 31 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	1 200 0000 S	12/1/2000	3/26/2001	3/29/2001	28 811 76	29 524 68	712 92 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	1 200 0000 S	12/20/2000	3/26/2001	3/29/2001	28 811 76	29 496 84	-485 08 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1 011 612 0000 S	3/14/2001	3/27/2001	3/27/2001	1 011 612 00	1 011 612 00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1 027 263 0000 S	3/16/2001	3/27/2001	3/27/2001	1 027 263 00	1 027 263 00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	255 138 0000 S	3/17/2001	3/27/2001	3/27/2001	255 138 00	-255 138 00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	414 165 0000 S	3/21/2001	3/27/2001	3/27/2001	414 165 00	-414 165 00	0 00 P
SLOF2004002	101121101	BOSTON PPTYS INC COM	10 400 0000 S	2/23/2001	3/28/2001	4/2/2001	399 450 65	-416 402 48	16 951 83 P
SLOF2004002	101121101	BOSTON PPTYS INC COM	11 100 0000 S	2/27/2001	3/28/2001	4/2/2001	436 336 75	-447 674 10	21 337 35 P
SLOF2004002	101121101	BOSTON PPTYS INC COM	700 0000 S	3/23/2001	3/28/2001	4/2/2001	26 886 10	26 302 50	583 60 P
SLOF2004002	101121101	BOSTON PPTYS INC COM	800 0000 S	3/27/2001	3/28/2001	4/2/2001	30 726 97	31 441 84	714 87 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	189 928 0000 S	3/21/2001	3/28/2001	3/28/2001	189 928 00	189 928 00	0 00 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	703 5000 S	12/22/1994	3/29/2001	4/2/2001	19 341 69	17 141 00	2 400 49 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	300 0000 S	3/26/1999	3/29/2001	4/2/2001	13 908 54	12 780 00	1 128 54 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	197 5000 S	4/28/1999	3/29/2001	4/2/2001	5 493 87	5 572 95	120 92 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	2 902 5000 S	1/4/2000	3/29/2001	4/2/2001	80 739 05	71 016 91	9 722 13 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	200 0000 S	1/4/2000	3/29/2001	4/2/2001	5 363 41	-4 865 50	697 91 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	100 0000 S	1/5/2000	3/29/2001	4/2/2001	2 701 71	2 443 50	318 21 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	200 0000 S	1/5/2000	3/29/2001	4/2/2001	5 565 41	-4 911 66	651 81 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	4 200 0000 S	1/14/2000	3/29/2001	4/2/2001	116 831 70	107 205 00	9 626 70 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	1 400 0000 S	1/26/2000	3/29/2001	4/2/2001	38 943 90	36 004 50	2 939 40 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	3 600 0000 S	2/4/2000	3/29/2001	4/2/2001	100 141 45	-92 583 00	7 558 45 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	1 300 0000 S	3/20/2000	3/29/2001	4/2/2001	36 162 19	32 838 13	3 324 06 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	2 000 0000 S	4/7/2000	3/29/2001	4/2/2001	55 634 14	52 370 00	3 264 14 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	3 297 5000 S	6/21/2000	3/29/2001	4/2/2001	147 360 93	-124 836 46	22 524 45 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	9 900 0000 S	6/21/2000	3/29/2001	4/2/2001	274 619 81	-317 704 27	41 084 65 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	1 600 0000 S	6/21/2000	3/29/2001	4/2/2001	44 462 52	-37 704 27	6 758 25 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	8 000 0000 S	6/21/2000	3/29/2001	4/2/2001	233 376 53	188 521 34	35 055 19 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	28 500 0000 S	6/21/2000	3/29/2001	4/2/2001	797 198 17	-671 607 28	1 25 590 89 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1 999 200 0000 S	3/21/2001	3/30/2001	3/30/2001	1 999 200 00	1 999 200 00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	11 265 0000 S	3/21/2001	4/2/2001	4/2/2001	18 265 00	18 265 00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8 704 0000 S	3/23/2001	4/2/2001	4/2/2001	8 704 00	-4 704 00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	92 928 0000 S	3/26/2001	4/2/2001	4/2/2001	92 928 00	-92 928 00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	175 252 0000 S	3/26/2001	4/2/2001	4/2/2001	175 252 00	175 252 00	0 00 P
SLOF2004002	876664103	TAUBMAN CENTERS INC	23 000 0000 S	1/25/2001	4/19/2001	4/24/2001	279 003 65	254 380 00	24 623 65 P
SLOF2004002	744601109	PUBLIC STORAGE INC COM	2 400 0000 S	1/14/2000	4/23/2001	4/23/2001	64 416 25	-58 110 00	6 306 25 P
SLOF2004002	744601109	PUBLIC STORAGE INC COM	100 0000 S	12/1/1999	4/23/2001	4/23/2001	2 684 01	2 311 63	372 36 P
SLOF2004002	744601109	PUBLIC STORAGE INC COM	1 500 0000 S	12/21/1999	4/23/2001	4/23/2001	40 260 15	34 236 23	6 023 90 P
SLOF2004002	744601109	PUBLIC STORAGE INC COM	2 200 0000 S	1/7/2000	4/23/2001	4/23/2001	59 048 23	50 105 00	8 943 23 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	112 228 0000 S	3/26/2001	4/23/2001	4/23/2001	112 228 00	112 228 00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	815 727 0000 S	3/29/2001	4/23/2001	4/23/2001	815 727 00	815 727 00	0 00 P
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	4 700 0000 S	4/23/1999	4/23/2001	4/23/2001	216 709 76	164 782 00	51 927 76 P
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	300 0000 S	10/29/1999	4/23/2001	4/23/2001	13 832 54	10 738 00	3 074 54 P
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	1 200 0000 S	1/21/1999	4/23/2001	4/23/2001	55 330 15	-40 582 00	14 848 15 P
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	300 0000 S	1/21/1999	4/23/2001	4/23/2001	13 832 54	10 214 31	3 618 23 P
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	280 0000 S	1/2/2000	4/23/2001	4/23/2001	9 221 69	7 103 00	2 116 69 P
SLOF2004002	431241108	HIGHWOODS PPTYS INC COM	3 000 0000 S	10/31/2000	4/23/2001	4/23/2001	75 117 49	-64 492 50	10 624 99 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	122 272 0000 S	3/29/2001	4/23/2001	4/23/2001	122 272 00	-122 272 00	0 00 P
SLOF2004002	264411503	DUKE ILTY INVTYS INC COM NEW	23 800 0000 S	3/30/2001	4/26/2001	5/1/2001	529 294 31	540 542 00	-20 247 69 P
SLOF2004002	037481101	APARTMENT INVT & MGMT CO CL A	500 0000 S	3/13/2001	4/30/2001	5/3/2001	32 221 36	21 490 50	7 730 86 P
SLOF2004002	039581103	ARCHSTONE CHANTYS TR SH BEN INT	1 100 0000 S	2/22/2001	4/30/2001	5/3/2001	28 141 02	-25 630 00	2 511 02 P
SLOF2004002	124831000	CBL & ASSOC PPTYS INC COM	200 0000 S	3/16/2001	4/30/2001	5/3/2001	5 534 81	5 241 30	293 51 P
SLOF2004002	133131102	CAMDEN PPTYS TR SHS BEN INT	200 0000 S	7/24/2000	4/30/2001	5/3/2001	6 634 78	-4 012 00	6 22 78 P
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	200 0000 S	1/3/2000	4/30/2001	5/3/2001	9 271 67	7 105 00	2 166 67 P
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	200 0000 S	1/26/2000	4/30/2001	5/3/2001	9 271 67	-7 240 42	2 031 25 P
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	300 0000 S	2/4/2000	4/30/2001	5/3/2001	13 907 51	10 481 81	3 025 70 P
SLOF2004002	165421100	CHELSEA PPTY GROUP INC COM	500 0000 S	11/21/2000	4/30/2001	5/3/2001	21 873 42	-17 217 50	4 655 92 P
SLOF2004002	222795106	COUSINS PPTYS INC COM	200 0000 S	7/28/1999	4/30/2001	5/3/2001	5 230 83	-4 841 33	409 50 P
SLOF2004002	22795106	COUSINS PPTYS INC COM	900 0000 S	12/21/1999	4/30/2001	5/3/2001	23 628 71	21 240 00	2 388 71 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2004002	222795106	COUSINS PPTY'S INC COM	1/2/2000	4/30/2001	5/3/2001	10,501.63	-9,653.76	1,443.89 P
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	4/30/2000	4/30/2001	5/3/2001	62,752.91	31,843.37	10,909.54 P
SLOF2004002	294741107	EQUITY RESIDENTIAL PPTYS TR SH	7/1/1999	4/30/2001	5/3/2001	79,024.86	-67,234.50	11,770.26 P
SLOF2004002	32054K103	FIRST INDU. ALTY TR INC	4/30/2001	4/30/2001	5/3/2001	12,469.58	267.02 P	267.02 P
SLOF2004002	311807102	FRANCHISE FIN CORP AMER	3/16/2001	4/30/2001	5/3/2001	17,516.91	15,867.60	1,719.31 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	5/10/2000	4/30/2001	5/3/2001	31,883.19	27,016.00	4,869.19 P
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	7/10/2000	4/30/2001	5/3/2001	46,848.88	-42,638.44	4,210.44 P
SLOF2004002	412184108	HIGHWOODS PPTYS INC COM	10/31/2000	4/30/2001	5/3/2001	48,951.43	-34,398.00	6,553.43 P
SLOF2004002	432184109	HILTON HOTELS CORP COM	4/27/2001	4/30/2001	5/3/2001	7,682.24	7,204.43	377.81 P
SLOF2004002	432184103	HILTON HOTELS CORP COM	1/31/2001	4/30/2001	5/3/2001	34,043.34	32,712.00	1,331.34 P
SLOF2004002	441064102	HOSPITALITY PPTYS TR COM SHS	3/16/2001	4/30/2001	5/3/2001	10,337.65	-10,356.00	181.65 P
SLOF2004002	46824A106	JP ALTY INC COM	12/21/2000	4/30/2001	5/3/2001	357,954.41	276,232.00	81,722.41 P
SLOF2004002	46824A106	JP ALTY INC COM	1/5/2001	4/30/2001	5/3/2001	191,463.99	145,432.00	46,031.99 P
SLOF2004002	46824A106	JP ALTY INC COM	8/10/2000	4/30/2001	5/3/2001	174,814.93	132,279.00	42,535.93 P
SLOF2004002	46824A106	JP ALTY INC COM	1/10/2001	4/30/2001	5/3/2001	8,324.32	-4,274.48	2,050.04 P
SLOF2004002	46824A106	JP ALTY INC COM	3/22/2001	4/30/2001	5/3/2001	22,892.43	20,722.54	2,169.89 P
SLOF2004002	46824A106	JP ALTY INC COM	1/30/2000	4/30/2001	5/3/2001	27,034.69	24,708.58	2,326.11 P
SLOF2004002	494468109	KIMCO ALTY CORP COM	7/6/2000	4/30/2001	5/3/2001	33,043.87	33,648.00	1,295.87 P
SLOF2004002	494468109	KIMCO ALTY CORP COM	8/7/2000	4/30/2001	5/3/2001	4,380.48	-4,133.09	247.39 P
SLOF2004002	511172104	LIBERTY PPTY TR SHS BEN INT	8/22/2000	4/30/2001	5/3/2001	25,608.64	25,273.60	335.04 P
SLOF2004002	554489104	MACK CALL ALTY CORP COM	3/24/2001	4/30/2001	5/3/2001	10,712.40	10,519.92	192.48 P
SLOF2004002	690861104	PAN PAC RETAIL PPTYS INC COM	12/11/2000	4/30/2001	5/3/2001	6,945.27	-6,235.57	489.70 P
SLOF2004002	740706106	PARENTS PPTYS TR SH BEN INT	10/1/2000	4/30/2001	5/3/2001	30,364.62	30,912.00	347.38 P
SLOF2004002	740706106	PARENTS PPTYS TR SH BEN INT	10/1/2000	4/30/2001	5/3/2001	7,591.16	7,753.14	161.98 P
SLOF2004002	741410102	PROLOGIS TR SH BEN INT	7/6/2000	4/30/2001	5/3/2001	39,186.19	-42,926.13	3,739.94 P
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	9/12/2000	4/30/2001	5/3/2001	16,499.45	19,623.68	3,124.23 P
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	1/14/2001	4/30/2001	5/3/2001	24,351.29	21,791.25	2,560.04 P
SLOF2004002	744603109	PUBLIC STORAGE INC COM	1/27/2000	4/30/2001	5/3/2001	3,411.40	-4,627.00	784.40 P
SLOF2004002	744603109	PUBLIC STORAGE INC COM	1/27/2000	4/30/2001	5/3/2001	16,224.20	13,779.12	2,445.08 P
SLOF2004002	74611K106	RECKSON ASSOC REALTY CORP COM	2/5/2001	4/30/2001	5/3/2001	23,523.21	23,900.00	376.79 P
SLOF2004002	758849103	ROUSEY CTBS CORP COM	12/20/2000	4/30/2001	5/3/2001	7,288.13	-4,864.25	332.88 P
SLOF2004002	779273101	ROUSEY CO COM	3/15/2001	4/30/2001	5/3/2001	10,629.64	-9,936.00	693.64 P
SLOF2004002	82806109	SIMON PPTY GROUP INC NEW COM	12/6/2000	4/30/2001	5/3/2001	10,377.63	-9,604.16	973.49 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	12/20/2000	4/30/2001	5/3/2001	4,839.08	-4,916.14	-57.06 P
SLOF2004002	876641103	TAUBMAN CENTERS INC	4/30/2001	4/30/2001	5/3/2001	4,949.83	-4,424.00	525.83 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	2/6/2001	4/30/2001	5/3/2001	29,383.59	27,186.00	2,197.59 P
SLOF2004002	929642109	VORNADO RLTY TR COM	6/24/2000	4/30/2001	5/3/2001	29,259.02	29,072.00	187.02 P
SLOF2004002	947411103	WEINGARTEN ALTY INVS SH BEN	10/9/2000	4/30/2001	5/3/2001	38,182.24	36,783.25	1,378.99 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	3/29/2001	4/30/2001	4/30/2001	366,394.00	-366,394.00	0.00 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	5/10/2000	5/10/2001	5/10/2001	45,715.27	-39,298.00	6,419.27 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	6/20/2000	5/10/2001	5/10/2001	44,573.48	-43,395.30	1,178.18 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	6/21/2000	5/10/2001	5/10/2001	17,143.23	15,206.00	1,937.23 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	6/21/2000	5/10/2001	5/10/2001	22,837.64	20,435.52	2,402.12 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	6/22/2000	5/10/2001	5/10/2001	194,289.91	175,083.00	19,206.91 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	6/23/2000	5/10/2001	5/10/2001	125,717.00	113,243.32	12,473.68 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	6/23/2000	5/10/2001	5/10/2001	25,714.84	23,241.96	2,472.88 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	6/26/2000	5/10/2001	5/10/2001	105,716.57	-96,644.27	9,072.20 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	6/27/2000	5/10/2001	5/10/2001	5,714.41	5,239.50	474.91 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	6/27/2000	5/10/2001	5/10/2001	20,000.43	18,249.07	1,751.36 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	6/28/2000	5/10/2001	5/10/2001	48,572.48	-44,233.00	4,339.48 P
SLOF2004002	362418103	GABLES RESIDENTIAL TR SHS BEN	7/5/2000	5/10/2001	5/10/2001	234,291.20	234,538.14	19,753.06 P
SLOF2004002	72346N101	Pinnacle HLDGS INC COM	3/19/2001	5/10/2001	5/10/2001	3,529.88	3,751.20	175.32 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	3/29/2001	5/20/2001	5/20/2001	316,666.00	316,666.00	0.00 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	4/30/2001	5/20/2001	5/20/2001	3,241.00	0.00 P	0.00 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	4/4/2001	5/20/2001	5/20/2001	269,860.00	269,860.00	0.00 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	4/10/2001	5/20/2001	5/20/2001	17,936.00	17,936.00	0.00 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	4/12/2001	5/20/2001	5/20/2001	105,187.00	105,187.00	0.00 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	4/16/2001	5/20/2001	5/20/2001	157,108.00	157,108.00	0.00 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	4/17/2001	5/20/2001	5/20/2001	8,396.00	-8,396.00	0.00 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	4/20/2001	5/20/2001	5/20/2001	11,350.00	11,350.00	0.00 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	4/24/2001	5/20/2001	5/20/2001	16,415.00	16,415.00	0.00 P
SLOF2004002	9961028102	SLO CLIENT CASH INVESTMENT TR	5/10/2001	5/20/2001	5/20/2001	328,294.00	-529,294.00	0.00 P
SLOF2004002	432448109	HILTON HOTELS CORP COM	4/27/2001	5/10/2001	5/10/2001	473,663.13	-432,004.86	41,660.27 P
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	11/15/2000	5/10/2001	5/10/2001	16,537.33	14,769.93	1,767.60 P
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	11/15/2000	5/10/2001	5/10/2001	46,170.46	-41,353.86	4,816.60 P

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1623877

SLOF2004002	13131102	CAMDEN PFTY TR SHS BEN INT	100 0000 \$	12/12/2000	5/8/2001	5/1/2001	3 297 89	3 115 00	182 89 P
SLOF2004002	13131102	CAMDEN PFTY TR SHS BEN INT	500 0000 \$	12/12/2000	5/8/2001	5/1/2001	16 489 45	-16 187 75	301 70 P
SLOF2004002	13131102	CAMDEN PFTY TR SHS BEN INT	900 0000 \$	12/20/2000	5/8/2001	5/1/2001	29 681 01	-29 371 00	404 01 P
SLOF2004002	13131102	CAMDEN PFTY TR SHS BEN INT	200 0000 \$	1/10/2001	5/8/2001	5/1/2001	6 595 78	-6 331 00	64 78 P
SLOF2004002	13131102	CAMDEN PFTY TR SHS BEN INT	300 0000 \$	3/22/2001	5/8/2001	5/1/2001	9 893 67	9 655 50	238 17 P
SLOF2004002	13131102	CAMDEN PFTY TR SHS BEN INT	300 0000 \$	3/22/2001	5/8/2001	5/1/2001	9 893 67	-9 797 91	95 76 P
SLOF2004002	13131102	CAMDEN PFTY TR SHS BEN INT	5 200 0000 \$	7/17/2000	5/8/2001	5/1/2001	171 990 50	156 317 00	15 678 50 P
SLOF2004002	13131102	CAMDEN PFTY TR SHS BEN INT	700 0000 \$	5/1/2000	5/8/2001	5/1/2001	23 132 57	-21 346 00	1 606 57 P
SLOF2004002	996103802	SLO CLIENT CASH INVESTMENT TR	406 801 0000 \$	5/1/2001	5/8/2001	5/8/2001	406 801 00	-406 801 00	0 00 P
SLOF2004002	039511103	ARCHSTONE CHNTYTS TR SH BEN INT	11 200 0000 \$	2/22/2001	5/9/2001	5/14/2001	264 455 04	260 960 00	7 495 04 P
SLOF2004002	039511103	ARCHSTONE CHNTYTS TR SH BEN INT	18 500 0000 \$	2/22/2001	5/9/2001	5/14/2001	443 430 20	-431 090 00	12 340 20 P
SLOF2004002	039511103	ARCHSTONE CHNTYTS TR SH BEN INT	100 0000 \$	2/22/2001	5/9/2001	5/14/2001	2 396 92	2 330 00	66 92 P
SLOF2004002	039511103	ARCHSTONE CHNTYTS TR SH BEN INT	9 300 0000 \$	2/23/2001	5/9/2001	5/14/2001	232 913 36	-224 130 00	12 16 44 P
SLOF2004002	039511103	ARCHSTONE CHNTYTS TR SH BEN INT	3 700 0000 \$	2/23/2001	5/9/2001	5/14/2001	88 686 04	-89 170 00	-483 96 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	400 0000 \$	1/27/2000	5/10/2001	5/15/2001	10 673 24	9 186 08	1 487 16 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	3 000 0000 \$	2/4/2000	5/10/2001	5/15/2001	80 049 32	-69 175 80	10 873 52 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	1 500 0000 \$	3/29/2000	5/10/2001	5/15/2001	40 024 66	32 297 05	7 727 61 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	2 300 0000 \$	4/7/2000	5/10/2001	5/15/2001	61 371 15	51 454 75	9 916 40 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	5 500 0000 \$	7/7/2000	5/10/2001	5/15/2001	146 737 10	133 834 25	12 902 85 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	1 800 0000 \$	9/12/2000	5/10/2001	5/15/2001	26 683 11	25 301 70	1 381 41 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	14 900 0000 \$	10/12/2000	5/10/2001	5/15/2001	397 578 31	-340 802 76	57 375 55 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	500 0000 \$	10/13/2000	5/10/2001	5/15/2001	13 341 53	11 411 25	1 930 30 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	4 900 0000 \$	10/13/2000	5/10/2001	5/15/2001	130 747 33	113 996 17	16 757 06 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	2 800 0000 \$	10/13/2000	5/10/2001	5/15/2001	74 712 70	-44 568 00	10 144 70 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	9 600 0000 \$	10/16/2000	5/10/2001	5/15/2001	236 157 84	224 051 52	32 106 32 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	900 0000 \$	11/15/2000	5/10/2001	5/15/2001	24 014 40	19 433 25	4 581 55 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	28 439 0000 \$	5/9/2001	5/11/2001	5/11/2001	28 439 00	28 439 00	0 00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	15 878 0000 \$	5/14/2001	5/11/2001	5/11/2001	15 878 00	15 878 00	0 00 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	14 200 0000 \$	2/5/2001	5/13/2001	5/18/2001	304 097 02	339 330 00	35 232 98 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	700 0000 \$	2/5/2001	5/13/2001	5/18/2001	14 990 70	16 712 50	1 721 80 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	7 400 0000 \$	2/6/2001	5/13/2001	5/18/2001	158 475 10	178 845 20	20 370 10 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	2 100 0000 \$	3/27/2001	5/16/2001	5/21/2001	49 433 82	51 712 50	2 278 68 P
SLOF2004002	75621K106	ARCHSTONE CHNTYTS TR SH BEN INT	9 700 0000 \$	2/23/2001	5/16/2001	5/21/2001	228 337 16	233 700 00	5 432 84 P
SLOF2004002	75621K106	ARCHSTONE CHNTYTS TR SH BEN INT	4 600 0000 \$	2/23/2001	5/16/2001	5/21/2001	108 283 60	107 454 00	827 60 P
SLOF2004002	75621K106	ARCHSTONE CHNTYTS TR SH BEN INT	3 700 0000 \$	3/22/2001	5/16/2001	5/21/2001	87 097 68	91 094 74	3 997 06 P
SLOF2004002	370021107	GENERAL GROWTH PFTYS INC	3 400 0000 \$	7/10/2000	5/16/2001	5/21/2001	197 849 39	177 113 52	20 735 87 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	3 500 0000 \$	2/6/2001	5/16/2001	5/21/2001	74 183 17	-83 643 00	9 459 83 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	300 0000 \$	2/6/2001	5/16/2001	5/21/2001	6 538 36	-7 129 50	770 94 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	9 000 0000 \$	2/8/2001	5/16/2001	5/21/2001	190 736 73	212 040 00	21 303 27 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	14 825 0000 \$	5/16/2001	5/16/2001	5/16/2001	14 825 00	14 825 00	0 00 P
SLOF2004002	311807102	FRANCHISE FIN CORP AMER	25 400 0000 \$	3/23/2001	5/17/2001	5/22/2001	627 569 83	575 767 20	51 802 63 P
SLOF2004002	311807102	FRANCHISE FIN CORP AMER	800 0000 \$	3/23/2001	5/17/2001	5/22/2001	19 763 91	-17 874 64	1 891 34 P
SLOF2004002	311807102	FRANCHISE FIN CORP AMER	900 0000 \$	3/27/2001	5/17/2001	5/22/2001	22 236 73	-20 317 50	1 919 23 P
SLOF2004002	311807102	FRANCHISE FIN CORP AMER	4 100 0000 \$	3/29/2001	5/17/2001	5/22/2001	101 300 64	-97 136 38	4 164 26 P
SLOF2004002	311807102	FRANCHISE FIN CORP AMER	7 000 0000 \$	4/2/2001	5/17/2001	5/22/2001	175 932 32	175 253 00	2 399 68 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	4 000 0000 \$	2/8/2001	5/17/2001	5/22/2001	84 337 18	-94 240 00	-9 882 82 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	5 300 0000 \$	2/9/2001	5/17/2001	5/22/2001	111 773 26	125 027 00	13 253 74 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	10 400 0000 \$	3/16/2001	5/17/2001	5/22/2001	219 238 67	230 444 00	11 135 33 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	1 700 0000 \$	3/22/2001	5/17/2001	5/22/2001	33 831 80	36 899 69	1 047 89 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	2 000 0000 \$	3/7/2001	5/17/2001	5/22/2001	42 178 59	-45 676 20	-3 497 61 P
SLOF2004002	996102102	KIMCO ALTY CORP COM	6 400 0000 \$	8/9/2000	5/18/2001	5/23/2001	274 862 50	264 317 76	10 344 74 P
SLOF2004002	996102102	KIMCO ALTY CORP COM	13 100 0000 \$	8/10/2000	5/18/2001	5/23/2001	364 609 18	341 161 00	21 448 18 P
SLOF2004002	996102102	KIMCO ALTY CORP COM	400 0000 \$	9/12/2000	5/18/2001	5/23/2001	17 178 91	16 649 00	529 91 P
SLOF2004002	996102102	KIMCO ALTY CORP COM	1 500 0000 \$	10/2/2000	5/18/2001	5/23/2001	64 420 90	58 811 25	5 609 65 P
SLOF2004002	996102102	PAN PAC RETAIL PFTYS INC COM	6 200 0000 \$	12/11/2000	5/18/2001	5/23/2001	143 021 16	129 281 78	13 739 38 P
SLOF2004002	996102102	PAN PAC RETAIL PFTYS INC COM	900 0000 \$	12/12/2000	5/18/2001	5/23/2001	20 761 14	18 910 26	1 850 88 P
SLOF2004002	996102102	PAN PAC RETAIL PFTYS INC COM	6 700 0000 \$	12/22/2000	5/18/2001	5/23/2001	154 555 13	139 845 75	14 709 38 P
SLOF2004002	996102102	PAN PAC RETAIL PFTYS INC COM	200 0000 \$	12/13/2000	5/18/2001	5/23/2001	4 613 59	-4 207 50	406 09 P
SLOF2004002	996102102	PAN PAC RETAIL PFTYS INC COM	1 500 0000 \$	12/14/2000	5/18/2001	5/23/2001	34 601 89	31 537 50	3 064 39 P
SLOF2004002	996102102	PAN PAC RETAIL PFTYS INC COM	300 0000 \$	12/15/2000	5/18/2001	5/23/2001	6 920 38	-6 307 50	612 88 P
SLOF2004002	996102102	PAN PAC RETAIL PFTYS INC COM	200 0000 \$	1/10/2001	5/18/2001	5/23/2001	4 413 59	-4 393 50	20 09 P
SLOF2004002	996102102	PAN PAC RETAIL PFTYS INC COM	500 0000 \$	3/22/2001	5/18/2001	5/23/2001	11 533 96	10 728 45	805 51 P
SLOF2004002	996102102	PAN PAC RETAIL PFTYS INC COM	600 0000 \$	3/17/2001	5/18/2001	5/23/2001	13 840 76	-13 272 66	568 10 P
SLOF2004002	996102102	TAUBMAN CENTERS INC	19 200 0000 \$	1/23/2001	5/18/2001	5/23/2001	247 834 10	212 257 00	35 502 10 P
SLOF2004002	996102102	TAUBMAN CENTERS INC	1 300 0000 \$	3/22/2001	5/18/2001	5/23/2001	16 781 79	15 645 50	1 136 29 P

Atred P Shoen Foundation  
 Taxpayer Identification # 13-1923877

SLOF2004002	17664103	TAUBMAN CENTERS INC	1,500,000 \$	5/12/2001	5/12/2001	19,363.60	18,430.10	932.80 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	631,728,000 \$	5/18/2001	5/18/2001	631,728.00	-631,728.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	203,421,000 \$	5/18/2001	5/18/2001	203,421.00	-203,421.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	353,887,000 \$	5/18/2001	5/18/2001	353,887.00	-353,887.00	0.00 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	1,123,000 \$	5/23/2001	5/23/2001	19,354.42	-47,189.69	12,334.73 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	280,000 \$	5/23/2001	5/23/2001	10,602.75	9,422.76	1,179.99 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	1,900,000 \$	5/23/2001	5/23/2001	100,726.09	96,302.33	10,423.84 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	1,377,000 \$	5/23/2001	5/23/2001	72,999.91	-63,471.02	9,528.89 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	1,723,000 \$	5/23/2001	5/23/2001	91,315.95	-77,233.12	14,082.83 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	1,277,000 \$	5/23/2001	5/23/2001	67,678.74	51,661.54	16,017.20 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	2,823,000 \$	5/23/2001	5/23/2001	149,329.32	114,203.57	35,125.75 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	1,400,000 \$	5/23/2001	5/23/2001	74,153.53	59,010.00	15,143.53 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	4,000,000 \$	5/23/2001	5/23/2001	211,872.93	161,740.00	50,132.93 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	100,000 \$	5/23/2001	5/23/2001	5,296.82	-4,030.94	1,265.88 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	1,300,000 \$	5/23/2001	5/23/2001	68,858.70	53,686.96	16,171.74 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	1,000,000 \$	5/23/2001	5/23/2001	52,988.23	-40,400.00	12,588.23 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	1,400,000 \$	5/23/2001	5/23/2001	74,153.53	59,010.00	15,143.53 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	700,000 \$	5/23/2001	5/23/2001	37,077.76	29,660.94	7,416.80 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	1,800,000 \$	5/23/2001	5/23/2001	93,342.82	73,369.96	19,972.86 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	900,000 \$	5/23/2001	5/23/2001	47,671.41	35,899.83	11,771.58 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	277,000 \$	5/23/2001	5/23/2001	14,672.20	11,642.31	3,029.89 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	2,300,000 \$	5/23/2001	5/23/2001	63,054.00	-66,610.98	2,443.02 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	1,000,000 \$	5/23/2001	5/23/2001	2,741.48	2,651.00	90.48 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	3,300,000 \$	5/23/2001	5/23/2001	90,468.78	88,060.30	2,408.28 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	900,000 \$	5/23/2001	5/23/2001	24,673.30	23,591.50	918.20 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	900,000 \$	5/23/2001	5/23/2001	34,673.30	23,919.94	1,253.36 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	400,000 \$	5/23/2001	5/23/2001	10,963.91	10,479.24	486.67 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	10,700,000 \$	5/23/2001	5/23/2001	293,338.18	219,463.00	3,475.18 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	1,800,000 \$	5/23/2001	5/23/2001	49,346.61	-49,459.68	-113.07 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	300,000 \$	5/23/2001	5/23/2001	8,311.72	7,905.78	475.94 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	238,316,000 \$	5/23/2001	5/23/2001	238,316.00	238,316.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	17,541,000 \$	5/23/2001	5/23/2001	17,541.00	-17,541.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	53,534,000 \$	5/23/2001	5/23/2001	53,534.00	-53,534.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	10,770,000 \$	5/23/2001	5/23/2001	10,770.00	10,770.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	93,233,000 \$	5/23/2001	5/23/2001	93,233.00	-93,233.00	0.00 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	1,800,000 \$	6/5/2001	6/5/2001	49,570.34	-43,064.02	7,506.32 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	3,100,000 \$	6/5/2001	6/5/2001	83,371.15	75,381.00	10,010.15 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	7,200,000 \$	6/5/2001	6/5/2001	191,281.38	-175,190.40	23,090.98 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	200,000 \$	6/5/2001	6/5/2001	5,507.82	-4,318.36	1,189.33 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	2,300,000 \$	6/5/2001	6/5/2001	60,585.98	-47,503.50	13,082.48 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	400,000 \$	6/5/2001	6/5/2001	11,015.63	8,817.88	2,197.75 P
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	13,000,000 \$	6/5/2001	6/5/2001	362,537.89	332,920.00	39,637.89 P
SLOF2004002	929042109	VORNADO RLTY TR COM	300,000 \$	6/5/2001	6/5/2001	11,227.66	10,902.00	323.66 P
SLOF2004002	929042109	VORNADO RLTY TR COM	3,500,000 \$	6/5/2001	6/5/2001	130,979.42	128,833.00	2,154.42 P
SLOF2004002	929042109	VORNADO RLTY TR COM	900,000 \$	6/5/2001	6/5/2001	33,642.99	33,134.00	508.99 P
SLOF2004002	929042109	VORNADO RLTY TR COM	7,800,000 \$	6/5/2001	6/5/2001	291,919.20	-274,443.00	17,476.29 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	48,156,000 \$	6/5/2001	6/5/2001	48,156.00	-48,156.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	427,334,000 \$	6/5/2001	6/5/2001	427,334.00	-427,334.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	11,329,000 \$	6/17/2001	6/17/2001	11,329.00	11,329.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	36,985,000 \$	6/17/2001	6/17/2001	36,985.00	36,985.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	278,762,000 \$	6/17/2001	6/17/2001	278,762.00	278,762.00	0.00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	12,947,790 \$	6/17/2001	6/17/2001	12,947.79	-12,947.79	0.00 P
SLOF2004002	193172106	COLONIAL PPTYS TR COM SHS BEN	14,700,000 \$	6/17/2001	6/17/2001	433,372.31	-422,404.50	11,167.81 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	3,300,000 \$	6/17/2001	6/17/2001	93,867.67	93,552.46	315.21 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	200,000 \$	6/17/2001	6/17/2001	5,488.95	5,499.76	189.19 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	100,000 \$	6/17/2001	6/17/2001	2,844.47	2,747.76	96.71 P
SLOF2004002	457680104	INNKEEPERS USA TR COM	14,600,000 \$	6/17/2001	6/17/2001	169,938.31	150,818.00	19,120.31 P
SLOF2004002	457680104	INNKEEPERS USA TR COM	100,000 \$	6/17/2001	6/17/2001	1,163.96	1,033.00	130.96 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	600,000 \$	6/17/2001	6/17/2001	17,082.57	16,499.28	583.29 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	1,300,000 \$	6/17/2001	6/17/2001	37,012.23	36,092.03	920.20 P
SLOF2004002	457680104	INNKEEPERS USA TR COM	200,000 \$	6/17/2001	6/17/2001	2,312.92	2,066.00	246.92 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	500,000 \$	6/17/2001	6/17/2001	14,235.22	13,881.55	353.67 P
SLOF2004002	362418105	GABLES RESIDENTIAL TR SHS BEN	2,100,000 \$	6/17/2001	6/17/2001	39,787.94	-60,331.53	543.99 P
SLOF2004002	457680104	INNKEEPERS USA TR COM	1,300,000 \$	6/17/2001	6/17/2001	13,841.06	12,372.00	1,469.06 P
SLOF2004002	457680104	INNKEEPERS USA TR COM	11,300,000 \$	6/17/2001	6/17/2001	129,267.67	-116,779.00	12,538.67 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	457610104	INNKEEKS USA TR COM	3 700 000 \$	4/20/2001	6/6/2001	6/11/2001	42,226.58	38 147.00	4 179.58 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	17,091 2100 \$	5/30/2001	6/6/2001	6/6/2001	17,091.21	17 091.21	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	47,379 4700 \$	6/5/2001	6/6/2001	6/6/2001	47,379.47	-47,379.47	0 00 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PFTYS TR SH	4 677 0000 \$	6/21/2000	6/12/2001	6/12/2001	261,649.77	254,891.45	24,758.32 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PFTYS TR SH	8 923 0000 \$	6/20/2000	6/12/2001	6/12/2001	499,187.71	-411,294.09	87,893.62 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PFTYS TR SH	4 000 0000 \$	7/8/2000	6/12/2001	6/12/2001	233,775.73	191,990.00	31,785.73 P
SLOF2004002	431284101	HIGHWOODS PFTYS INC COM	5 300 0000 \$	10/31/2000	6/12/2001	6/12/2001	113,848.39	113,936.75	23,911.64 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	3 800 0000 \$	8/22/2000	6/12/2001	6/12/2001	112,366.04	-106,719.20	5,646.84 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	1 000 0000 \$	9/12/2000	6/12/2001	6/12/2001	29,579.01	27,530.00	2,049.01 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	3 000 0000 \$	12/12/2000	6/12/2001	6/12/2001	8,871.00	8,084.75	836.25 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	1 200 0000 \$	12/12/2000	6/12/2001	6/12/2001	35,484.01	32,322.00	3,162.01 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	1 700 0000 \$	12/29/2000	6/12/2001	6/12/2001	50,269.02	-47,863.50	2,405.52 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	400 0000 \$	12/29/2000	6/12/2001	6/12/2001	11,828.00	11,204.00	624.00 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	500 0000 \$	11/02/2001	6/12/2001	6/12/2001	14,785.01	13,718.10	1,066.91 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	300 0000 \$	3/22/2001	6/12/2001	6/12/2001	8,871.00	-8 065.50	805.50 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	300 0000 \$	3/27/2001	6/12/2001	6/12/2001	8,871.00	8,368.50	502.50 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	800 0000 \$	4/23/2001	6/12/2001	6/12/2001	23,656.01	-22,304.00	1,352.01 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	4 100 0000 \$	4/23/2001	6/12/2001	6/12/2001	121,227.03	115,046.00	6,191.03 P
SLOF2004002	534481904	MACK CALL RLTY CORP COM	1 300 0000 \$	3/28/2001	6/12/2001	6/12/2001	36,463.78	34,189.74	2,274.04 P
SLOF2004002	799273101	ROUSE CO COM	1 400 0000 \$	3/15/2001	6/12/2001	6/12/2001	39,884.67	-34 776.00	5 108.67 P
SLOF2004002	799273101	ROUSE CO COM	500 0000 \$	3/22/2001	6/12/2001	6/12/2001	14,244.52	-12 437.50	1 817.02 P
SLOF2004002	799273101	ROUSE CO COM	500 0000 \$	3/27/2001	6/12/2001	6/12/2001	14,244.52	-12,831.45	1,413.07 P
SLOF2004002	799273101	ROUSE CO COM	10,200 0000 \$	4/19/2001	6/12/2001	6/12/2001	290,588.29	262,588.80	27,999.49 P
SLOF2004002	799273101	ROUSE CO COM	8 100 0000 \$	5/10/2001	6/12/2001	6/12/2001	239,761.29	216,091.80	14,669.49 P
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	4 800 0000 \$	4/23/2001	6/12/2001	6/12/2001	141,910.62	134 688.00	7,222.62 P
SLOF2004002	534481904	MACK CALL RLTY CORP COM	2 600 0000 \$	3/28/2001	6/12/2001	6/12/2001	72,648.07	-68,379.48	4,268.59 P
SLOF2004002	534481904	MACK CALL RLTY CORP COM	500 0000 \$	3/28/2001	6/12/2001	6/12/2001	14,019.53	13 149.90	869.63 P
SLOF2004002	758849103	REGENCY CTBS CORP COM	1 100 0000 \$	12/20/2000	6/12/2001	6/12/2001	27,873.07	25,539.25	2,333.82 P
SLOF2004002	758849103	REGENCY CTBS CORP COM	1 500 0000 \$	12/22/2000	6/12/2001	6/12/2001	38,008.73	34,932.50	3,096.23 P
SLOF2004002	758849103	REGENCY CTBS CORP COM	1 200 0000 \$	12/22/2000	6/12/2001	6/12/2001	30,226.99	27 930.00	2,296.99 P
SLOF2004002	758849103	REGENCY CTBS CORP COM	600 0000 \$	3/22/2001	6/12/2001	6/12/2001	10,075.66	9 400.16	675.50 P
SLOF2004002	758849103	REGENCY CTBS CORP COM	500 0000 \$	3/27/2001	6/12/2001	6/12/2001	12,594.58	-12 170.00	424.58 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	114 692 6100 \$	6/13/2001	6/13/2001	6/13/2001	114 692.61	0 00 P	0 00 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	400 0000 \$	10/9/2000	6/12/2001	6/12/2001	18,292.99	16,349.00	1,943.99 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	323 831 9200 \$	6/12/2001	6/12/2001	6/12/2001	823 838.92	823 838.92	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	301 324 8600 \$	6/7/2001	6/12/2001	6/12/2001	301 324.88	301 324.88	0 00 P
SLOF2004002	037481101	APARTMENT INVT & MGMT CO CL A	6 200 0000 \$	3/15/2001	6/12/2001	6/12/2001	292,390.29	266 482.20	25 908.09 P
SLOF2004002	737464107	POST PFTYS INC COM	2 000 0000 \$	5/12/2001	6/12/2001	6/12/2001	230 712.60	226 009.81	4 702.72 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	400 0000 \$	10/9/2000	6/12/2001	6/12/2001	75 643.47	72 492.80	3 150.67 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	1 100 0000 \$	10/9/2000	6/12/2001	6/12/2001	18,571.62	-16,349.00	2,222.62 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	1 500 0000 \$	10/9/2000	6/12/2001	6/12/2001	50 759.13	-44 959.75	5 799.38 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	12 742 0100 \$	6/12/2001	6/12/2001	6/12/2001	69,216.99	-61 308.75	7 908.24 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	400 626 0000 \$	6/7/2001	6/12/2001	6/12/2001	400 626.00	-400 626.00	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	36 407 7200 \$	6/8/2001	6/12/2001	6/12/2001	36 407.72	56 407.72	2 436.19 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	500 0000 \$	10/9/2000	6/12/2001	6/12/2001	22,872.44	20 436.25	2 436.19 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	500 0000 \$	11/13/2000	6/12/2001	6/12/2001	22,872.44	20,936.25	1,936.19 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	100 0000 \$	12/12/2000	6/12/2001	6/12/2001	4,574.49	-4 208.75	365.74 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	400 0000 \$	12/12/2000	6/12/2001	6/12/2001	18 297.93	-17 110.00	1 187.93 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	400 0000 \$	12/20/2000	6/12/2001	6/12/2001	4 574.49	-4 403.00	171.49 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	46 251 0000 \$	6/12/2001	6/12/2001	6/12/2001	46 251.00	-46 251.00	0 00 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	600 0000 \$	12/20/2000	6/12/2001	6/12/2001	37,261.89	-26 418.00	843.89 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	10 0000 \$	1/10/2001	6/12/2001	6/12/2001	4,543.65	-4 478.00	65.65 P
SLOF2004002	941741103	WEINGARTEN RLTY INVNS SH BEN	8 600 0000 \$	12/47/2001	6/12/2001	6/12/2001	390 753.73	362 812.50	27,941.23 P
SLOF2004002	72346N101	PINNACLE HDLDS INC COM	19 100 0000 \$	3/27/2001	6/12/2001	6/12/2001	2 406.03	-6 493.55	-4 087.52 P
SLOF2004002	72346N101	PINNACLE HDLDS INC COM	600 0000 \$	3/27/2001	6/12/2001	6/12/2001	65 650.74	179 310.80	113 660.06 P
SLOF2004002	44186M102	HOSPITALITY PFTYS TR COM SHS	6 600 0000 \$	3/19/2001	6/12/2001	6/12/2001	2 062.31	5 203.98	-3 141.67 P
SLOF2004002	457610104	INNKEEKS USA TR COM	8 600 0000 \$	4/20/2001	6/12/2001	6/12/2001	189 003.17	170 874.00	18 129.17 P
SLOF2004002	517942108	LASALLE HOTEL PFTYS CUM SH BEN	16 400 0000 \$	12/20/2000	6/12/2001	6/12/2001	104 262.06	88 666.00	15 596.06 P
SLOF2004002	51994Y103	MENISTAR HOSPITALITY CORP COM	1 400 0000 \$	5/18/2001	6/12/2001	6/12/2001	283 753.16	251 412.00	32,341.16 P
SLOF2004002	51994Y103	MENISTAR HOSPITALITY CORP COM	4 200 0000 \$	5/18/2001	6/12/2001	6/12/2001	95 182.10	24 560.69	551.47 P
SLOF2004002	51994Y103	MENISTAR HOSPITALITY CORP COM	4 200 0000 \$	5/18/2001	6/12/2001	6/12/2001	95 182.10	-95 251.80	631.00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	38841103	MERISTAR HOSPITALITY CORP COM	5/12/2001	6/22/2001	6/22/2001	13,278.00	419.34 P
SLOF2004002	410484102	HOSPITALITY PFTYS TR COM SHS	3/16/2001	6/23/2001	6/23/2001	-95.97500	9,146.97 P
SLOF2004002	417620104	INNKEEPERS USA TR COM	4/20/2001	6/23/2001	6/23/2001	5,153.00	864.40 P
SLOF2004002	417620104	INNKEEPERS USA TR COM	4/20/2001	6/23/2001	6/23/2001	29,899.00	3,015.83 P
SLOF2004002	457620104	INNKEEPERS USA TR COM	4/20/2001	6/23/2001	6/23/2001	-42,271.00	6,865.86 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	194,571,110.00	6/23/2001	6/23/2001	194,571.11	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	283,651,200.00	6/26/2001	6/26/2001	283,651.20	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	5,894,360.00	6/26/2001	6/26/2001	5,894.36	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	18,292,990.00	6/26/2001	6/26/2001	-18,292.99	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	124,854,080.00	6/26/2001	6/26/2001	124,854.08	25,368.90 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PFTYS TR SH	1,260,000.00	7/2/2001	7/6/2001	56,361.00	11,392.46 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PFTYS TR SH	4,477,000.00	7/2/2001	7/6/2001	252,776.87	41,112.82 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PFTYS TR SH	23,000.00	7/2/2001	7/6/2001	1,649.61	133.63 P
SLOF2004002	821806109	SIMON PFTY GROUP INC NEW COM	10,700,000.00	7/2/2001	7/6/2001	313,428.49	55,517.21 P
SLOF2004002	821806109	SIMON PFTY GROUP INC NEW COM	2,300,000.00	7/2/2001	7/6/2001	67,157.53	11,500.06 P
SLOF2004002	821806109	SIMON PFTY GROUP INC NEW COM	1,400,000.00	7/2/2001	7/6/2001	40,878.49	6,844.49 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	64,368,350.00	7/2/2001	7/5/2001	64,368.35	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	49,318,650.00	7/2/2001	7/5/2001	-49,318.65	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	73,191,800.00	7/2/2001	7/5/2001	73,191.80	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	171,407,990.00	7/2/2001	7/5/2001	171,407.99	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	208,331,530.00	7/5/2001	7/5/2001	208,331.53	0.00 P
SLOF2004002	310542106	CABOT INDL TR COM SH BEN INT	19,100,000.00	7/11/2001	7/16/2001	311,442.18	19,229.66 P
SLOF2004002	310542106	CABOT INDL TR COM SH BEN INT	16,000,000.00	7/11/2001	7/16/2001	509,902.97	2,838.97 P
SLOF2004002	394741103	EQUITY OFFICE PFTYS TR COM	1,768,000.00	7/12/2001	7/17/2001	50,036.52	3,045.91 P
SLOF2004002	394741103	EQUITY OFFICE PFTYS TR COM	900,000.00	7/12/2001	7/17/2001	27,021.40	1,513.35 P
SLOF2004002	394741103	EQUITY OFFICE PFTYS TR COM	2,800,000.00	7/12/2001	7/17/2001	84,067.19	4,691.39 P
SLOF2004002	394741103	EQUITY OFFICE PFTYS TR COM	7,200,000.00	7/12/2001	7/17/2001	216,172.78	205,581.60
SLOF2004002	394741103	EQUITY OFFICE PFTYS TR COM	2,600,000.00	7/12/2001	7/17/2001	78,062.39	-81,779.48
SLOF2004002	394741103	EQUITY OFFICE PFTYS TR COM	3,800,000.00	7/12/2001	7/17/2001	114,091.19	3,790.89 P
SLOF2004002	394741103	EQUITY OFFICE PFTYS TR COM	2,132,000.00	7/12/2001	7/17/2001	-65,820.17	1,809.01 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	331,971,370.00	7/12/2001	7/17/2001	331,971.37	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	204,218,460.00	7/12/2001	7/17/2001	204,218.46	0.00 P
SLOF2004002	310542106	SLO CLIENT CASH INVESTMENT TR	10,553,500.00	7/12/2001	7/17/2001	10,553.50	0.00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	10,568,980.00	7/12/2001	7/17/2001	10,568.99	0.00 P
SLOF2004002	317842106	LASALLE HOTEL PFTYS CUM SH BEN	3,400,000.00	7/12/2001	7/23/2001	60,266.31	8,144.38 P
SLOF2004002	313747206	FEDERAL RLTY INVT TR SHS BEN	7,200,000.00	7/19/2001	7/23/2001	-141,371.20	11,291.70 P
SLOF2004002	554481104	MACK CALLI RLTY CORP COM	800,000.00	7/19/2001	7/24/2001	22,547.25	1,087.09 P
SLOF2004002	554481104	MACK CALLI RLTY CORP COM	20,700,000.00	7/19/2001	7/24/2001	578,233.17	33,829.31 P
SLOF2004002	554481104	MACK CALLI RLTY CORP COM	3,500,000.00	7/19/2001	7/24/2001	97,769.23	4,984.23 P
SLOF2004002	792731101	ROUSE CO COM	8,100,000.00	7/19/2001	7/24/2001	216,091.80	10,182.24 P
SLOF2004002	494468109	KIMCO RLTY CORP COM	5,700,000.00	7/20/2001	7/23/2001	263,143.75	36,972.75 P
SLOF2004002	494468109	KIMCO RLTY CORP COM	6,200,000.00	7/20/2001	7/23/2001	288,401.97	45,315.47 P
SLOF2004002	494468109	KIMCO RLTY CORP COM	1,400,000.00	7/20/2001	7/23/2001	63,123.03	9,039.03 P
SLOF2004002	222795106	COUSINS PFTYS INC COM	950,000.00	7/23/2001	7/26/2001	27,243.33	2,823.23 P
SLOF2004002	222795106	COUSINS PFTYS INC COM	1,950,000.00	7/23/2001	7/26/2001	24,650.54	3,143.11 P
SLOF2004002	222795106	COUSINS PFTYS INC COM	3,300,000.00	7/23/2001	7/26/2001	54,490.66	1,022.84 P
SLOF2004002	222795106	COUSINS PFTYS INC COM	7,800,000.00	7/23/2001	7/26/2001	85,628.18	1,432.42 P
SLOF2004002	222795106	COUSINS PFTYS INC COM	750,000.00	7/23/2001	7/26/2001	202,393.87	-213,312.00
SLOF2004002	222795106	COUSINS PFTYS INC COM	750,000.00	7/23/2001	7/26/2001	144,087.18	11,118.13 P
SLOF2004002	313747206	FEDERAL RLTY INVT TR SHS BEN	6,800,000.00	7/24/2001	7/27/2001	133,422.80	10,664.38 P
SLOF2004002	313747206	FEDERAL RLTY INVT TR SHS BEN	3,700,000.00	7/24/2001	7/27/2001	78,400.38	7,597.70
SLOF2004002	313747206	FEDERAL RLTY INVT TR SHS BEN	3,600,000.00	7/24/2001	7/27/2001	76,281.45	5,862.68 P
SLOF2004002	0748R101	APARTMENT INVT & MGMT CO CL A	1,200,000.00	7/24/2001	7/29/2001	57,226.99	5,645.83 P
SLOF2004002	0748R101	APARTMENT INVT & MGMT CO CL A	1,000,000.00	7/24/2001	7/29/2001	381,507.27	9,869.69 P
SLOF2004002	394741103	EQUITY OFFICE PFTYS TR COM	4,468,000.00	7/25/2001	7/29/2001	133,990.85	28,701.64 P
SLOF2004002	394741103	EQUITY OFFICE PFTYS TR COM	13,300,000.00	7/25/2001	7/29/2001	398,833.68	18,373.43 P
SLOF2004002	394741103	EQUITY OFFICE PFTYS TR COM	1,432,000.00	7/25/2001	7/29/2001	-40,327.32	2,416.93 P
SLOF2004002	394761107	EQUITY RESIDENTIAL PFTYS TR SH	1,623,000.00	7/25/2001	7/29/2001	91,433.52	14,701.16 P
SLOF2004002	394761107	EQUITY RESIDENTIAL PFTYS TR SH	1,100,000.00	7/25/2001	7/29/2001	61,969.73	7,085.78 P
SLOF2004002	394761107	EQUITY RESIDENTIAL PFTYS TR SH	2,800,000.00	7/25/2001	7/29/2001	157,741.14	127,484.00
SLOF2004002	394761107	EQUITY RESIDENTIAL PFTYS TR SH	2,477,000.00	7/25/2001	7/29/2001	139,544.37	27,418.71 P
SLOF2004002	313747206	FEDERAL RLTY INVT TR SHS BEN	13,600,000.00	7/25/2001	7/29/2001	285,223.26	19,896.78 P

Allred P. Sloan Foundation  
Taxpayer Identification # 13-1623877

SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/6/2001	7/25/2001	7/25/2001	569 838 54	569 838 54	369 838 54	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/12/2001	7/25/2001	7/25/2001	22,352 000	22,352 000	22,352 000	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/13/2001	7/25/2001	7/25/2001	88 425 720	88 425 720	88 425 720	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/13/2001	7/27/2001	7/27/2001	6 700 530	6 700 530	6 700 530	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/16/2001	7/27/2001	7/27/2001	31 006 240 5	31 006 240 5	31 006 240 5	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/16/2001	8/1/2001	8/1/2001	435 382 830	435 382 830	435 382 830	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/18/2001	8/1/2001	8/1/2001	16 752 000	16 752 000	16 752 000	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/19/2001	8/1/2001	8/1/2001	81 660 600	81 660 600	81 660 600	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/23/2001	8/1/2001	8/1/2001	66 485 730 5	66 485 730 5	66 485 730 5	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/24/2001	8/1/2001	8/1/2001	608 025 610 5	608 025 610 5	608 025 610 5	0 00 P
SLOF2004002	996102802	EQUITY RESIDENTIAL PFTYS TR SH	11/15/2000	8/7/2001	8/7/2001	171 628 12	171 628 12	171 628 12	34 786 38 P
SLOF2004002	996102802	EQUITY RESIDENTIAL PFTYS TR SH	11/15/2000	8/7/2001	8/7/2001	2 377 000 5	134 952 05	115 364 55	19 584 35 P
SLOF2004002	01564E106	BRE PFTYS INC CL A	5/23/2001	8/7/2001	8/7/2001	5 000 000 5	153 897 85	149 054 50	4 843 35 P
SLOF2004002	112900105	BROOKFIELD PFTYS CORP COM	5/15/2001	8/7/2001	8/7/2001	10 600 000 5	212 777 28	186 230 34	26 546 94 P
SLOF2004002	29476L107	EQUITY RESIDENTIAL PFTYS TR SH	12/12/2000	8/7/2001	8/7/2001	377 000 5	21 737 10	20 620 28	1 116 82 P
SLOF2004002	29476L107	EQUITY RESIDENTIAL PFTYS TR SH	11/15/2000	8/7/2001	8/7/2001	1 323 000 5	87 813 25	75 918 80	13 894 45 P
SLOF2004002	29476L107	EQUITY RESIDENTIAL PFTYS TR SH	12/12/2000	8/7/2001	8/7/2001	700 000 5	40 340 65	35 411 25	4 949 40 P
SLOF2004002	53117104	LIBERTY PFTY TR SHS BEN INT	4/23/2001	8/7/2001	8/7/2001	8 100 000 5	246 700 95	232 898 00	13 802 95 P
SLOF2004002	7446D109	PUBLIC STORAGE INC COM	12/21/2000	8/7/2001	8/7/2001	10 300 000 5	315 450 70	300 619 60	84 970 10 P
SLOF2004002	03564E106	BRE PFTYS INC CL A	5/23/2001	8/7/2001	8/7/2001	14 600 000 5	454 196 83	441 201 32	12 995 51 P
SLOF2004002	112900105	BROOKFIELD PFTYS CORP COM	5/15/2001	8/7/2001	8/7/2001	1 200 000 5	24 143 19	21 082 68	3 060 51 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/24/2001	8/7/2001	8/7/2001	35 213 160 5	35 213 16	35 213 16	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/24/2001	8/7/2001	8/7/2001	191 093 290 5	191 093 29	191 093 29	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/24/2001	8/7/2001	8/7/2001	450 999 810 5	450 999 81	450 999 81	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/24/2001	8/7/2001	8/7/2001	105 534 660 5	105 534 66	105 534 66	0 00 P
SLOF2004002	948741103	WEINGARTEN RLTY INVY SH BEN	1/24/2001	8/7/2001	8/7/2001	1 200 000 5	54 843 75	54 843 75	7 437 17 P
SLOF2004002	948741103	WEINGARTEN RLTY INVY SH BEN	2/8/2001	8/7/2001	8/7/2001	2 000 000 5	95 816 80	43 964 00	11 852 80 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/30/2001	8/7/2001	8/7/2001	267 745 630 5	267 745 63	267 745 63	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7/31/2001	8/7/2001	8/7/2001	145 518 500 5	145 518 50	145 518 50	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8/2/2001	8/13/2001	8/13/2001	4 766 160 5	4 766 16	4 766 16	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8/2/2001	8/13/2001	8/13/2001	33 332 610 5	33 332 61	33 332 61	0 00 P
SLOF2004002	112900105	BROOKFIELD PFTYS CORP COM	4/30/2001	8/14/2001	8/14/2001	8 600 000 5	167 779 98	167 779 98	29 449 27 P
SLOF2004002	313747206	FEDERAL RLTY INVY TR SHS BEN	5/1/2001	8/14/2001	8/14/2001	1 500 000 5	34 400 45	29 445 00	4 955 45 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8/7/2001	8/15/2001	8/15/2001	201 791 780 5	201 791 78	201 791 78	0 00 P
SLOF2004002	112900105	BROOKFIELD PFTYS CORP COM	5/1/2001	8/16/2001	8/16/2001	3 800 000 5	73 489 54	47 180 20	6 309 34 P
SLOF2004002	124830100	CBL & ASSOC PFTYS INC COM	3/16/2001	8/16/2001	8/16/2001	8 000 000 5	154 714 83	141 101 60	13 613 23 P
SLOF2004002	112900105	BROOKFIELD PFTYS CORP COM	5/1/2001	8/16/2001	8/16/2001	9 300 000 5	170 855 99	164 020 61	6 835 38 P
SLOF2004002	112900105	BROOKFIELD PFTYS CORP COM	5/2/2001	8/16/2001	8/16/2001	8 600 000 5	166 318 44	153 166 00	13 152 44 P
SLOF2004002	112900105	BROOKFIELD PFTYS CORP COM	5/15/2001	8/16/2001	8/16/2001	300 000 5	5 801 81	5 270 67	531 14 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	3/16/2001	8/17/2001	8/17/2001	3 700 000 5	114 918 16	96 964 05	17 954 11 P
SLOF2004002	124830100	CBL & ASSOC PFTYS INC COM	3/22/2001	8/17/2001	8/17/2001	100 000 5	3 105 90	2 573 50	532 40 P
SLOF2004002	6 400 000 5	CBL & ASSOC PFTYS INC COM	3/22/2001	8/17/2001	8/17/2001	6 400 000 5	198 777 26	168 289 92	30 487 44 P
SLOF2004002	2 700 000 5	KJMCO RLTY CORP COM	11/21/2000	8/17/2001	8/17/2001	2 700 000 5	133 694 34	108 081 00	25 613 34 P
SLOF2004002	300 000 5	KJMCO RLTY CORP COM	12/1/2000	8/17/2001	8/17/2001	300 000 5	14 832 70	12 392 73	2 439 97 P
SLOF2004002	5 100 000 5	KJMCO RLTY CORP COM	12/1/2000	8/17/2001	8/17/2001	5 100 000 5	14 832 70	12 653 40	2 179 30 P
SLOF2004002	600 000 5	KJMCO RLTY CORP COM	12/1/2000	8/20/2001	8/20/2001	600 000 5	252 900 56	215 107 80	37 792 76 P
SLOF2004002	700 000 5	KJMCO RLTY CORP COM	12/1/2000	8/20/2001	8/20/2001	700 000 5	29 753 01	25 431 78	4 321 23 P
SLOF2004002	1 800 000 5	KJMCO RLTY CORP COM	12/29/2000	8/20/2001	8/20/2001	1 800 000 5	34 739 49	29 670 41	5 069 08 P
SLOF2004002	18 078 9100 5	KJMCO RLTY CORP COM	8/7/2001	8/20/2001	8/20/2001	18 078 9100 5	89 330 12	78 731 64	10 598 48 P
SLOF2004002	277 121 0900 5	SLO CLIENT CASH INVESTMENT TR	8/10/2001	8/20/2001	8/20/2001	277 121 0900 5	18 078 91	18 078 91	0 00 P
SLOF2004002	600 000 5	KJMCO RLTY CORP COM	12/29/2000	8/20/2001	8/20/2001	600 000 5	29 427 23	26 243 88	3 253 35 P
SLOF2004002	100 000 5	KJMCO RLTY CORP COM	1/10/2001	8/22/2001	8/22/2001	100 000 5	4 916 21	4 318 00	581 21 P
SLOF2004002	256 733 8300 5	SLO CLIENT CASH INVESTMENT TR	8/10/2001	8/22/2001	8/22/2001	256 733 8300 5	256 733 83	256 733 83	0 00 P
SLOF2004002	16 900 000 5	VENTAS INC	5/8/2001	8/22/2001	8/22/2001	16 900 000 5	210 228 96	132 841 91	37 387 05 P
SLOF2004002	200 000 5	PRENTISS PFTYS TR SH BEN INT	10/7/2000	9/4/2001	9/4/2001	200 000 5	2 843 90	2 584 38	279 52 P
SLOF2004002	740706106	PRENTISS PFTYS TR SH BEN INT	10/7/2000	9/4/2001	9/4/2001	740 706 106	5 727 81	5 167 30	560 31 P
SLOF2004002	740706106	PRENTISS PFTYS TR SH BEN INT	10/7/2000	9/4/2001	9/4/2001	6 400 000 5	183 289 88	162 784 00	20 505 88 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8/10/2001	8/29/2001	8/29/2001	144 843 370 5	144 843 37	144 843 37	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8/10/2001	8/29/2001	8/29/2001	24 678 800 5	24 678 80	24 678 80	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8/17/2001	8/29/2001	8/29/2001	150 271 830 5	150 271 83	150 271 83	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8/17/2001	8/29/2001	8/29/2001	52 060 5400 5	52 060 54	52 060 54	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8/17/2001	9/4/2001	9/4/2001	29 297 330 5	29 297 33	29 297 33	0 00 P
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8/21/2001	9/4/2001	9/4/2001	109 678 070 5	109 678 07	109 678 07	0 00 P
SLOF2004002	039341103	ARCHSTONE PARTYS TR SH BEN INT	7/20/2001	9/5/2001	9/5/2001	1 600 000 5	43 204 95	40 405 12	2 799 83 P

SLOF2004002	03951103	ARCHISTONE CMNTYS TR SH BEN INT	700 0000 \$	7/29/2001	9/5/2001	9/10/2001	18,902.17	17,672.20	1,229.97 P
SLOF2004002	99610202	SLO CLIENT CASH INVESTMENT TR	179 627.3200 \$	9/12/2001	9/5/2001	9/10/2001	379,637.32	379,637.32	0.00 P
SLOF2004002	58964103	MERISTAR HOSPITALITY CORP COM	14 700 0000 \$	5/11/2001	9/6/2001	9/11/2001	300,016.95	313,381.30	-33,364.35 P
SLOF2004002	99610202	SLO CLIENT CASH INVESTMENT TR	21,937.6600 \$	8/21/2001	9/6/2001	9/12/2001	21,937.66	21,937.66	0.00 P
SLOF2004002	99610202	SLO CLIENT CASH INVESTMENT TR	4,123.1400 \$	8/21/2001	9/11/2001	9/13/2001	4,123.14	-4,123.14	0.00 P
SLOF2004002	99610202	SLO CLIENT CASH INVESTMENT TR	2,374.5000 \$	8/21/2001	9/13/2001	9/13/2001	2,374.50	2,374.50	0.00 P
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	800 0000 \$	9/17/2001	9/17/2001	9/20/2001	19,816.62	21,501.28	-1,684.66 P
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	2,200 0000 \$	9/17/2001	9/17/2001	9/20/2001	54,495.70	7,216.72 P	-21,599.98 P
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	5,200 0000 \$	9/17/2001	9/17/2001	9/20/2001	128,808.02	149,968.00	-21,159.98 P
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	11,800 0000 \$	9/17/2001	9/17/2001	9/20/2001	292,295.12	305,502.00	-13,206.88 P
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	700 0000 \$	9/22/2001	9/17/2001	9/20/2001	17,339.54	18,143.79	-804.25 P
SLOF2004002	317942108	LASALLE HOTEL PPTYS CUM SH BEN	3,000 0000 \$	12/26/2000	9/17/2001	9/20/2001	37,948.73	-45,990.00	8,041.27 P
SLOF2004002	317942108	LASALLE HOTEL PPTYS CUM SH BEN	9,400 0000 \$	12/26/2000	9/17/2001	9/20/2001	118,906.61	141,564.00	-22,657.39 P
SLOF2004002	317942108	LASALLE HOTEL PPTYS CUM SH BEN	4,100 0000 \$	12/21/2000	9/17/2001	9/20/2001	31,843.26	-42,187.98	10,344.72 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	1,600 0000 \$	8/17/2001	9/17/2001	9/20/2001	37,979.37	36,720.00	1,259.37 P
SLOF2004002	75621K106	RECKSON ASSOC REALTY CORP COM	30,500 0000 \$	8/17/2001	9/17/2001	9/20/2001	717,079.85	-699,975.00	17,104.85 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	13,500 0000 \$	2/6/2001	9/17/2001	9/20/2001	190,483.61	-159,270.00	31,213.61 P
SLOF2004002	929042109	VORNADO RLTY TR COM	600 0000 \$	12/11/2000	9/17/2001	9/20/2001	23,711.21	22,327.50	1,383.71 P
SLOF2004002	929042109	VORNADO RLTY TR COM	1,900 0000 \$	12/12/2000	9/17/2001	9/20/2001	75,085.49	74,019.50	3,065.99 P
SLOF2004002	929042109	VORNADO RLTY TR COM	1,800 0000 \$	12/19/2000	9/17/2001	9/20/2001	71,133.62	-69,804.00	1,329.62 P
SLOF2004002	929042109	VORNADO RLTY TR COM	3,900 0000 \$	12/22/2000	9/17/2001	9/20/2001	154,123.85	148,984.56	5,038.29 P
SLOF2004002	929042109	VORNADO RLTY TR COM	1,700 0000 \$	12/26/2000	9/17/2001	9/20/2001	67,181.76	-64,827.71	2,354.05 P
SLOF2004002	929042109	VORNADO RLTY TR COM	100 0000 \$	12/27/2000	9/17/2001	9/20/2001	3,951.87	-3,817.80	134.07 P
SLOF2004002	929042109	VORNADO RLTY TR COM	3,200 0000 \$	11/13/2000	9/17/2001	9/20/2001	130,411.64	116,424.00	13,987.64 P
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	13,100 0000 \$	1/19/2001	9/18/2001	9/21/2001	237,236.11	251,148.60	-13,912.49 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	700 0000 \$	12/29/2000	9/18/2001	9/21/2001	18,436.98	17,208.49	1,228.49 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	500 0000 \$	1/10/2001	9/18/2001	9/21/2001	13,183.36	12,061.90	1,121.46 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	11,000 0000 \$	3/15/2001	9/18/2001	9/21/2001	296,038.30	265,735.00	27,303.30 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	500 0000 \$	12/22/2001	9/18/2001	9/21/2001	13,183.36	11,779.10	1,404.46 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	400 0000 \$	3/27/2001	9/18/2001	9/21/2001	10,546.85	9,705.00	841.85 P
SLOF2004002	866239106	SUMMIT PPTYS INC COM	4,000 0000 \$	5/23/2001	9/18/2001	9/21/2001	105,468.47	98,344.00	7,124.47 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	1,500 0000 \$	5/31/2001	9/19/2001	9/21/2001	23,911.63	-25,669.20	242.43 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	700 0000 \$	6/12/2001	9/19/2001	9/21/2001	12,092.10	-11,991.00	101.10 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	1,600 0000 \$	6/12/2001	9/19/2001	9/21/2001	27,639.08	27,361.28	277.80 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	300 0000 \$	6/4/2001	9/19/2001	9/21/2001	5,182.33	5,124.00	58.33 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	6,700 0000 \$	6/8/2001	9/19/2001	9/21/2001	115,738.64	114,692.61	1,046.03 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	900 0000 \$	6/13/2001	9/19/2001	9/21/2001	13,346.98	19,417.00	-6,070.02 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	2,700 0000 \$	6/14/2001	9/19/2001	9/21/2001	46,640.94	-46,231.00	389.94 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	17,200 0000 \$	6/20/2001	9/19/2001	9/21/2001	297,120.08	312,764.00	-15,643.92 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	5,400 0000 \$	6/21/2001	9/19/2001	9/21/2001	99,131.89	99,133.22	-1.829.34 P
SLOF2004002	32054K103	FIRST INDL RLTY TR INC	8,200 0000 \$	3/29/2001	9/19/2001	9/21/2001	26,693.11	28,321.35	-1,628.24 P
SLOF2004002	32054K103	FIRST INDL RLTY TR INC	4,600 0000 \$	3/20/2001	9/19/2001	9/21/2001	283,203.87	259,120.00	24,083.87 P
SLOF2004002	32054K103	FIRST INDL RLTY TR INC	4,000 0000 \$	5/16/2001	9/19/2001	9/21/2001	136,431.44	143,366.00	-6,934.56 P
SLOF2004002	32054K103	FIRST INDL RLTY TR INC	3,700 0000 \$	8/20/2001	9/19/2001	9/21/2001	169,036.35	179,637.53	-10,371.17 P
SLOF2004002	32054K103	FIRST INDL RLTY TR INC	7,300 0000 \$	9/8/2001	9/19/2001	9/21/2001	219,424.83	204,142.00	14,712.16 P
SLOF2004002	32054K103	FIRST INDL RLTY TR INC	18,100 0000 \$	5/18/2001	9/19/2001	9/21/2001	251,762.35	-416,489.90	158,727.55 P
SLOF2004002	32054K103	FIRST INDL RLTY TR INC	3,300 0000 \$	5/25/2001	9/19/2001	9/21/2001	43,901.46	77,721.43	-33,819.97 P
SLOF2004002	32054K103	FIRST INDL RLTY TR INC	34,500 0000 \$	7/12/2001	9/19/2001	9/21/2001	860,194.25	811,288.05	48,906.20 P
SLOF2004002	0324M101	AVALONBAY CMNTYS INC COM	14,200 0000 \$	6/12/2001	9/20/2001	9/23/2001	632,638.50	-640,437.62	7,999.12 P
SLOF2004002	0324M101	AVALONBAY CMNTYS INC COM	17,200 0000 \$	5/15/2001	9/20/2001	9/23/2001	271,013.32	258,000.00	13,013.32 P
SLOF2004002	0324M101	AVALONBAY CMNTYS INC COM	10,400 0000 \$	6/12/2001	9/20/2001	9/23/2001	464,367.39	-483,715.44	19,348.05 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	2,400 0000 \$	6/21/2001	9/21/2001	9/23/2001	38,732.79	-44,050.32	5,317.53 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	200 0000 \$	2/4/2000	9/21/2001	9/23/2001	8,777.70	7,254.34	1,523.36 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	200 0000 \$	3/20/2000	9/21/2001	9/23/2001	8,777.70	7,254.34	1,523.36 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	300 0000 \$	4/22/2000	9/21/2001	9/23/2001	13,316.36	10,840.50	2,475.86 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	5,100 0000 \$	5/12/2000	9/21/2001	9/23/2001	228,381.44	194,743.50	31,637.94 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	700 0000 \$	5/12/2000	9/21/2001	9/23/2001	31,671.96	26,684.36	4,987.60 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	100 0000 \$	6/14/2000	9/21/2001	9/23/2001	4,438.85	3,781.00	657.85 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	6,000 0000 \$	12/21/2000	9/21/2001	9/23/2001	46,727.64	-91,006.80	141,734.44 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	800 0000 \$	1/5/2001	9/21/2001	9/23/2001	6,230.35	-12,620.00	16,849.65 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	500 0000 \$	1/10/2001	9/21/2001	9/23/2001	3,893.97	8,061.90	-4,167.93 P
SLOF2004002	149111106	CATELLUS DEV CORP COM	2,700 0000 \$	1/17/2001	9/21/2001	9/23/2001	21,027.44	-43,364.43	22,336.99 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	517942108	LASALLE HOTEL PPTYS CUM SH BEN	1/18/2001	9/21/2001	9/26/2001	3	113	82	P	3,113.82	0.00	-4,229.00	
SLOF2004002	601148109	MILLS CORP COM	6/13/2001	9/21/2001	9/26/2001	31	644	38	P	-10,799.63	-42,444.00		
SLOF2004002	601148109	MILLS CORP COM	6/13/2001	9/21/2001	9/26/2001	237,332	84		P	-94,535.39	331,681.23		
SLOF2004002	601148109	MILLS CORP COM	6/14/2001	9/21/2001	9/26/2001	216,236	61		P	-78,963.39	295,200.00		
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	10/42/2000	9/21/2001	9/26/2001	10,447	65		P	273.65	10,174.00		
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	10/42/2000	9/21/2001	9/26/2001	31,342	95		P	797.67	-30,545.28		
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	10/42/2000	9/21/2001	9/26/2001	94,028	86		P	2,012.86	92,016.00		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/21/2001	9/21/2001	9/21/2001	97	013	55		0.00	97,013.55		
SLOF2004002	149111106	CATELLUS DEV CORP COM	6/21/2001	9/24/2001	9/27/2001	179	456	59		203,732.73	34,276.14		
SLOF2004002	149111106	CATELLUS DEV CORP COM	6/21/2001	9/24/2001	9/27/2001	24,250	89		P	27,590.00	3,139.11		
SLOF2004002	149111106	CATELLUS DEV CORP COM	6/21/2001	9/24/2001	9/27/2001	179	456	59		-200,466.00	21,009.41		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/21/2001	9/24/2001	9/27/2001	3,219	89		P	-3,670.86	-430.97		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/21/2001	9/24/2001	9/27/2001	158	406	16		0.00	158,406.16		
SLOF2004002	948741103	WEINGARTEN RLTYS TR SH BEN	2/6/2001	9/24/2001	9/24/2001	279	747	04		279,747.04	279,747.04		
SLOF2004002	948741103	WEINGARTEN RLTYS TR SH BEN	2/6/2001	9/24/2001	9/24/2001	204	122	34		180,522.60	31,599.76		
SLOF2004002	948741103	WEINGARTEN RLTYS TR SH BEN	2/6/2001	9/24/2001	9/24/2001	113	928	76		100,756.80	13,171.96		
SLOF2004002	957484101	AVALONBAY CANTYS INC COM	6/13/2001	9/27/2001	10/2/2001	74	537	35		74,417.76	119.59		
SLOF2004002	957484101	AVALONBAY CANTYS INC COM	6/13/2001	9/27/2001	10/2/2001	209	636	30		206,720.00	2,906.30		
SLOF2004002	151893109	CENTERPOINT PPTYS TR COM	6/14/2000	9/27/2001	10/2/2001	81	971	37		-64,277.00	17,694.27		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/23/2001	9/27/2001	9/27/2001	188	817	60		0.00	0.00		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/23/2001	9/27/2001	9/27/2001	43	309	44		-43,309.44	0.00		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/23/2001	9/27/2001	9/27/2001	40	183	00		0.00	0.00		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/23/2001	9/27/2001	9/27/2001	16	190	78		16,190.78	0.00		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/23/2001	9/27/2001	9/27/2001	62	107	12		-62,107.12	0.00		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/23/2001	9/27/2001	9/27/2001	34	286	00		0.00	0.00		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/23/2001	9/27/2001	9/27/2001	78	300	22		78,300.22	0.00		
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	6/23/2001	9/27/2001	9/27/2001	23	969	20		21,640.00	2,339.20		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	71	907	60		62,751.75	9,155.85		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	81	495	38		71,692.74	9,802.34		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	115	052	16		-105,504.00	9,548.16		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	184	760			1,198.66	0.00		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	4	618	99		7,988.33	3,462.26		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	65	389	73		-114,921.23	-49,341.53		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	166	874	50		125,973.00	20,901.50		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	29	374	90		25,189.30	4,183.70		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	3	647	71		-4,672.73	-2,024.04		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	13	238	36		23,039.40	-9,800.84		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	41	480	81		71,111.94	29,631.13		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	11	473	41		19,800.69	8,327.28		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	55	302	81		-64,750.00	29,447.19		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	262	433	88		262,433.88	0.00		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	340	607	96		207,176.00	33,431.96		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	27	518	75		12,721.77	0.00		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	847	557	20		-847,557.20	10,589.36		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	162	786	34		173,293.92	10,589.36		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	132	093	02		139,604.00	17,508.98		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	149	581	00		128,985.00	20,596.00		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	233	126	91		10,370.59	726.98		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	24	540	79		3,964.69	3,964.69		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	31	667	54		-22,264.00	4,407.34		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	150	445	73		136,276.00	14,169.73		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	13	202	76		-23,900.00	12,597.24		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	19	122	71		35,374.00	16,231.29		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	12	471	33		-25,260.00	12,788.67		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	10	300	00		10,308.76	542.24		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	13	563	75		12,780.00	783.75		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	68	709	68		-61,344.00	3,761.99		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	185	109	48		32,078.89	3,371.21		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	145	504	14		168,441.00	22,936.86		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	59	039	03		-4,166.12	0.00		
SLOF2004002	994468109	KIMCO RLTYS TR COM	1/10/2001	10/3/2001	10/3/2001	71	023	35		-63,206.00	7,816.35		



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	821806109	SIMON PPTY GROUP INC NEW COM	17/02/2001	104/2001	10/10/2001	8 194.89	7,574.64	620.23 P
SLOF2004002	821806109	SIMON PPTY GROUP INC NEW COM	3/22/2001	104/2001	10/10/2001	19 121.40	17 447.30	1 673.90 P
SLOF2004002	821806109	SIMON PPTY GROUP INC NEW COM	3/27/2001	104/2001	10/10/2001	21 833.03	20 540.00	1 313.03 P
SLOF2004002	84741103	WEINGARTEN RLTY INVS SH BEN	2/4/2001	104/2001	10/10/2001	117 812.07	100 778.40	17 033.67 P
SLOF2004002	517942108	LASALLE HOTEL PPTYS CUM SH BEN	3/07/2001	105/2001	10/11/2001	9 454.95	18 524.00	-9 069.05 P
SLOF2004002	517942108	LASALLE HOTEL PPTYS CUM SH BEN	4/27/2001	105/2001	10/11/2001	12 033.58	-23 556.26	11 522.68 P
SLOF2004002	92276F100	VENTAS INC	5/8/2001	105/2001	10/11/2001	110 934.79	80 490.71	30 444.08 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	9/20/2001	105/2001	10/5/2001	122 926.07	-122 926.07	0 00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	9/23/2001	105/2001	10/5/2001	310 108.89	310 108.89	0 00 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	9/26/2001	105/2001	10/5/2001	548 532.66	548 532.66	0 00 P
SLOF2004002	517942108	LASALLE HOTEL PPTYS CUM SH BEN	4/27/2001	104/2001	10/11/2001	9 497.08	-18 508.49	9 011.41 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	9/19/2001	109/2001	10/12/2001	101 135.26	104 260.20	3 104.94 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	9/19/2001	109/2001	10/12/2001	73 367.46	75 823.60	2 338.14 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	9/19/2001	109/2001	10/12/2001	439 107.78	-452 966.05	13 860.27 P
SLOF2004002	264411505	DUKE REALTY CORPORATION	9/19/2001	109/2001	10/12/2001	206 908.48	213 439.50	-6 531.02 P
SLOF2004002	517942108	LASALLE HOTEL PPTYS CUM SH BEN	4/27/2001	109/2001	10/12/2001	3 465.48	-5 730.36	3 266.88 P
SLOF2004002	517942108	LASALLE HOTEL PPTYS CUM SH BEN	4/30/2001	109/2001	10/12/2001	31 171.56	-61 341.48	30 170.12 P
SLOF2004002	92276F100	VENTAS INC	4/30/2001	109/2001	10/12/2001	398 200.83	398 200.83	0 00 P
SLOF2004002	969102102	SLO CLIENT CASH INVESTMENT TR	9/26/2001	109/2001	10/9/2001	50 512.00	50 512.00	0 00 P
SLOF2004002	969102102	SLO CLIENT CASH INVESTMENT TR	9/28/2001	109/2001	10/9/2001	264 513.52	264 513.52	0 00 P
SLOF2004002	437086103	HOME PPTYS N Y INC COM	1/31/2001	101/2001	10/15/2001	169 787.61	-147 204.00	22 583.61 P
SLOF2004002	437086103	HOME PPTYS N Y INC COM	2/1/2001	101/2001	10/15/2001	53 451.65	-46 458.21	6 993.37 P
SLOF2004002	517942108	LASALLE HOTEL PPTYS CUM SH BEN	4/30/2001	101/2001	10/15/2001	16 354.08	32 374.67	16 020.59 P
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	2/6/2001	101/2001	10/15/2001	198 699.00	-169 026.00	29 673.00 P
SLOF2004002	92276F100	VENTAS INC	5/8/2001	101/2001	10/15/2001	4 913.83	3 617.56	1 296.27 P
SLOF2004002	517942108	LASALLE HOTEL PPTYS CUM SH BEN	4/30/2001	101/2001	10/15/2001	46 924.43	92 012.22	-45 087.79 P
SLOF2004002	517942108	LASALLE HOTEL PPTYS CUM SH BEN	4/30/2001	101/2001	10/15/2001	9 955.22	-18 743.23	-8 788.01 P
SLOF2004002	92276F100	VENTAS INC	5/8/2001	101/2001	10/15/2001	13 711.04	9 948.29	3 762.75 P
SLOF2004002	740706104	PRENTISS PPTYS TR SH BEN INT	10/5/2000	101/2001	10/17/2001	318 697.33	301 531.23	17 166.10 P
SLOF2004002	740706104	PRENTISS PPTYS TR SH BEN INT	10/10/2000	101/2001	10/17/2001	32 686.91	30 954.00	1 732.91 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	10/5/2001	101/2001	10/16/2001	225 816.92	225 816.92	0 00 P
SLOF2004002	10 100 0000 S	APARTMENT INVT & MGMT CO CL A	3/19/2001	101/2001	10/22/2001	433 376.52	-432 249.70	1 126.82 P
SLOF2004002	94741103	WEINGARTEN RLTY INVS SH BEN	2/4/2001	101/2001	10/23/2001	59 773.48	50 389.20	9 384.28 P
SLOF2004002	94741103	WEINGARTEN RLTY INVS SH BEN	3/8/2001	101/2001	10/23/2001	114 365.85	-96 332.00	18 333.85 P
SLOF2004002	45761004	INNKEEPERS USA TR COM	4/20/2001	101/2001	10/23/2001	3 283.49	-4 124.00	838.51 P
SLOF2004002	45761004	INNKEEPERS USA TR COM	4/27/2001	101/2001	10/23/2001	20 534.31	37 416.00	-6 881.69 P
SLOF2004002	45761004	INNKEEPERS USA TR COM	4/30/2001	101/2001	10/23/2001	30 390.77	-42 442.70	12 051.93 P
SLOF2004002	57801000 S	SLO CLIENT CASH INVESTMENT TR	10/23/2001	101/2001	10/23/2001	54 687.06	34 687.06	0 00 P
SLOF2004002	20 510 9400 S	SLO CLIENT CASH INVESTMENT TR	10/18/2001	101/2001	10/18/2001	20 510.94	20 510.94	0 00 P
SLOF2004002	6 300 0000 S	DUKE REALTY CORPORATION	9/19/2001	102/2001	10/24/2001	145 037.70	-149 211.63	-4 223.93 P
SLOF2004002	92276F100	VENTAS INC	5/8/2001	102/2001	10/24/2001	169 346.33	122 997.04	46 349.29 P
SLOF2004002	996102102	SLO CLIENT CASH INVESTMENT TR	10/4/2001	102/2001	10/19/2001	80 116.41	-40 116.41	0 00 P
SLOF2004002	500 0000 S	DUKE REALTY CORPORATION	9/19/2001	102/2001	10/23/2001	11 449.62	-11 847.75	363.13 P
SLOF2004002	400 0000 S	MISSION WEST PPTYS INC MD COM	10/23/2001	102/2001	10/23/2001	20 213.32	18 037.31	2 105.01 P
SLOF2004002	400 0000 S	MISSION WEST PPTYS INC MD COM	8/28/2000	102/2001	10/23/2001	4 755.84	-4 817.04	-61.20 P
SLOF2004002	400 0000 S	MISSION WEST PPTYS INC MD COM	8/29/2000	102/2001	10/23/2001	4 755.84	-4 860.00	104.16 P
SLOF2004002	700 0000 S	MISSION WEST PPTYS INC MD COM	8/30/2000	102/2001	10/23/2001	1 188.96	1 218.75	-29.79 P
SLOF2004002	2 500 0000 S	MISSION WEST PPTYS INC MD COM	8/31/2000	102/2001	10/23/2001	8 522.72	8 588.30	-65.58 P
SLOF2004002	2 500 0000 S	MISSION WEST PPTYS INC MD COM	9/11/2000	102/2001	10/23/2001	29 724.00	33 273.00	-3 551.00 P
SLOF2004002	9 500 0000 S	ARCHSTONE CHARITY TR SH BEN INT	7/20/2001	102/2001	10/26/2001	234 659.27	239 837.00	-5 177.73 P
SLOF2004002	2 100 0000 S	ARCHSTONE CHARITY TR SH BEN INT	7/24/2001	102/2001	10/26/2001	51 872.05	52 903.41	-1 031.36 P
SLOF2004002	2 100 0000 S	ARCHSTONE CHARITY TR SH BEN INT	8/2/2001	102/2001	10/26/2001	62 808.90	-61 524.12	1 284.78 P
SLOF2004002	1 300 0000 S	CHATEAU CHARITY INC COM	8/3/2001	102/2001	10/26/2001	33 890.80	-35 253.16	605.64 P
SLOF2004002	6 800 0000 S	CHATEAU CHARITY INC COM	8/6/2001	102/2001	10/26/2001	203 381.20	201 008.00	2 373.20 P
SLOF2004002	1 800 0000 S	HOME PPTYS N Y INC COM	2/1/2001	102/2001	10/26/2001	5 981.80	5 903.00	76.80 P
SLOF2004002	4 37086103	HOME PPTYS N Y INC COM	2/6/2001	102/2001	10/26/2001	54 756.17	-49 191.12	5 545.05 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	9/11/2000	102/2001	10/26/2001	13 698.99	-17 303.00	1 804.01 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	9/11/2000	102/2001	10/26/2001	30 997.98	34 513.00	-3 515.02 P
SLOF2004002	603203108	MISSION WEST PPTYS INC MD COM	9/13/2000	102/2001	10/26/2001	7 151.38	7 989.42	-836.04 P
SLOF2004002	4 200 0000 S	MISSION WEST PPTYS INC MD COM	10/2/2000	102/2001	10/26/2001	50 073.66	52 512.18	-2 438.52 P
SLOF2004002	600 0000 S	DUKE REALTY CORPORATION	9/19/2001	102/2001	10/29/2001	13 481.55	14 217.30	-735.75 P
SLOF2004002	3 70021107	GENERAL GROWTH PPTYS INC	7/10/2000	102/2001	10/29/2001	180 638.97	-163 994.00	16 644.97 P
SLOF2004002	3 70021107	GENERAL GROWTH PPTYS INC	7/11/2000	102/2001	10/29/2001	63 077.23	58 833.30	6 181.73 P
SLOF2004002	3 70021107	GENERAL GROWTH PPTYS INC	7/11/2000	102/2001	10/29/2001	3 613.18	3 271.23	341.93 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

Account Number	Description	10/24/2000	11/2/2001	11/6/2001	83 938 40	-93 410 10	9 471 70 P
SLOF2004002	PROLOGIS TR SH BEN INT	4,200 0000 S	11/2/2001	11/6/2001	83 938 40	-93 410 10	9 471 70 P
SLOF2004002	PROLOGIS TR SH BEN INT	900 0000 S	12/1/2000	11/6/2001	17 986 80	18 988 23	-971 43 P
SLOF2004002	PROLOGIS TR SH BEN INT	1 400 0000 S	12/1/2000	11/6/2001	27 979 47	29 872 50	1 893 03 P
SLOF2004002	PROLOGIS TR SH BEN INT	900 0000 S	12/20/2000	11/6/2001	17 986 80	20 202 75	2 215 95 P
SLOF2004002	PROLOGIS TR SH BEN INT	1,000 0000 S	12/20/2000	11/6/2001	29 978 00	31 590 55	3 612 55 P
SLOF2004002	ARCHSTONE SMITH TR COM	0 5000 S	5/16/2001	11/6/2001	11 44	11 73	-0 29 P
SLOF2004002	AVALONBAY CMNTYS INC COM	2 900 0000 S	6/18/2001	11/6/2001	131 684 60	133 226 00	1 541 40 P
SLOF2004002	AVALONBAY CMNTYS INC COM	200 0000 S	6/21/2001	11/6/2001	9 081 70	9 344 68	262 98 P
SLOF2004002	KIMCO RLTY CORP COM	400 0000 S	6/12/2001	11/6/2001	19 672 66	17 344 00	2 088 66 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	412 454 0000 S	10/30/2001	11/6/2001	412 454 10	-412 454 10	0 00 P
SLOF2004002	KIMCO RLTY CORP COM	5 600 0000 S	6/12/2001	11/6/2001	272 434 43	246 176 00	26 278 43 P
SLOF2004002	KIMCO RLTY CORP COM	2 000 0000 S	6/12/2001	11/6/2001	97 981 53	87 920 00	10 068 53 P
SLOF2004002	KIMCO RLTY CORP COM	5 200 0000 S	6/13/2001	11/6/2001	254 770 18	230 810 32	23 959 86 P
SLOF2004002	KIMCO RLTY CORP COM	200 0000 S	6/13/2001	11/6/2001	9 798 83	8 877 32	911 53 P
SLOF2004002	KIMCO RLTY CORP COM	7 400 0000 S	11/6/2001	11/6/2001	362 557 56	-329 663 60	31 894 96 P
SLOF2004002	KIMCO RLTY CORP COM	900 0000 S	9/24/2001	11/6/2001	44 094 84	-40 783 30	3 311 34 P
SLOF2004002	KIMCO RLTY CORP COM	1 200 0000 S	10/24/2001	11/6/2001	58 793 12	57 579 60	1 213 52 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	826 941 3100 S	11/7/2001	11/7/2001	826 941 34	826 941 34	0 00 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	82 816 9100 S	11/7/2001	11/7/2001	82 816 91	82 816 91	0 00 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	3 846 0000 S	12/1/2000	11/6/2001	101 687 15	105 179 83	3 492 68 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	3 954 0000 S	12/20/2000	11/6/2001	104 542 64	108 665 80	-4 123 16 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	16 812 4300 S	11/1/2001	11/6/2001	616 812 63	-616 812 63	0 00 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	505 703 1100 S	11/2/2001	11/6/2001	505 703 11	505 703 11	0 00 P
SLOF2004002	AVALONBAY CMNTYS INC COM	3 000 0000 S	11/9/2001	11/5/2001	138 413 38	142 380 00	3 964 62 P
SLOF2004002	AVALONBAY CMNTYS INC COM	2 600 0000 S	6/21/2001	11/5/2001	119 960 00	121 480 84	1 520 84 P
SLOF2004002	AVALONBAY CMNTYS INC COM	3 400 0000 S	7/2/2001	11/5/2001	156 870 76	160 537 12	3 666 36 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	120 702 0000 S	11/13/2001	11/13/2001	-120 702 00	-120 702 00	0 00 P
SLOF2004002	KIMCO RLTY CORP COM	11 700 0000 S	11/14/2001	11/19/2001	561 401 10	561 401 10	10 908 69 P
SLOF2004002	GETTY RLTY CORP NEW	8 000 0000 S	7/28/2001	11/20/2001	144 864 76	128 000 90	16 864 76 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	170 219 9000 S	11/15/2001	11/15/2001	170 219 90	-170 219 90	0 00 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	194 606 0100 S	11/6/2001	11/15/2001	194 606 01	194 606 01	0 00 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	219 946 2600 S	11/6/2001	11/6/2001	219 946 26	219 946 26	0 00 P
SLOF2004002	FOUR SEASONS HOTELS LTD VTO	9 400 0000 S	11/13/2001	11/20/2001	391 481 90	326 681 96	64 799 94 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	324 713 2400 S	11/6/2001	11/20/2001	324 713 24	324 713 24	0 00 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	102 390 5700 S	11/21/2001	11/21/2001	102 390 57	102 390 57	0 00 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	474 069 4300 S	11/21/2001	11/21/2001	474 069 43	-474 069 43	0 00 P
SLOF2004002	GETTY RLTY CORP NEW	4 300 0000 S	7/26/2001	11/29/2001	82 389 44	-68 800 00	13 989 44 P
SLOF2004002	BSDT LATE MONEY DEPOSIT ACCT	44 919 0000 S	11/23/2001	11/26/2001	44 919 00	-44 919 00	0 00 P
SLOF2004002	CARRAMERICA RLTY CORP COM	400 0000 S	11/29/2001	12/4/2001	11 613 61	-11 302 00	313 61 P
SLOF2004002	CARRAMERICA RLTY CORP COM	100 0000 S	10/31/2001	12/4/2001	2 903 90	2 844 40	59 40 P
SLOF2004002	CARRAMERICA RLTY CORP COM	200 0000 S	11/2/2001	12/4/2001	5 807 81	5 734 34	73 47 P
SLOF2004002	CARRAMERICA RLTY CORP COM	4 400 0000 S	8/6/2001	12/4/2001	127 771 75	136 161 08	8 389 33 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	7 700 0000 S	11/29/2001	12/4/2001	223 600 53	239 152 76	15 552 23 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	212 388 0600 S	11/9/2001	11/29/2001	212 388 06	-212 388 06	0 00 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	4 246 0000 S	12/20/2000	12/5/2001	121 922 79	-116 690 70	5 232 09 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	9 400 0000 S	11/2/2001	12/5/2001	269 918 57	-247 907 61	22 010 96 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	2 200 0000 S	11/2/2001	12/5/2001	63 174 43	58 092 32	5 080 11 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	4 800 0000 S	11/30/2001	12/9/2001	137 830 76	124 692 00	13 738 76 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	15 400 0000 S	3/27/2001	12/9/2001	442 307 02	-400 862 00	41 345 02 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	4 354 0000 S	5/2/2001	12/9/2001	125 023 98	112 101 78	12 922 20 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	11 446 0000 S	5/3/2001	11/30/2001	328 668 93	294 698 45	33 970 48 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	1 400 0000 S	9/24/2001	12/5/2001	40 200 64	39 941 31	259 13 P
SLOF2004002	EQUITY RESIDENTIAL PPTYS TR SH	25 034 0000 S	10/2/2001	12/5/2001	661 999 64	-679 238 45	17 268 81 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	281 925 7100 S	12/3/2001	12/5/2001	281 925 72	281 925 72	0 00 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	8 034 8300 S	12/3/2001	12/5/2001	8 054 83	8 054 83	0 00 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	122 360 5100 S	11/19/2001	12/5/2001	122 360 55	122 360 55	0 00 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	173 426 2100 S	12/4/2001	12/4/2001	168 827 24	168 827 24	0 00 P
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	173 426 2100 S	11/26/2001	12/4/2001	173 426 41	173 426 41	0 00 P
SLOF2004002	ARCHSTONE SMITH TR COM	12 100 0000 S	5/16/2001	12/19/2001	283 967 70	283 967 70	35 963 76 P
SLOF2004002	ARCHSTONE SMITH TR COM	1 100 0000 S	5/16/2001	12/19/2001	29 391 46	25 815 25	3 580 16 P
SLOF2004002	ARBEN RLTY GROUP INC COM	400 0000 S	10/19/2001	12/19/2001	10 377 25	9 854 40	522 85 P
SLOF2004002	AVALONBAY CMNTYS INC COM	100 0000 S	7/19/2001	12/19/2001	4 921 23	-4 746 00	173 23 P
SLOF2004002	BOARDWALK EQUITIES INC COM	300 0000 S	8/21/2001	12/16/2001	2 215 12	2 358 00	-142 88 P
SLOF2004002	BOSTON PPTYS INC COM	400 0000 S	10/26/2001	12/16/2001	15 232 09	-13 944 00	1 288 09 P
SLOF2004002	CENTERPOINT PPTYS TR COM	300 0000 S	6/14/2000	12/16/2001	15 143 19	11 343 00	3 800 19 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	163421100	CHELSEA PFTY GROUP INC COM	400 0000 \$	11/21/2000	12/6/2001	12/10/2001	19 794 94	13 774 00	6 010 94 P
SLOF2004002	222791066	COUSINS PFTYS INC COM	600 0000 \$	10/11/2000	12/6/2001	12/10/2001	14 701 91	15 711 00	1 009 09 P
SLOF2004002	294741103	EQUITY OFFICE PFTYS TR COM	2 000 0000 \$	6/24/2000	12/6/2001	12/10/2001	59 886 60	56 602 40	3 283 60 P
SLOF2004002	294741103	EQUITY OFFICE PFTYS TR COM	200 0000 \$	10/11/2000	12/6/2001	12/10/2001	5 988 60	-6 174 50	-183 90 P
SLOF2004002	294761107	EQUITY RESIDENTIAL PFTYS TR SH	600 0000 \$	10/22/2001	12/6/2001	12/10/2001	17 416 81	17 678 28	261 47 P
SLOF2004002	376021107	GENERAL GROWTH PFTYS INC	700 0000 \$	11/27/2000	12/6/2001	12/10/2001	28 037 86	20 960 10	7 097 76 P
SLOF2004002	376021107	GENERAL GROWTH PFTYS INC	6 700 0000 \$	11/27/2000	12/6/2001	12/10/2001	269 398 00	200 618 10	68 779 90 P
SLOF2004002	374297109	GETTY RLTY CORP NEW	500 0000 \$	7/6/2001	12/6/2001	12/10/2001	9 246 69	8 000 00	1 246 69 P
SLOF2004002	379302102	GULMCHER RLTY TR SHS BEN INT	400 0000 \$	5/14/2001	12/6/2001	12/10/2001	7 509 33	6 000 00	1 509 33 P
SLOF2004002	431244108	HIGHWOODS PFTYS INC COM	900 0000 \$	11/17/2000	12/6/2001	12/10/2001	23 600 81	19 400 00	4 196 81 P
SLOF2004002	43760104	INNKEEPERS USA TR COM	100 0000 \$	11/13/2001	12/6/2001	12/10/2001	918 37	730 30	187 87 P
SLOF2004002	465917102	JDN RLTY INC COM	100 0000 \$	11/9/2001	12/6/2001	12/10/2001	1 235 36	1 109 00	116 36 P
SLOF2004002	466344106	JP RLTY INC COM	100 0000 \$	11/14/2001	12/6/2001	12/10/2001	2 285 32	2 248 60	36 72 P
SLOF2004002	494275108	KILROY RLTY CORP COM	400 0000 \$	5/17/2001	12/6/2001	12/10/2001	10 285 23	-10 024 00	261 23 P
SLOF2004002	494468109	KILCOM RLTY CORP COM	200 0000 \$	10/24/2001	12/6/2001	12/10/2001	10 178 46	9 396 60	881 86 P
SLOF2004002	531171104	LIBERTY PFTY TR SHS BEN INT	300 0000 \$	4/27/2001	12/6/2001	12/10/2001	8 322 90	8 634 33	288 57 P
SLOF2004002	605303108	MISSION WEST PFTYS INC MD COM	1 200 0000 \$	10/27/2000	12/6/2001	12/10/2001	14 308 32	15 003 48	-695 16 P
SLOF2004002	737464107	POST PFTYS INC COM	600 0000 \$	5/23/2001	12/6/2001	12/10/2001	20 893 70	21 747 84	854 14 P
SLOF2004002	740706106	PRENTISS PFTYS TR SH BEN INT	700 0000 \$	10/10/2000	12/6/2001	12/10/2001	18 909 16	18 036 50	872 66 P
SLOF2004002	744601019	PUBLIC STORAGE INC COM	600 0000 \$	12/21/2000	12/6/2001	12/10/2001	20 503 71	14 359 20	5 904 51 P
SLOF2004002	749553108	RES HOTEL INVS INC COM	200 0000 \$	11/27/2001	12/6/2001	12/10/2001	2 292 72	-1 951 56	361 16 P
SLOF2004002	814137204	SECURITY CAP GROUP INC CL B	400 0000 \$	11/9/2001	12/6/2001	12/10/2001	17 010 63	15 764 80	1 245 83 P
SLOF2004002	866239106	SUMMIT PFTYS INC COM	400 0000 \$	5/23/2001	12/6/2001	12/10/2001	9 639 67	9 834 40	194 73 P
SLOF2004002	922765100	VENTAS INC	1 400 0000 \$	5/8/2001	12/6/2001	12/10/2001	17 287 02	12 661 46	4 605 56 P
SLOF2004002	939942109	VORNADO RLTY TR COM	500 0000 \$	12/27/2000	12/6/2001	12/10/2001	20 111 33	19 089 00	1 022 33 P
SLOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	300 0000 \$	3/8/2001	12/6/2001	12/10/2001	14 238 72	12 352 00	1 886 72 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	165 189 61 00 \$	11/26/2001	12/7/2001	12/7/2001	165 189 61	163 189 61	0 00 P
SLOF2004002	294741103	EQUITY OFFICE PFTYS TR COM	5 932 0000 \$	10/11/2000	12/10/2001	12/10/2001	177 084 97	180 488 81	3 483 84 P
SLOF2004002	294741103	EQUITY OFFICE PFTYS TR COM	11 968 0000 \$	10/11/2000	12/10/2001	12/10/2001	357 113 19	369 482 08	12 368 89 P
SLOF2004002	294941103	EQUITY OFFICE PFTYS TR COM	4 000 0000 \$	10/11/2000	12/10/2001	12/10/2001	119 336 01	-123 667 60	-4 331 59 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	100 654 8800 \$	11/26/2001	12/10/2001	12/10/2001	100 654 88	100 654 88	0 00 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	30 240 0000 \$	11/27/2001	12/10/2001	12/10/2001	30 240 00	-30 240 00	0 00 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	81 050 8700 \$	11/29/2001	12/10/2001	12/10/2001	81 050 87	81 050 87	0 00 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	883 314 7200 \$	12/5/2001	12/10/2001	12/10/2001	883 314 72	885 314 72	0 00 P
SLOF2004002	039343109	ARCHSTONE SMITH TR COM	9 100 0000 \$	5/16/2001	12/10/2001	12/10/2001	242 768 98	213 362 49	29 208 49 P
SLOF2004002	101121101	BOSTON PFTYS INC COM	6 600 0000 \$	10/26/2001	12/10/2001	12/10/2001	248 679 70	230 076 00	18 603 70 P
SLOF2004002	118191109	CENTERPOINT PFTYS TR COM	4 300 0000 \$	6/14/2000	12/10/2001	12/10/2001	215 575 89	162 313 00	52 992 89 P
SLOF2004002	494275108	KILROY RLTY CORP COM	7 600 0000 \$	5/17/2001	12/10/2001	12/10/2001	194 237 48	190 456 00	4 781 48 P
SLOF2004002	531172104	LIBERTY PFTY TR SHS BEN INT	6 900 0000 \$	4/27/2001	12/10/2001	12/10/2001	202 784 23	196 589 59	4 194 64 P
SLOF2004002	101121101	BOSTON PFTYS INC COM	7 100 0000 \$	10/26/2001	12/10/2001	12/10/2001	272 372 90	-234 478 00	18 094 90 P
SLOF2004002	431244108	HIGHWOODS PFTYS INC COM	4 500 0000 \$	11/71/2000	12/10/2001	12/10/2001	117 738 56	97 020 00	20 718 56 P
SLOF2004002	374297109	GETTY RLTY CORP NEW	1 900 0000 \$	7/6/2001	12/10/2001	12/10/2001	181 146 04	150 400 00	30 746 04 P
SLOF2004002	374297109	GETTY RLTY CORP NEW	1 200 0000 \$	9/15/2001	12/10/2001	12/10/2001	23 123 03	20 324 20	2 798 83 P
SLOF2004002	379302102	GULMCHER RLTY TR SHS BEN INT	16 200 0000 \$	5/15/2001	12/10/2001	12/10/2001	259 537 98	243 000 00	56 537 98 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	299 805 0000 \$	12/5/2001	12/10/2001	12/10/2001	299 803 00	299 803 00	0 00 P
SLOF2004002	441077104	HOST MARRIOTT CORP NEW COM	1 400 0000 \$	11/27/2001	12/10/2001	12/10/2001	128 266 71	102 443 20	25 823 51 P
SLOF2004002	441077104	HOST MARRIOTT CORP NEW COM	200 0000 \$	11/27/2001	12/10/2001	12/10/2001	1 793 94	1 433 00	360 94 P
SLOF2004002	441077104	HOST MARRIOTT CORP NEW COM	2 800 0000 \$	11/14/2001	12/10/2001	12/10/2001	21 756 00	21 756 00	0 00 P
SLOF2004002	605303108	MISSION WEST PFTYS INC MD COM	1 600 0000 \$	10/10/2000	12/10/2001	12/10/2001	20 373 23	21 507 64	934 45 P
SLOF2004002	605303108	MISSION WEST PFTYS INC MD COM	700 0000 \$	10/9/2000	12/10/2001	12/10/2001	9 000 79	8 752 03	248 76 P
SLOF2004002	605303108	MISSION WEST PFTYS INC MD COM	1 800 0000 \$	10/9/2000	12/10/2001	12/10/2001	23 144 89	24 267 24	1 122 35 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	55 085 5600 \$	12/5/2001	12/10/2001	12/10/2001	55 085 56	55 085 56	0 00 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	191 681 0000 \$	12/11/2001	12/10/2001	12/10/2001	191 681 00	-191 681 00	0 00 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	633 474 1700 \$	12/11/2001	12/10/2001	12/10/2001	633 474 17	-633 474 17	0 00 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	857 704 5000 \$	12/14/2001	12/10/2001	12/10/2001	857 704 50	-857 704 50	0 00 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	172 941 4500 \$	12/14/2001	12/10/2001	12/10/2001	172 941 45	172 941 45	0 00 P
SLOF2004002	996102402	SLO CLIENT CASH INVESTMENT TR	1 512 3100 \$	12/18/2001	12/10/2001	12/10/2001	-1 512 31	-1 512 31	0 00 P
SLOF2004002	457610104	INNKEEPERS USA TR COM	5 100 0000 \$	11/13/2001	12/10/2001	12/10/2001	48 339 98	37 791 00	10 738 98 P
SLOF2004002	457610104	INNKEEPERS USA TR COM	2 800 0000 \$	11/13/2001	12/10/2001	12/10/2001	28 643 91	20 454 00	6 189 91 P
SLOF2004002	605303108	MISSION WEST PFTYS INC MD COM	2 700 0000 \$	10/9/2000	12/10/2001	12/10/2001	34 477 83	33 737 83	739 02 P
SLOF2004002	814137204	SECURITY CAP GROUP INC CL B	200 0000 \$	11/9/2001	12/10/2001	12/10/2001	3 051 63	3 941 20	1 110 43 P
SLOF2004002	814137204	SECURITY CAP GROUP INC CL B	12 700 0000 \$	2/2/2001	12/10/2001	12/10/2001	320 778 58	254 312 42	66 466 16 P
SLOF2004002	814137204	SECURITY CAP GROUP INC CL B	800 0000 \$	3/22/2001	12/10/2001	12/10/2001	20 306 52	16 422 72	3 783 80 P
SLOF2004002	814137204	SECURITY CAP GROUP INC CL B	1 000 0000 \$	3/27/2001	12/10/2001	12/10/2001	23 258 16	20 535 00	4 723 16 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	12,600,000.00	4/18/2001	12/21/2001	12/27/2001	318,232.77	254,937.06	63,315.71	P	
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	14,200,000.00	4/25/2001	12/21/2001	12/27/2001	358,665.82	-291,440.86	67,225.02	P	
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	13,200,000.00	4/20/2001	12/21/2001	12/27/2001	383,923.97	313,764.80	64,159.17	P	
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	3,700,000.00	6/7/2001	12/21/2001	12/27/2001	91,435.18	-76,837.53	16,617.65	P	
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	1,100,000.00	6/8/2001	12/21/2001	12/27/2001	27,783.97	22,797.61	4,986.36	P	
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	13,500,000.00	6/8/2001	12/21/2001	12/27/2001	340,985.11	280,964.70	60,020.41	P	
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	1,700,000.00	9/24/2001	12/21/2001	12/27/2001	42,538.87	30,226.00	12,312.87	P	
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	1,200,000.00	10/12/2001	12/21/2001	12/27/2001	30,109.79	22,596.00	7,513.79	P	
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	600,000.00	10/21/2001	12/21/2001	12/27/2001	15,154.89	11,028.72	4,126.17	P	
SLOF2004002	81413P204	SECURITY CAP GROUP INC CL B	1,000,000.00	11/02/2001	12/21/2001	12/27/2001	24,238.16	18,169.00	7,069.16	P	
SLOF2004002	603203108	MISSION WEST PFTYS INC MD COM	200,000.00	10/9/2000	12/24/2001	12/28/2001	2,553.91	-2,500.58	53.33	P	
SLOF2004002	603203108	MISSION WEST PFTYS INC MD COM	300,000.00	10/25/2000	12/26/2001	12/31/2001	6,584.79	-6,251.45	333.34	P	
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	350,241,300.00	12/18/2001	12/16/2001	12/26/2001	350,241.33	350,241.33	0.00	P	
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,443,030.00	12/21/2001	12/16/2001	12/26/2001	1,443.03	1,443.03	0.00	P	
SLOF2004002	603203108	MISSION WEST PFTYS INC MD COM	400,000.00	10/3/2000	12/27/2001	1/2/2002	5,107.83	5,001.16	106.67	P	
SLOF2004002	603203108	MISSION WEST PFTYS INC MD COM	300,000.00	10/5/2000	12/28/2001	1/2/2002	3,827.94	3,750.87	77.07	P	
SLOF2004002	603203108	MISSION WEST PFTYS INC MD COM	1,300,000.00	10/10/2000	12/28/2001	1/2/2002	16,587.75	17,474.99	887.24	P	
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7,030,200.00	12/21/2001	12/28/2001	12/28/2001	7,030.20	7,030.20	0.00	P	
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	204,504,710.00	12/24/2001	12/28/2001	12/28/2001	204,504.72	204,504.72	0.00	P	
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	1,016,536,010.00	12/27/2001	12/28/2001	12/28/2001	1,016,536.01	-1,016,536.01	0.00	P	
SLOF2004002	603203108	MISSION WEST PFTYS INC MD COM	100,000.00	10/10/2000	12/31/2001	1/4/2002	1,276.98	1,344.23	-67.25	P	
Grand Total								146,417,494.75	142,928,710.44	4,388,784.31	

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF6007002	999029820	LONG TERM CAPITAL GAIN ON CASH	00 CD	00	11/28/2001	11/28/2001	290,262.10	0.00	290,262.10	0.00	
SLOF6007002	999029820	LONG TERM CAP GAIN ON CASH	00 CD	00	4/13/2001	4/13/2001	394,786.04	0.00	394,786.04	0.00	
SLOF6007002	999029820	CAPITAL GAIN ON CASH DISTRIBUTN	00 CD	00	3/27/2001	3/27/2001	436,163.22	0.00	436,163.22	0.00	
SLOF6007002	999029820	CAP GAIN ON CASH DISTRIBUTION	00 CD	00	1/31/2001	1/31/2001	447,766.48	0.00	447,766.48	0.00	
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	00	5/21/2001	6/4/2001	435,796.25	0.00	435,796.25	0.00	
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	00	5/16/2001	5/20/2001	267,135.97	0.00	267,135.97	0.00	
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	00	3/10/2001	5/21/2001	156,317.93	0.00	156,317.93	0.00	
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	00	5/22/2001	5/11/2001	164,967.91	0.00	164,967.91	0.00	
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	00	3/27/2001	4/16/2001	113,692.37	0.00	113,692.37	0.00	
SLOF6007002	999029820	BAIN CAPITAL FUND V B L P	00 AVG	00	3/27/2001	4/16/2001	520,237.91	0.00	520,237.91	0.00	
SLOF6008002	45811K208	INTEGRATED CIRCUIT SYS INC	22,862.00	5	12/1/001	12/1/201	485,368.79	-186,959.44	1,390.65	P	
SLOF6008002	999047673	BAIN CAPITAL FUND V I L P	00 AVG	00	12/1/001	12/20/01	483,960.77	0.00	483,960.77	0.00	
SLOF6008002	999047673	BAIN CAPITAL FUND V I L P	00 AVG	00	08/27/01	09/20/01	454,317.94	0.00	454,317.94	0.00	
SLOF6008002	999047673	BAIN CAPITAL FUND V I L P	00 AVG	00	08/09/01	08/23/01	428,779.44	0.00	428,779.44	0.00	
SLOF6008002	999047673	LONG TERM CAPITAL GAIN ON CASH	00 CD	00	11/29/01	11/29/01	306,649.86	0.00	306,649.86	0.00	
SLOF6008002	999047673	LONG TERM CAPITAL GAIN ON CASH	00 CD	00	11/09/01	11/09/01	1,045,819.77	0.00	1,045,819.77	0.00	
SLOF6008002	999047673	LT CAPITAL GAIN ON CASH	00 CD	00	06/06/01	06/06/01	1,622,942.31	0.00	1,622,942.31	0.00	
SLOF6008002	999047673	CAP GAIN ON 522/01 CASH	00 CD	00	05/22/01	05/22/01	447,025.58	0.00	447,025.58	0.00	
SLOF60140002	999033871	GAIN ON CASH DISTRIBUTION	00 CD	00	11/20/01	11/20/01	416,080.20	0.00	416,080.20	0.00	
SLOF60140002	999033871	INCOME/GAIN ON CASH DISTRIB	00 CD	00	06/08/01	06/08/01	29,003.05	0.00	29,003.05	0.00	
<b>Grand Total</b>									<b>8,547,373.79</b>	<b>0.00</b>	<b>\$,480,312.35</b>

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

ACCOUNT	DESCRIPTION	UNIT	DATE	AMOUNT	DATE	AMOUNT	DATE	AMOUNT
SLOF2009002	656568102 NORTEL NETWORKS CORP NEW COM	3 124 0000 S	11/10/00	1013000	11/15/00	-122 168 39	11/15/00	200 926 82
SLOF2009002	656568102 NORTEL NETWORKS CORP NEW COM	3 124 0000 S	11/10/00	3 124 0000 S	11/15/00	122 184 31	11/15/00	78 763 31 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	171 253 0000 S	01/02/01	11/15/00	01/02/01	171 253 000	01/02/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	275 402 0000 S	01/05/01	11/15/00	01/05/01	275 402 000	01/05/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	418 896 0000 S	01/06/01	11/15/00	01/06/01	418 896 000	01/06/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	547 773 0000 S	01/06/01	11/15/00	01/06/01	547 773 000	01/06/01	0 00 P
SLOF2009002	437078102 HOME DEPOT INC COM	3 112 0000 S	03/18/99	03/18/01	03/18/01	157 045 22	03/18/01	21 803 18 P
SLOF2009002	437078102 HOME DEPOT INC COM	2 346 0000 S	03/18/99	03/18/01	03/18/01	119 248 30	03/18/01	17 888 05 P
SLOF2009002	437078102 HOME DEPOT INC COM	2 346 0000 S	03/18/99	03/18/01	03/18/01	118 708 60	03/18/01	17 148 35 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	289 099 0000 S	01/12/01	11/15/00	01/12/01	289 099 000	01/12/01	0 00 P
SLOF2009002	22180K105 COSTCO WHSL CORP NEW COM	2 785 0000 S	01/17/01	11/15/00	01/17/01	17 332 25	01/17/01	28 188 81 P
SLOF2009002	22180K105 COSTCO WHSL CORP NEW COM	9 015 0000 S	05/20/00	01/17/01	01/17/01	378 714 74	01/17/01	86 051 78 P
SLOF2009002	437078102 HOME DEPOT INC COM	2 634 0000 S	03/18/99	03/18/01	03/18/01	123 739 44	03/18/01	11 452 78 P
SLOF2009002	617446448 MORGAN STANLEY DEAN WITTER & CO	7 786 0000 S	03/18/00	01/17/01	01/17/01	637 078 76	01/17/01	680 704 82
SLOF2009002	654802204 NOKIA CORP SPON ADR COM	23 947 0000 S	12/09/00	01/17/01	01/17/01	959 420 85	01/17/01	-1 243 363 32
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	1 647 631 0000 S	01/17/01	11/15/00	01/17/01	1 647 631 000	01/17/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	456 259 0000 S	01/17/01	11/15/00	01/17/01	456 259 000	01/17/01	0 00 P
SLOF2009002	48825H100 J P MORGAN CHASE & CO COM	8 663 0000 S	12/14/00	01/23/01	01/23/01	446 340 81	01/23/01	367 481 37
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	16 829 0000 S	12/14/00	01/23/01	01/23/01	865 178 95	01/23/01	712 201 80
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	843 286 0000 S	11/17/00	01/23/01	01/23/01	843 286 000	01/23/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	4 0000 S	11/17/00	01/24/01	01/24/01	4 000	01/24/01	0 00 P
SLOF2009002	401888105 GUIDANT CORP COM	11 468 0000 S	08/29/00	01/24/01	01/24/01	550 124 53	01/24/01	184 885 37 P
SLOF2009002	401888105 GUIDANT CORP COM	2 357 0000 S	08/29/00	01/25/01	01/25/01	122 860 31	01/25/01	-45 640 43 P
SLOF2009002	654802204 NOKIA CORP SPON ADR COM	13 400 0000 S	12/09/00	01/26/01	01/26/01	486 983 95	01/26/01	188 764 87 P
SLOF2009002	401888105 GUIDANT CORP COM	7 222 0000 S	01/26/01	02/01/01	02/01/01	340 482 10	02/01/01	128 503 60 P
SLOF2009002	401888105 GUIDANT CORP COM	6 136 0000 S	06/29/00	01/29/01	02/01/01	289 378 78	02/01/01	111 553 49 P
SLOF2009002	654802204 NOKIA CORP SPON ADR COM	7 700 0000 S	12/08/00	01/29/01	02/01/01	289 498 55	02/01/01	119 303 16 P
SLOF2009002	654802204 NOKIA CORP SPON ADR COM	1 200 0000 S	12/08/00	01/29/01	02/01/01	43 418 51	02/01/01	-18 888 25 P
SLOF2009002	654802204 NOKIA CORP SPON ADR COM	200 0000 S	12/08/00	01/29/01	02/01/01	7 312 75	02/01/01	-3 071 71 P
SLOF2009002	654802204 NOKIA CORP SPON ADR COM	1 800 0000 S	12/08/00	01/29/01	02/01/01	69 213 92	02/01/01	29 436 45 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	2 645 0000 S	11/17/00	01/30/01	01/30/01	2 645 000	01/30/01	0 00 P
SLOF2009002	06724F 101 ADOBE SYS INC DEL COM	5 771 0000 S	01/11/00	02/07/01	02/12/01	66 466 98	02/12/01	-53 177 00
SLOF2009002	654802204 NOKIA CORP SPON ADR COM	18 526 0000 S	12/19/00	02/07/01	02/12/01	180 225 20	02/12/01	-299 643 59
SLOF2009002	06724F 101 ADOBE SYS INC DEL COM	2 564 0000 S	01/11/00	02/08/01	02/12/01	578 650 61	02/12/01	-894 628 29
SLOF2009002	17275R102 CISCO SYS INC COM	17 558 0000 S	01/11/01	02/08/01	02/13/01	84 517 42	02/13/01	11 379 72 P
SLOF2009002	218350105 CORNING INC COM	15 966 0000 S	02/03/00	02/08/01	02/13/01	604 819 54	02/13/01	96 798 85 P
SLOF2009002	218350105 CORNING INC COM	710 0000 S	02/15/00	02/08/01	02/13/01	30 894 41	02/13/01	11 083 58 P
SLOF2009002	654802204 NOKIA CORP SPON ADR COM	2 841 0000 S	12/19/00	02/08/01	02/13/01	85 511 53	02/13/01	-51 659 34 P
SLOF2009002	654802204 NOKIA CORP SPON ADR COM	7 674 0000 S	01/09/01	02/08/01	02/13/01	230 980 45	02/13/01	-68 118 30 P
SLOF2009002	06724F 101 ADOBE SYS INC DEL COM	12 060 0000 S	01/11/00	02/08/01	02/13/01	432 214 78	02/13/01	41 169 28 P
SLOF2009002	17275R102 CISCO SYS INC COM	630 0000 S	01/11/01	02/08/01	02/14/01	23 904 78	02/14/01	-7 427 22 P
SLOF2009002	17275R102 CISCO SYS INC COM	34 808 0000 S	01/11/01	02/08/01	02/14/01	1 005 383 20	02/14/01	-355 484 23 P
SLOF2009002	17275R102 CISCO SYS INC COM	1 804 0000 S	01/11/01	02/08/01	02/14/01	26 274 10	02/14/01	10 868 24 P
SLOF2009002	218350105 CORNING INC COM	7 992 0000 S	02/15/00	02/09/01	02/14/01	331 775 20	02/14/01	-472 518 48
SLOF2009002	26964R102 EMC CORP MASS	7 474 0000 S	10/15/99	02/09/01	02/14/01	436 280 76	02/14/01	-258 742 44
SLOF2009002	580031201 MCDATA CORP CL A	1 092 8470 S	10/15/99	02/09/01	02/14/01	14 914 74	02/14/01	5 523 84 P
SLOF2009002	17275R102 CISCO SYS INC COM	236 0000 S	01/11/01	02/13/01	02/19/01	7 223 61	02/19/01	2 522 49 P
SLOF2009002	17275R102 CISCO SYS INC COM	4 438 0000 S	01/16/01	02/13/01	02/19/01	126 233 51	02/19/01	66 618 95 P
SLOF2009002	17275R102 CISCO SYS INC COM	18 591 0000 S	01/16/01	02/13/01	02/19/01	551 182 48	02/19/01	223 173 59 P
SLOF2009002	17275R102 CISCO SYS INC COM	2 705 0000 S	01/29/01	02/13/01	02/19/01	80 197 33	02/19/01	21 409 23 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	167 931 0000 S	11/17/00	02/13/01	02/13/01	167 931 000	02/13/01	0 00 P
SLOF2009002	17275R102 CISCO SYS INC COM	15 162 0000 S	02/14/01	02/14/01	02/20/01	440 538 43	02/20/01	569 522 83
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	1 195 181 0000 S	11/17/00	02/14/01	02/14/01	1 195 181 000	02/14/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	375 123 0000 S	11/22/00	02/14/01	02/14/01	375 123 000	02/14/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	560 513 0000 S	12/08/00	02/14/01	02/14/01	560 513 000	02/14/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	184 352 0000 S	12/08/00	02/15/01	02/15/01	184 352 000	02/15/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	8 137 0000 S	12/12/00	02/15/01	02/15/01	8 137 000	02/15/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	640 362 0000 S	12/15/00	02/15/01	02/15/01	640 362 000	02/15/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	80 517 0000 S	12/18/00	02/15/01	02/15/01	80 517 000	02/15/01	0 00 P
SLOF2009002	998102802 SLO CLIENT CASH INVESTMENT TR	244 335 0000 S	01/18/01	02/15/01	02/15/01	244 335 000	02/15/01	0 00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2009002	00724F101	ADOBE SYS INC DEL COM	1 725 0000 S	01/11/00	02/22/01	02/22/01	83 847 27	-55 933 12	7 714 15 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	6 217 0000 S	02/06/00	02/22/01	02/22/01	229 388 46	-265 038 46	-33 650 02 P
SLOF2009002	219350105	CORNING INC COM	4 462 0000 S	02/16/01	02/22/01	02/22/01	148 456 95	-263 810 90	-117 344 04 P
SLOF2009002	219350105	CORNING INC COM	5 538 0000 S	02/16/01	02/22/01	02/22/01	181 787 09	-329 576 53	-147 789 44 P
SLOF2009002	219350105	CORNING INC COM	3 810 0000 S	07/08/00	02/16/01	02/22/01	528 347 33	-322 194 17	-183 848 84 P
SLOF2009002	219350105	CORNING INC COM	1 124 0000 S	02/16/01	02/22/01	02/22/01	36 865 75	-42 620 52	-55 724 77 P
SLOF2009002	219350105	CORNING INC COM	20 184 0000 S	11/21/00	02/22/01	02/22/01	682 547 95	-1 284 887 02	-622 319 07 P
SLOF2009002	219350105	CORNING INC COM	01/17/01	02/16/01	02/16/01	150 687 00	150 687 00	0 00 P	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	150 687 0000 S	01/18/01	02/16/01	02/16/01	189 015 00	189 015 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	189 015 0000 S	01/22/01	02/16/01	02/16/01	49 285 40	-59 641 12	-10 375 72 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	1 398 0000 S	02/06/00	02/22/01	02/22/01	207 238 86	-254 330 87	-47 092 21 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	5 865 0000 S	02/16/01	02/22/01	02/22/01	27 88	-14 83	12 65 P
SLOF2009002	99031201	MCDATA CORP CLA	0 7300 S	10/15/99	02/21/01	02/21/01	390 895 08	-655 302 73	284 807 64 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	11 954 0000 S	02/22/01	02/22/01	02/22/01	28 620 25	-46 815 17	-17 884 62 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	854 0000 S	02/22/01	02/22/01	02/22/01	338 899 94	-602 018 96	263 319 02 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	10 962 0000 S	02/22/01	02/22/01	02/22/01	362 486 55	702 172 72	-319 706 17 P
SLOF2009002	00724F101	ADOBE SYS INC DEL COM	1 822 0000 S	02/22/01	02/22/01	02/22/01	848 861 00	-848 861 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	848 861 0000 S	01/22/01	02/26/01	02/26/01	448 786 00	-448 786 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	448 786 0000 S	01/28/01	02/26/01	02/26/01	478 008 33	-420 288 35	51 719 98 P
SLOF2009002	46825H100	J P MORGAN CHASE & CO COM	10 073 0000 S	12/14/00	03/02/01	03/02/01	864 732 00	-864 732 00	0 00 P
SLOF2009002	46825H100	J P MORGAN CHASE & CO COM	955 0000 S	12/15/00	03/02/01	03/02/01	45 318 97	-41 422 74	3 896 23 P
SLOF2009002	46825H100	J P MORGAN CHASE & CO COM	6 732 0000 S	12/15/00	03/02/01	03/02/01	328 830 48	291 987 81	36 832 65 P
SLOF2009002	46825H100	J P MORGAN CHASE & CO COM	1 822 0000 S	12/15/00	03/02/01	03/02/01	88 943 00	-79 028 52	9 914 54 P
SLOF2009002	46825H100	J P MORGAN CHASE & CO COM	4 910 0000 S	12/18/00	03/02/01	03/02/01	238 687 40	220 129 05	19 558 35 P
SLOF2009002	46825H100	J P MORGAN CHASE & CO COM	2 980 0000 S	12/18/00	03/02/01	03/02/01	135 782 14	133 601 74	2 180 40 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	864 732 0000 S	01/28/01	02/26/01	02/26/01	229 493 00	229 493 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	229 493 0000 S	01/31/01	02/26/01	02/26/01	207 471 00	207 471 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	150 854 0000 S	02/01/01	03/01/01	03/01/01	150 854 00	-150 854 00	0 00 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	3 032 0000 S	06/08/00	03/02/01	03/02/01	129 758 29	128 800 82	2 957 47 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	7 822 0000 S	06/08/00	03/02/01	03/02/01	328 345 82	-319 758 52	7 587 10 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	2 518 0000 S	10/17/00	03/07/01	03/07/01	148 182 29	150 827 64	2 465 35 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	5 060 0000 S	05/31/00	03/07/01	03/07/01	198 349 78	-181 496 50	34 851 29 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	3 885 0000 S	04/20/00	03/07/01	03/07/01	245 737 45	268 180 80	40 556 05 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	291 0000 S	04/25/00	03/07/01	03/07/01	19 485 59	17 029 32	2 376 27 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	394 0000 S	04/25/00	03/07/01	03/07/01	20 272 51	17 659 89	2 313 62 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	11 897 0000 S	04/30/99	03/07/01	03/07/01	527 804 82	-410 850 50	118 754 32 P
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	10 797 0000 S	12/22/99	03/07/01	03/07/01	487 009 43	-584 931 43	77 922 00 P
SLOF2009002	817446448	MORGAN STANLEY DEAN WITTER & CO	255 0000 S	03/10/00	03/07/01	03/07/01	15 781 27	22 021 33	-6 840 06 P
SLOF2009002	817446448	MORGAN STANLEY DEAN WITTER & CO	4 981 0000 S	03/16/00	03/07/01	03/07/01	368 280 81	-392 283 22	-84 002 41 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	1 350 0000 S	07/24/00	03/07/01	03/07/01	59 484 17	-63 879 23	-4 215 06 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	12 115 0000 S	07/24/00	03/07/01	03/07/01	533 635 82	-568 773 81	-35 137 99 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	7 267 0000 S	07/24/00	03/07/01	03/07/01	320 063 40	-347 068 29	28 974 89 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	16 018 0000 S	07/25/00	03/07/01	03/07/01	705 553 33	705 378 86	178 67 P
SLOF2009002	M22485104	CHECKPOINT SOFTWARE TECH	990 0000 S	03/03/01	03/09/01	03/09/01	85 881 81	-84 052 31	1 829 50 P
SLOF2009002	M22485104	CHECKPOINT SOFTWARE TECH	2 782 0000 S	03/03/01	03/09/01	03/09/01	185 134 53	182 808 99	7 474 48 P
SLOF2009002	219350105	CORNING INC COM	6 850 0000 S	03/02/01	03/09/01	03/09/01	186 108 28	187 357 41	11 249 13 P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	4 417 0000 S	03/18/00	03/14/01	03/14/01	271 938 34	-347 847 14	-75 910 80 P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	455 0000 S	03/21/00	03/14/01	03/14/01	28 012 48	-38 894 76	-10 882 30 P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	882 0000 S	03/21/00	03/14/01	03/14/01	54 583 90	75 388 01	28 832 11 P
SLOF2009002	60389X105	QUALCOMM INC	11 204 0000 S	03/02/01	03/09/01	03/09/01	183 682 41	182 738 81	9 044 40 P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	2 800 0000 S	03/02/01	03/09/01	03/09/01	136 746 34	-183 019 22	28 272 86 P
SLOF2009002	628170102	SIEBEL SYS INC	5 270 0000 S	03/02/01	03/09/01	03/09/01	144 232 88	-201 947 48	-57 714 48 P
SLOF2009002	628170102	SIEBEL SYS INC	3 810 0000 S	03/02/01	03/09/01	03/09/01	104 078 87	-149 999 98	-41 922 86 P
SLOF2009002	628170102	SIEBEL SYS INC	3 456 0000 S	03/02/01	03/09/01	03/09/01	93 868 99	-132 454 61	-38 785 62 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	2 868 0000 S	03/02/01	03/09/01	03/09/01	77 878 04	-102 032 47	24 354 43 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	44 917 0000 S	02/01/01	03/09/01	03/09/01	44 917 00	-44 917 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	825 343 0000 S	02/12/01	03/09/01	03/09/01	825 343 00	-829 343 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	289 136 0000 S	02/20/01	03/09/01	03/09/01	209 136 00	209 136 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	471 815 0000 S	02/22/01	03/09/01	03/09/01	471 815 00	-471 815 00	0 00 P
SLOF2009002	M22485104	CHECKPOINT SOFTWARE TECH	3 018 0000 S	03/02/01	03/15/01	03/15/01	194 713 35	208 948 21	14 234 86 P
SLOF2009002	M22485104	CHECKPOINT SOFTWARE TECH	362 0000 S	03/02/01	03/15/01	03/15/01	23 949 30	25 082 71	1 113 41 P
SLOF2009002	219350105	CORNING INC COM	842 0000 S	03/02/01	03/15/01	03/15/01	21 545 23	24 259 11	2 713 89 P
SLOF2009002	219350105	CORNING INC COM	9 822 0000 S	03/06/01	03/15/01	03/15/01	253 885 58	-312 888 21	59 012 63 P
SLOF2009002	219350105	CORNING INC COM	6 196 0000 S	03/06/01	03/15/01	03/15/01	149 785 77	193 395 82	-49 610 05 P



Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2009002	21935105	CORNING INC COM	03/06/01	03/12/01	03/15/01	542,347.98	-712,709.08	-170,361.10	P
SLOF2009002	209848102	EMC CORP MASS	10/15/99	03/12/01	03/15/01	690,308.45	789,061.27	79,854.82	P
SLOF2009002	288648102	EMC CORP MASS	10/15/99	03/12/01	03/15/01	387,907.47	-434,758.45	-46,850.98	P
SLOF2009002	288648102	EMC CORP MASS	03/02/01	03/12/01	03/15/01	336,850.00	-439,364.17	102,513.49	P
SLOF2009002	437076102	HOME DEPOT INC COM	03/18/99	03/12/01	03/15/01	58,173.88	58,058.75	115.13	P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	03/18/99	03/12/01	03/15/01	75,647.70	-78,191.47	543.77	P
SLOF2009002	817446448	MORGAN STANLEY DEAN WITTER & CO	03/21/00	03/12/01	03/15/01	233,964.70	-248,514.19	114,549.49	P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	03/23/00	03/12/01	03/15/01	514,182.61	-817,199.49	303,018.58	P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	06/20/00	03/12/01	03/15/01	143,179.28	214,179.03	-70,999.75	P
SLOF2009002	66398X105	ORACLE CORPORATION COM	03/02/01	03/12/01	03/15/01	197,754.43	219,992.33	19,237.90	P
SLOF2009002	66398X105	ORACLE CORPORATION COM	03/02/01	03/12/01	03/15/01	226,054.48	253,186.40	24,131.92	P
SLOF2009002	747525103	QUALCOMM INC	03/02/01	03/12/01	03/15/01	285,321.89	-366,783.24	-81,471.35	P
SLOF2009002	747525103	QUALCOMM INC	03/02/01	03/12/01	03/15/01	159,754.86	201,266.04	-41,531.18	P
SLOF2009002	21935105	CORNING INC COM	03/06/01	03/13/01	03/16/01	313,307.91	-410,091.54	96,783.63	P
SLOF2009002	209848102	EMC CORP MASS	03/02/01	03/13/01	03/16/01	71,094.21	-87,180.33	18,086.12	P
SLOF2009002	209848102	EMC CORP MASS	03/02/01	03/13/01	03/16/01	143,179.04	175,535.18	32,356.12	P
SLOF2009002	437076102	HOME DEPOT INC COM	03/18/99	03/13/01	03/16/01	1,179,867.39	1,185,437.10	-5,449.71	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	02/22/01	03/21/01	03/21/01	428,287.00	-428,287.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	02/22/01	03/22/01	03/22/01	142,786.00	-142,786.00	0.00	P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	06/20/00	03/23/01	03/23/01	766,093.27	-1,229,371.54	-460,178.27	P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	06/14/00	03/23/01	03/23/01	123,722.59	-239,918.77	116,196.18	P
SLOF2009002	617446448	MORGAN STANLEY DEAN WITTER & CO	11/20/00	03/23/01	03/23/01	158,846.83	-188,473.51	29,784.68	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	02/22/01	03/23/01	03/23/01	772,292.00	-772,292.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	02/27/01	03/23/01	03/23/01	311,614.00	-311,614.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/02/01	03/23/01	03/23/01	186,424.00	186,424.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/02/01	03/27/01	03/27/01	303,347.00	303,347.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/02/01	03/28/01	03/28/01	196,847.00	196,847.00	0.00	P
SLOF2009002	590188108	MERRILL LYNCH & CO INC	06/20/00	03/29/01	04/03/01	707,077.06	754,739.37	-47,662.31	P
SLOF2009002	097023105	BOEING CO COM	06/20/00	03/30/01	04/04/01	248,738.38	283,689.21	38,950.83	P
SLOF2009002	097023105	BOEING CO COM	06/23/00	03/30/01	04/04/01	189,686.10	214,239.62	24,552.72	P
SLOF2009002	097023105	BOEING CO COM	06/26/00	03/30/01	04/04/01	146,239.68	-169,142.87	22,902.98	P
SLOF2009002	097023105	BOEING CO COM	06/26/00	03/30/01	04/04/01	67,369.98	-77,966.23	10,576.27	P
SLOF2009002	172967101	CITIGROUP INC COM	12/08/99	03/30/01	04/04/01	312,667.04	-286,284.72	18,382.32	P
SLOF2009002	172967101	CITIGROUP INC COM	03/17/00	03/30/01	04/04/01	825,777.62	785,450.30	30,327.32	P
SLOF2009002	172967101	CITIGROUP INC COM	03/20/00	03/30/01	04/04/01	370,571.66	-353,190.22	17,385.44	P
SLOF2009002	172967101	CITIGROUP INC COM	03/20/00	03/30/01	04/04/01	5,628.34	5,339.04	288.30	P
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	06/01/00	03/30/01	04/04/01	348,440.73	-398,800.50	53,359.77	P
SLOF2009002	437076102	HOME DEPOT INC COM	03/17/99	03/30/01	04/04/01	390,728.52	-357,826.00	2,902.52	P
SLOF2009002	437076102	HOME DEPOT INC COM	03/18/99	03/30/01	04/04/01	158,754.89	-168,979.97	1,775.02	P
SLOF2009002	437076102	HOME DEPOT INC COM	03/18/99	03/30/01	04/04/01	71,715.24	70,913.40	601.84	P
SLOF2009002	590188108	MERRILL LYNCH & CO INC	06/20/00	03/30/01	04/04/01	89,296.41	97,758.72	-9,460.31	P
SLOF2009002	590188108	MERRILL LYNCH & CO INC	06/20/00	03/30/01	04/04/01	499,315.19	550,001.34	-50,686.15	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/02/01	03/30/01	03/30/01	215,821.00	215,821.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/05/01	03/30/01	03/30/01	98,515.00	98,515.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/07/01	04/05/01	04/05/01	39,297.00	-39,297.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/07/01	04/05/01	04/05/01	358,181.00	358,181.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/07/01	04/06/01	04/06/01	270,805.00	-270,805.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/07/01	04/06/01	04/06/01	23,692.00	23,692.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/14/01	04/09/01	04/09/01	241,220.00	241,220.00	0.00	P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	10/17/00	04/10/01	04/10/01	52,334.44	59,029.75	-6,695.31	P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	10/18/00	04/10/01	04/10/01	98,511.89	-112,283.89	13,751.90	P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	10/18/00	04/11/01	04/11/01	256,020.67	-309,422.70	-56,402.03	P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	10/18/00	04/11/01	04/11/01	147,353.64	-176,137.85	28,784.21	P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	10/19/00	04/11/01	04/11/01	102,267.07	123,194.10	-20,927.03	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/14/01	04/11/01	04/11/01	1,127,344.00	1,127,344.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/15/00	04/11/01	04/11/01	580,456.00	-580,456.00	0.00	P
SLOF2009002	053015103	ANHEUSER BUSCH COS INC COM	03/08/00	04/12/01	04/12/01	35,992.35	-37,220.56	-1,228.21	P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	10/24/00	04/12/01	04/12/01	59,378.90	71,929.26	-12,550.48	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/15/01	04/18/01	04/18/01	3,937,849.00	-3,937,849.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/16/01	04/18/01	04/18/01	489,044.00	489,044.00	0.00	P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	03/16/01	04/17/01	04/17/01	293,506.00	-293,506.00	0.00	P
SLOF2009002	033229103	ANHEUSER BUSCH COS INC COM	06/08/00	04/18/01	04/18/01	344,031.13	-350,412.08	16,380.85	P
SLOF2009002	033229103	ANHEUSER BUSCH COS INC COM	08/08/00	04/18/01	04/23/01	18,642.27	-19,836.11	-893.84	P
SLOF2009002	033229103	ANHEUSER BUSCH COS INC COM	08/08/00	04/18/01	04/23/01	182,434.70	182,766.26	-331.56	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	194 0000 S	04/18/01	04/23/01	7 741 31	8 183 08	-441 77 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	2 320 0000 S	04/18/01	04/23/01	92 662 34	-97 859 45	-5 197 11 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	396 0000 S	04/18/01	04/23/01	15 417 10	16 253 19	-836 09 P
SLOF2009002	035622104	BP AMOCO PLC SPONSORED ADR	8 710 0000 S	04/18/01	04/23/01	443 563 72	-478 740 11	-33 178 39 P
SLOF2009002	035622104	BP AMOCO PLC SPONSORED ADR	3 330 0000 S	04/18/01	04/23/01	180 175 48	193 651 72	-13 478 24 P
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	2 532 0000 S	04/18/01	04/23/01	255 225 44	252 567 00	2 658 44 P
SLOF2009002	48203R104	JUNIPER NETWORKS INC COM	4 270 0000 S	04/18/01	04/23/01	282 658 59	200 501 69	82 156 90 P
SLOF2009002	48203R104	JUNIPER NETWORKS INC COM	2 594 0000 S	04/18/01	04/23/01	159 563 55	127 164 62	32 398 93 P
SLOF2009002	48203R104	JUNIPER NETWORKS INC COM	4 186 0000 S	04/18/01	04/23/01	257 491 53	-210 698 96	46 792 57 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	4 350 0000 S	04/18/01	04/23/01	178 334 04	191 558 77	13 224 73 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	430 0000 S	04/18/01	04/23/01	17 828 42	18 759 70	1 131 28 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	4 397 0000 S	04/18/01	04/23/01	180 220 87	191 628 79	11 567 92 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	1 650 0000 S	04/18/01	04/23/01	43 046 15	-48 690 38	-3 694 23 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	6 868 0000 S	04/18/01	04/23/01	288 400 37	-309 976 50	-23 576 13 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	2 508 0000 S	04/18/01	04/23/01	102 818 80	-108 232 74	-5 413 94 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	4 178 0000 S	04/18/01	04/23/01	171 159 88	-165 249 34	-14 089 66 P
SLOF2009002	90857108	SCHLUMBERGER LTD COM	6 594 0000 S	04/18/01	04/23/01	403 139 43	-102 668 35	-109 527 92 P
SLOF2009002	90857108	SCHLUMBERGER LTD COM	2 094 0000 S	04/18/01	04/23/01	126 021 21	-162 603 06	-34 781 85 P
SLOF2009002	90857108	SCHLUMBERGER LTD COM	104 0000 S	04/18/01	04/23/01	6 359 28	-7 321 79	963 53 P
SLOF2009002	908102802	SLO CLIENT CASH INVESTMENT TR	174 715 0000 S	04/18/01	04/18/01	174 715 00	174 715 00	0 00 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	1 140 0000 S	04/18/01	04/24/01	48 205 73	-48 001 64	1 795 81 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	7 278 0000 S	04/18/01	04/24/01	294 908 08	-308 368 35	11 462 27 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	2 850 0000 S	04/18/01	04/24/01	114 840 48	127 788 77	12 948 29 P
SLOF2009002	717081103	PFIZER INC COM STK USD0 05	1 232 0000 S	04/18/01	04/24/01	48 126 21	-54 789 63	5 663 42 P
SLOF2009002	548331107	MERCK & CO INC COM	4 734 0000 S	04/20/01	04/25/01	353 626 52	-328 819 98	24 806 06 P
SLOF2009002	548331107	MERCK & CO INC COM	2 045 0000 S	04/20/01	04/25/01	150 201 87	142 044 08	8 157 81 P
SLOF2009002	548331107	MERCK & CO INC COM	448 0000 S	04/20/01	04/25/01	32 757 95	31 099 62	1 658 34 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	474 900 0000 S	04/20/01	04/20/01	474 900 00	-474 900 00	0 00 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	285 344 0000 S	04/24/01	04/24/01	285 344 00	285 344 00	0 00 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	67 395 0000 S	04/24/01	04/24/01	67 395 00	-67 395 00	0 00 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	5 080 0000 S	04/30/01	04/30/01	203 424 94	213 059 90	9 634 96 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	7 658 0000 S	04/30/01	05/03/01	307 871 19	-300 369 35	7 501 84 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	3 388 0000 S	05/01/01	05/04/01	135 282 43	132 808 91	2 473 52 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	65 0000 S	05/01/01	05/01/01	65 000	-65 000	0 00 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	19 0000 S	05/01/01	05/01/01	19 000	18 000	0 00 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	8 068 0000 S	05/02/01	05/07/01	323 789 03	-317 235 22	6 553 81 P
SLOF2009002	035229103	ANHEUSER BUSCH COS INC COM	3 430 0000 S	05/02/01	05/07/01	181 894 72	217 996 74	-36 102 02 P
SLOF2009002	035015103	AUTOMATIC DATA PROCESSING INC	6 090 0000 S	05/02/01	05/07/01	318 287 17	-333 334 94	-14 037 77 P
SLOF2009002	056221104	BP PLC SPONSORED ADR	928 0000 S	05/02/01	05/07/01	48 787 87	-50 793 89	2 005 92 P
SLOF2009002	056221104	BP PLC SPONSORED ADR	1 604 0000 S	05/02/01	05/07/01	84 307 04	-86 642 58	2 335 54 P
SLOF2009002	056221104	BP PLC SPONSORED ADR	3 184 0000 S	05/02/01	05/07/01	187 670 34	-176 572 77	9 902 43 P
SLOF2009002	548331107	MERCK & CO INC COM	2 852 0000 S	05/02/01	05/07/01	213 799 31	255 668 03	-42 068 72 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	99 203 0000 S	05/02/01	05/02/01	99 203 00	99 203 00	0 00 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	412 849 0000 S	05/03/01	05/03/01	412 849 00	-412 849 00	0 00 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	9 583 0000 S	05/03/01	05/03/01	9 583 00	-9 583 00	0 00 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 185 0000 S	05/04/01	05/09/01	61 908 49	75 313 74	-13 405 25 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 231 0000 S	05/04/01	05/09/01	64 311 69	79 149 12	-14 837 43 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	672 0000 S	05/04/01	05/09/01	33 069 14	-40 635 43	-7 539 31 P
SLOF2009002	056221104	BP PLC SPONSORED ADR	3 638 0000 S	05/04/01	05/09/01	189 490 54	-200 966 71	-10 981 37 P
SLOF2009002	056221104	BP PLC SPONSORED ADR	1 090 0000 S	05/04/01	05/09/01	56 774 24	-60 182 72	11 376 17 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	245 958 0000 S	05/04/01	05/04/01	245 958 00	-245 958 00	0 00 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	2 392 0000 S	05/07/01	05/10/01	125 208 60	154 542 49	29 335 89 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	2 892 878 0000 S	05/07/01	05/07/01	2 892 878 00	2 892 878 00	0 00 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	2 618 0000 S	05/11/01	05/11/01	137 792 78	-168 194 53	-31 401 75 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 624 0000 S	05/08/01	05/11/01	85 522 51	-105 363 98	-19 841 47 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	1 534 0000 S	05/08/01	05/11/01	80 782 96	-99 138 43	-18 355 47 P
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	66 773 0000 S	05/09/01	05/09/01	66 773 00	-66 773 00	0 00 P
SLOF2009002	056221104	BP PLC SPONSORED ADR	2 654 0000 S	05/10/01	05/10/01	139 451 89	146 536 63	-7 084 74 P
SLOF2009002	218350105	CORNING INC COM	438 0000 S	05/10/01	05/15/01	9 954 55	-10 801 90	-847 35 P

Altred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2009002	219350105	CORNING INC COM	3 484 0000 S	05/10/01	05/15/01	79 545 08	-84 629 50	5 084 42 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	874 754 0000 S	05/10/01	05/10/01	674 754 00	-674 754 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	18 990 0000 S	05/10/01	05/10/01	18 990 00	-18 990 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	790 587 0000 S	05/10/01	05/10/01	790 587 00	-790 587 00	0 00 P
SLOF2009002	055622104	BP PLC SPONSORED ADR	8 054 0000 S	05/11/01	05/16/01	410 582 21	-444 689 53	-26 107 32 P
SLOF2009002	219350105	CORNING INC COM	17 774 0000 S	05/11/01	05/16/01	394 187 49	-431 746 46	-37 558 97 P
SLOF2009002	219350105	CORNING INC COM	8 888 0000 S	05/11/01	05/16/01	187 115 92	-215 887 52	-18 781 60 P
SLOF2009002	654108103	NIKE INC CL B COM	2 434 0000 S	05/11/01	05/16/01	83 752 36	-131 591 53	-27 838 17 P
SLOF2009002	654108103	NIKE INC CL B COM	610 0000 S	05/11/01	05/16/01	31 189 42	-12 582 34 P	12 582 34 P
SLOF2009002	654108103	NIKE INC CL B COM	608 0000 S	05/11/01	05/16/01	23 870 85	9 223 48 P	9 223 48 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	161 251 0000 S	05/15/01	05/22/01	161 251 00	161 251 00	0 00 P
SLOF2009002	219350105	CORNING INC COM	4 656 0000 S	05/22/01	05/22/01	99 639 28	113 068 43	13 459 17 P
SLOF2009002	219350105	CORNING INC COM	7 584 0000 S	05/22/01	05/22/01	102 769 85	184 222 18	-21 452 23 P
SLOF2009002	219350105	CORNING INC COM	6 096 0000 S	05/22/01	05/22/01	143 498 82	162 408 98	18 912 14 P
SLOF2009002	852081508	SPRINT CORP PCS COM SER 1	2 342 0000 S	05/22/01	05/22/01	54 385 37	55 681 99	1 316 62 P
SLOF2009002	852081508	SPRINT CORP PCS COM SER 1	1 636 0000 S	05/22/01	05/22/01	37 978 84	39 498 66	51 84 P
SLOF2009002	852081508	SPRINT CORP PCS COM SER 1	17 474 0000 S	05/22/01	05/22/01	405 637 88	-418 494 54	10 868 66 P
SLOF2009002	852081508	SPRINT CORP PCS COM SER 1	304 0000 S	05/22/01	05/22/01	7 058 84	7 245 87	187 23 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	15 664 0000 S	05/17/01	05/17/01	15 664 00	15 664 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	23 0000 S	05/17/01	05/17/01	23 00	23 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	24 486 0000 S	05/17/01	05/17/01	24 486 00	24 486 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	18 875 0000 S	05/17/01	05/17/01	18 875 00	-18 875 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	9 427 0000 S	05/17/01	05/17/01	9 427 00	-9 427 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	3 021 0000 S	05/17/01	05/17/01	3 021 00	3 021 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	3 571 0000 S	05/17/01	05/17/01	3 571 00	-3 571 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	7 508 0000 S	05/17/01	05/17/01	7 508 00	7 508 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	22 554 0000 S	05/17/01	05/17/01	22 554 00	22 554 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	8 897 0000 S	05/17/01	05/17/01	8 897 00	-8 897 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	2 545 0000 S	05/17/01	05/17/01	2 545 00	2 545 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	5 448 0000 S	05/17/01	05/17/01	5 448 00	-5 448 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	12 878 0000 S	05/17/01	05/17/01	12 878 00	12 878 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	850 0000 S	05/17/01	05/17/01	850 00	-850 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	34 574 0000 S	05/17/01	05/17/01	34 574 00	-34 574 00	0 00 P
SLOF2009002	998103802	SLO CLIENT INCOME CASH INVT	7 136 0000 S	05/17/01	05/17/01	7 136 00	7 136 00	0 00 P
SLOF2009002	219350105	CORNING INC COM	9 970 0000 S	05/23/01	05/23/01	208 081 90	242 180 27	-34 068 37 P
SLOF2009002	852081508	SPRINT CORP PCS COM SER 1	12 486 0000 S	05/23/01	05/23/01	289 274 72	297 605 06	-8 350 34 P
SLOF2009002	852081508	SPRINT CORP PCS COM SER 1	6 538 0000 S	05/23/01	05/23/01	151 471 80	153 853 52	-2 381 82 P
SLOF2009002	852081508	SPRINT CORP PCS COM SER 1	6 418 0000 S	05/23/01	05/23/01	148 691 75	-154 013 39	-5 321 84 P
SLOF2009002	852081508	SPRINT CORP PCS COM SER 1	8 458 0000 S	05/23/01	05/23/01	185 907 98	202 919 48	-7 011 50 P
SLOF2009002	852081508	SPRINT CORP PCS COM SER 1	2 872 0000 S	05/23/01	05/23/01	88 112 37	-88 919 87	-807 30 P
SLOF2009002	852081508	SPRINT CORP PCS COM SER 1	1 682 0000 S	05/23/01	05/23/01	39 416 00	-44 775 28	-5 359 28 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	194 887 0000 S	05/22/01	05/22/01	194 887 00	-194 887 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	999 880 0000 S	05/23/01	05/23/01	999 880 00	-999 880 00	0 00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	238 082 0000 S	05/23/01	05/23/01	238 082 00	-238 082 00	0 00 P
SLOF2009002	868857108	SCHLUMBERGER LTD COM	1 112 0000 S	05/28/01	06/01/01	70 384 47	-76 208 80	7 902 33 P
SLOF2009002	868857108	SCHLUMBERGER LTD COM	1 800 0000 S	05/28/01	06/01/01	113 931 89	-126 723 24	12 781 55 P
SLOF2009002	268648102	EMC CORP MASS	1 668 0000 S	05/31/01	06/05/01	52 773 92	-52 870 27	103 65 P
SLOF2009002	268648102	EMC CORP MASS	3 880 0000 S	05/31/01	06/05/01	53 153 59	-53 049 19	104 40 P
SLOF2009002	268648102	EMC CORP MASS	4 940 0000 S	05/31/01	06/05/01	122 759 48	122 440 78	318 71 P
SLOF2009002	268648102	EMC CORP MASS	5 022 0000 S	05/31/01	06/05/01	156 298 87	174 793 50	-18 498 63 P
SLOF2009002	828170102	6IBEL SYS INC	44 840 0000 S	06/05/01	06/05/01	158 891 27	154 887 56	3 993 71 P
SLOF2009002	268648102	EMC CORP MASS	1 144 0000 S	06/01/01	06/06/01	2 093 754 88	-2 193 382 05	129 607 07 P
SLOF2009002	268648102	EMC CORP MASS	3 738 0000 S	06/01/01	06/06/01	35 783 35	-36 101 09	-317 74 P
SLOF2009002	268648102	EMC CORP MASS	1 878 0000 S	06/01/01	06/06/01	116 921 49	-157 658 13	-40 754 84 P
SLOF2009002	268648102	EMC CORP MASS	6 698 0000 S	06/01/01	06/06/01	58 742 25	-76 207 66	20 463 41 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	938 0000 S	06/06/01	06/06/01	272 003 53	-385 418 89	-113 415 36 P
SLOF2009002	808857108	SCHLUMBERGER LTD COM	504 0000 S	06/13/01	06/13/01	51 975 37	-60 620 50	-8 645 13 P
SLOF2009002	808857108	SCHLUMBERGER LTD COM	470 0000 S	06/13/01	06/13/01	30 523 84	-35 482 51	-4 958 07 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	2 886 0000 S	06/11/01	06/11/01	148 987 70	175 589 20	-28 631 50 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	368 0000 S	06/11/01	06/11/01	20 078 09	23 653 63	-3 575 54 P
SLOF2009002	808857108	SCHLUMBERGER LTD COM	4 784 0000 S	06/11/01	06/11/01	287 844 13	-338 802 21	-48 658 08 P
SLOF2009002	808857108	SCHLUMBERGER LTD COM	284 0000 S	06/11/01	06/11/01	17 133 11	-19 994 11	2 861 00 P
SLOF2009002	053015103	AUTOMATIC DATA PROCESSING INC	2 382 0000 S	06/12/01	06/15/01	128 663 72	-153 942 48	25 278 74 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2009002	654106103	NIKE INC CL B COM	01/17/01	06/23/01	07/05/01	35,253.46	-47,406.51	12,155.03 P
SLOF2009002	654106103	NIKE INC CL B COM	01/17/01	06/23/01	07/05/01	147,290.56	-184,459.48	-51,178.93 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/01/01	06/29/01	06/29/01	99,000.30	0.00 P	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/05/01	06/29/01	06/29/01	81,661.9700	-81,661.97	0.00 P
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	06/06/00	07/02/01	07/02/01	71,216.95	-95,515.18	24,298.23 P
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	06/06/00	07/02/01	07/02/01	87,500.00	-77,028.37	19,585.35 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/05/01	07/02/01	07/02/01	285,200.69	285,200.69	0.00 P
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	06/14/00	07/03/01	07/03/01	311,000.00	-37,510.00	-11,333.31 P
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	06/14/00	07/03/01	07/03/01	851,000.00	-102,628.47	-30,997.94 P
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	01/10/00	07/03/01	07/03/01	249,085.51	241,430.43	7,655.08 P
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	06/03/00	07/03/01	07/03/01	27,019.27	-36,631.27	9,612.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/05/01	07/03/01	07/03/01	477,032.8700	-477,032.87	0.00 P
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	06/05/01	07/03/01	07/03/01	369,734.57	-369,734.57	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/05/01	07/10/01	07/10/01	238,284.1700	-238,284.17	0.00 P
SLOF2009002	00184A105	AOL TIME WARNER INC COM	04/18/01	07/11/01	07/11/01	132,338.66	-133,961.07	-1,622.39 P
SLOF2009002	172967101	CITIGROUP INC COM	03/23/00	07/11/01	07/11/01	117,846.20	104,557.81	13,390.39 P
SLOF2009002	172967101	CITIGROUP INC COM	03/23/00	07/11/01	07/11/01	121,389.15	-115,813.68	5,775.27 P
SLOF2009002	172967101	CITIGROUP INC COM	03/23/00	07/11/01	07/11/01	502,760.52	-478,659.87	24,120.65 P
SLOF2009002	368710406	GENENTECH INC	01/24/00	07/11/01	07/11/01	19,729.73	-38,478.16	-18,748.45 P
SLOF2009002	368710406	GENENTECH INC	12/22/99	07/11/01	07/11/01	128,251.41	149,015.90	-20,764.49 P
SLOF2009002	368710406	GENENTECH INC	12/22/99	07/11/01	07/11/01	173,733.83	201,662.14	28,128.31 P
SLOF2009002	368710406	GENENTECH INC	12/22/99	07/11/01	07/11/01	82,769.00	98,169.67	-13,400.87 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/21/00	07/11/01	07/11/01	331,938.82	-343,720.69	-51,790.27 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/20/00	07/11/01	07/11/01	37,622.96	-43,247.76	-5,624.80 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/20/00	07/11/01	07/11/01	747,144.02	-858,645.48	-111,701.46 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/20/00	07/11/01	07/11/01	713,995.09	-813,216.82	-99,221.73 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/20/00	07/11/01	07/11/01	28,042.90	-28,042.90	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/20/00	07/11/01	07/11/01	688,455.17	-675,995.37	12,459.80 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/20/00	07/11/01	07/11/01	36,923.89	-35,389.28	1,554.41 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/05/01	07/11/01	07/11/01	205,344.99	205,344.99	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	05/17/01	07/11/01	07/11/01	12,074.39	-15,574.60	-3,500.21 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	05/17/01	07/11/01	07/11/01	285,147.71	-329,111.77	-73,964.06 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	05/16/01	07/11/01	07/11/01	299,786.36	-360,744.20	-60,957.84 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/13/01	07/11/01	07/11/01	149,161.40	-179,882.80	-30,821.40 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/13/01	07/11/01	07/11/01	87,447.85	104,842.57	-17,194.72 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/14/01	07/11/01	07/11/01	138,872.53	167,839.39	29,166.86 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/14/01	07/11/01	07/11/01	465,046.94	-685,225.08	-220,178.14 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/21/00	07/11/01	07/11/01	545,470.74	-607,457.13	-61,986.39 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/21/00	07/11/01	07/11/01	467,665.44	-520,832.45	-53,147.01 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/02/00	07/11/01	07/11/01	2,484.39	-2,988.01	-533.62 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/02/00	07/11/01	07/11/01	6,786.56	-8,274.88	-1,488.32 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/02/00	07/11/01	07/11/01	604,210.37	-739,264.58	-135,074.21 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/02/00	07/11/01	07/11/01	159,062.38	-194,654.82	-35,592.44 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/05/01	07/11/01	07/11/01	122,422.25	-122,422.25	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	02/09/01	07/11/01	07/11/01	524,740.94	-662,905.63	-138,164.69 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	02/09/01	07/11/01	07/11/01	73,900.73	94,416.42	20,515.69 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	01/24/00	07/11/01	07/11/01	266,806.83	-533,331.81	-266,522.98 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	01/24/00	07/11/01	07/11/01	21,917.31	-43,811.11	-21,893.80 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	03/07/00	07/11/01	07/11/01	170,809.48	-443,319.15	-272,509.67 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	03/23/00	07/11/01	07/11/01	285,814.72	-578,042.00	-290,227.28 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	03/24/00	07/11/01	07/11/01	18,882.29	-37,872.36	-19,990.07 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/14/01	07/11/01	07/11/01	181,185.55	228,509.57	-37,324.02 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/14/01	07/11/01	07/11/01	160,879.85	192,048.42	-31,368.57 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/15/01	07/11/01	07/11/01	519,855.54	-622,382.82	-102,427.28 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/15/01	07/11/01	07/11/01	27,294.58	32,884.73	-5,570.15 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/16/01	07/11/01	07/11/01	370,761.65	-448,983.39	-78,221.74 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/16/01	07/11/01	07/11/01	157,068.21	189,571.50	-32,473.28 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/02/00	07/11/01	07/11/01	30,932.09	5,212.24 P	5,212.24 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	03/22/01	07/11/01	07/11/01	135,250.27	122,829.21	12,421.06 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	05/17/01	07/11/01	07/11/01	650,800.63	781,115.04	-110,314.41 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	05/18/01	07/11/01	07/11/01	383,298.81	-448,760.69	-63,461.88 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/21/01	07/11/01	07/11/01	86,732.41	-101,071.06	-14,338.65 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/05/01	07/11/01	07/11/01	179,814.44	179,814.44	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	02/09/01	07/11/01	07/11/01	16,740.99	22,039.98	5,298.99 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	02/09/01	07/11/01	07/11/01	445,005.03	-586,974.35	-141,969.32 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2009002	031162100	AMGEN INC	220,000.00	07/16/01	07/16/01	07/16/01	11,858.19	-19,603.48	-15,603.48	3,747.30	000	P
SLOF2009002	031162100	AMGEN INC	1,078,000.00	07/16/01	07/16/01	07/16/01	59,158.72	-76,486.85	-17,310.13	000	P	
SLOF2009002	368710406	GENENTECH INC	8,604,000.00	07/16/01	07/16/01	07/16/01	256,428.72	-538,502.71	282,073.99	000	P	
SLOF2009002	031162100	AMGEN INC	7,424,000.00	07/17/01	07/17/01	07/17/01	410,388.00	-528,614.02	118,226.02	000	P	
SLOF2009002	031162100	AMGEN INC	1,666,000.00	07/22/01	07/20/01	07/20/01	82,094.07	119,489.02	27,394.95	000	P	
SLOF2009002	031162100	AMGEN INC	2,934,000.00	03/22/01	07/17/01	07/17/01	162,428.40	147,322.48	15,085.92	000	P	
SLOF2009002	031162100	AMGEN INC	862,000.00	03/22/01	07/17/01	07/20/01	36,408.78	-33,185.20	3,213.58	000	P	
SLOF2009002	031162100	AMGEN INC	8,318,000.00	07/17/01	07/17/01	07/20/01	324,838.72	-678,102.44	-353,263.72	000	P	
SLOF2009002	368710406	MERRILL LYNCH & CO INC	6,086,000.00	06/21/00	07/20/01	07/20/01	310,092.87	-365,414.02	-55,321.15	000	P	
SLOF2009002	031162100	AMGEN INC	1,182,000.00	03/24/00	07/16/01	07/23/01	350,157.78	715,285.54	-365,127.76	000	P	
SLOF2009002	368710406	GENENTECH INC	2,884,000.00	04/04/00	07/16/01	07/23/01	47,182.68	-72,994.23	-25,811.55	000	P	
SLOF2009002	368710406	GENENTECH INC	2,884,000.00	04/04/00	07/16/01	07/23/01	107,139.02	165,750.02	-58,611.00	000	P	
SLOF2009002	368710406	GENENTECH INC	8,242,000.00	04/27/00	07/16/01	07/23/01	329,001.42	-452,387.20	-123,385.78	000	P	
SLOF2009002	368710406	GENENTECH INC	4,598,000.00	04/27/00	07/16/01	07/23/01	183,541.44	258,823.49	-75,282.05	000	P	
SLOF2009002	368710406	GENENTECH INC	988,000.00	05/09/00	07/16/01	07/23/01	38,560.47	-81,872.30	-43,311.83	000	P	
SLOF2009002	368710406	GENENTECH INC	5,230,000.00	05/09/00	07/16/01	07/23/01	248,322.63	-398,031.50	-150,708.87	000	P	
SLOF2009002	368710406	GENENTECH INC	2,892,000.00	05/09/00	07/16/01	07/23/01	115,272.72	183,232.60	-69,959.88	000	P	
SLOF2009002	368710406	GENENTECH INC	21,000.00	07/19/01	07/19/01	07/19/01	878.90	-1,753.31	-874.41	000	P	
SLOF2009002	368710406	GENENTECH INC	117,000.00	06/02/01	07/19/01	07/19/01	613,751.08	-613,751.08	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	1,443,000.00	11/10/00	07/20/01	07/25/01	37,183.10	-115,180.43	-77,997.33	000	P	
SLOF2009002	368710406	GENENTECH INC	1,818,000.00	12/08/00	07/20/01	07/25/01	64,029.24	-123,046.08	-59,016.82	000	P	
SLOF2009002	368710406	GENENTECH INC	308,000.00	12/08/00	07/20/01	07/25/01	12,043.86	-23,423.43	-11,379.57	000	P	
SLOF2009002	368710406	GENENTECH INC	36,593,100.00	06/05/01	07/20/01	07/20/01	36,593.10	-39,583.10	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	483,450,820.00	06/05/01	07/20/01	07/20/01	483,450.82	-483,450.82	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	110,983,900.00	06/13/01	07/20/01	07/20/01	110,983.90	-110,983.90	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	472,113,030.00	06/14/01	07/20/01	07/20/01	472,113.03	-472,113.03	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	128,063,720.00	06/15/01	07/20/01	07/20/01	128,063.72	-128,063.72	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	1,312,428,560.00	06/19/01	07/20/01	07/20/01	1,312,428.56	-1,312,428.56	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	487,428,800.00	06/22/01	07/20/01	07/20/01	487,428.80	-487,428.80	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	52,981,540.00	06/22/01	07/23/01	07/23/01	52,981.54	-52,981.54	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	1,041,616,910.00	06/25/01	07/23/01	07/23/01	1,041,616.91	-1,041,616.91	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	1,492,459,340.00	06/27/01	07/23/01	07/23/01	1,492,459.34	-1,492,459.34	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	162,680,580.00	07/24/01	07/24/01	07/24/01	162,680.58	-162,680.58	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	100,848,740.00	07/24/01	07/24/01	07/24/01	100,848.74	-100,848.74	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	215,741,450.00	07/24/01	07/24/01	07/24/01	215,741.45	-215,741.45	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	780,980,740.00	07/24/01	07/24/01	07/24/01	780,980.74	-780,980.74	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	1,309,923,580.00	07/25/01	07/25/01	07/25/01	1,309,923.58	-1,309,923.58	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	200,000.00	06/28/01	07/31/01	07/31/01	16,417.87	17,107.00	-689.13	000	P	
SLOF2009002	368710406	GENENTECH INC	943,000.00	06/28/01	07/31/01	07/31/01	77,327.24	-80,923.17	-3,595.93	000	P	
SLOF2009002	368710406	GENENTECH INC	1,758,000.00	06/28/01	07/31/01	07/31/01	144,147.18	181,288.53	-37,141.37	000	P	
SLOF2009002	368710406	GENENTECH INC	898,000.00	06/28/01	07/31/01	07/31/01	79,297.35	-83,225.92	-3,928.57	000	P	
SLOF2009002	368710406	GENENTECH INC	2,938,000.00	06/28/01	06/01/01	06/01/01	239,442.78	252,931.87	-13,508.89	000	P	
SLOF2009002	368710406	GENENTECH INC	4,610,000.00	06/28/01	06/01/01	06/01/01	375,964.30	-394,948.38	-18,984.08	000	P	
SLOF2009002	368710406	GENENTECH INC	698,000.00	06/28/01	06/01/01	06/01/01	58,781.84	-59,827.78	-1,045.94	000	P	
SLOF2009002	368710406	GENENTECH INC	2,204,000.00	06/28/01	06/01/01	06/01/01	179,745.18	189,540.69	-9,795.51	000	P	
SLOF2009002	368710406	GENENTECH INC	208,000.00	07/02/01	06/01/01	06/01/01	16,983.25	17,911.88	-948.63	000	P	
SLOF2009002	368710406	GENENTECH INC	3,042,000.00	07/02/01	06/02/01	06/02/01	250,517.08	261,981.22	-11,464.14	000	P	
SLOF2009002	368710406	GENENTECH INC	3,372,000.00	07/03/01	06/02/01	06/02/01	277,893.48	-292,836.82	-15,143.14	000	P	
SLOF2009002	368710406	GENENTECH INC	25,970,150.00	07/19/01	07/20/01	07/20/01	25,970.15	-25,970.15	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	1,234,000.00	07/03/01	06/03/01	06/03/01	102,732.63	-107,165.00	-4,432.37	000	P	
SLOF2009002	368710406	GENENTECH INC	458,000.00	07/03/01	06/03/01	06/03/01	38,129.29	-39,648.08	-1,518.77	000	P	
SLOF2009002	368710406	GENENTECH INC	7,011,000.00	12/22/99	06/01/01	06/01/01	300,581.35	-369,838.56	-69,257.21	000	P	
SLOF2009002	368710406	GENENTECH INC	1,803,000.00	07/20/00	06/01/01	06/01/01	77,294.55	-87,828.90	-10,534.35	000	P	
SLOF2009002	368710406	GENENTECH INC	120,000.00	06/01/00	06/01/01	06/01/01	5,144.40	-6,129.90	-985.50	000	P	
SLOF2009002	368710406	GENENTECH INC	384,000.00	06/01/00	06/01/01	06/01/01	16,482.07	-18,615.68	-2,133.61	000	P	
SLOF2009002	368710406	GENENTECH INC	7,022,000.00	06/01/00	06/01/01	06/01/01	301,032.92	-362,416.76	-61,383.84	000	P	
SLOF2009002	368710406	GENENTECH INC	3,628,000.00	06/01/00	06/02/01	06/02/01	155,435.38	-187,247.98	-31,812.60	000	P	
SLOF2009002	368710406	GENENTECH INC	3,684,000.00	06/01/00	06/02/01	06/02/01	157,834.60	-190,135.24	-32,300.64	000	P	
SLOF2009002	368710406	GENENTECH INC	27,998,000.00	07/20/01	06/02/01	06/02/01	647,646.22	-639,596.04	18,050.18	000	P	
SLOF2009002	368710406	GENENTECH INC	1,018,000.00	06/02/01	06/02/01	06/02/01	23,549.53	-30,529.31	-6,979.78	000	P	
SLOF2009002	368710406	GENENTECH INC	5,396,000.00	07/20/01	06/03/01	06/03/01	127,193.28	161,643.41	-34,450.13	000	P	
SLOF2009002	368710406	GENENTECH INC	197,413,340.00	07/19/01	06/06/01	06/06/01	197,413.34	-197,413.34	0.00	000	P	
SLOF2009002	368710406	GENENTECH INC	7,960,000.00	02/03/01	06/07/01	06/07/01	284,047.48	-360,054.68	-76,007.20	000	P	
SLOF2009002	368710406	GENENTECH INC	418,000.00	02/03/01	06/07/01	06/07/01	13,799.47	19,615.94	-5,816.47	000	P	

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2009002	131347106	CALPINE CORP COM	04/03/01	08/17/01	08/10/01	2,833.33	-3,960.91	-1,127.58 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	07/16/01	06/07/01	06/07/01	319,399.13	-3,960.91	0.00 P
SLOF2009002	131347106	CALPINE CORP COM	02/09/01	08/08/01	08/13/01	9,313.51	-14,240.42	-4,926.91 P
SLOF2009002	131347106	CALPINE CORP COM	02/09/01	08/08/01	08/13/01	113,836.33	172,205.31	-58,369.98 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	07/16/01	08/09/01	08/09/01	739,078.00	251.59	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	07/16/01	08/09/01	08/09/01	515,220.68	-515,220.68	0.00 P
SLOF2009002	131347106	CALPINE CORP COM	02/09/01	08/13/01	08/16/01	71,435.21	-107,418.13	35,982.92 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	07/16/01	08/13/01	08/13/01	193,216.54	-193,216.54	0.00 P
SLOF2009002	131347106	CALPINE CORP COM	07/17/01	08/14/01	08/17/01	15,722.67	-23,389.23	-7,666.56 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	07/17/01	08/14/01	08/14/01	40,381.83	-80,358.74	-19,975.11 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/18/01	08/14/01	08/14/01	189,274.17	169,274.17	0.00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/18/01	08/15/01	08/20/01	101,586.81	-123,186.73	21,619.92 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/18/01	08/15/01	08/20/01	639,087.29	770,250.25	-135,162.96 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/18/01	08/15/01	08/20/01	343,788.74	-433,719.86	-89,931.12 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/18/01	08/15/01	08/20/01	56,827.18	71,692.51	-14,865.33 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/18/01	08/15/01	08/20/01	559,839.79	708,722.49	-150,882.70 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/18/01	08/15/01	08/20/01	279,208.35	344,094.15	-67,885.80 P
SLOF2009002	131347106	CALPINE CORP COM	02/09/01	08/15/01	08/20/01	106,383.90	161,925.90	-55,541.90 P
SLOF2009002	131347106	CALPINE CORP COM	02/09/01	08/15/01	08/20/01	1,628.48	-2,451.99	-823.50 P
SLOF2009002	131347106	CALPINE CORP COM	02/09/01	08/16/01	08/21/01	98,081.89	151,740.61	-53,658.92 P
SLOF2009002	131347106	CALPINE CORP COM	02/09/01	08/16/01	08/21/01	28,455.84	-40,928.41	-14,472.57 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	07/17/01	08/16/01	08/16/01	924,377.42	924,377.42	0.00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/17/01	08/22/01	142,821.94	-169,339.39	-42,717.45 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/17/01	08/22/01	24,281.94	-31,544.93	-7,262.99 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/17/01	08/22/01	70,797.13	-86,130.29	-17,333.16 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/17/01	08/22/01	13,636.33	16,604.36	-2,968.03 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/17/01	08/22/01	77,333.32	93,010.39	-15,677.07 P
SLOF2009002	131347106	CALPINE CORP COM	02/09/01	08/17/01	08/22/01	191,802.85	-303,784.13	111,981.28 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	07/17/01	08/17/01	08/17/01	760,950.20	760,950.20	0.00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/20/01	08/23/01	336,780.13	-435,423.46	-98,643.33 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/20/01	08/23/01	114,308.47	-147,785.75	-33,487.28 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/20/01	08/23/01	103,347.76	133,628.39	-30,278.63 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/20/01	08/23/01	205,659.89	251,919.35	-46,259.49 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/20/01	08/23/01	38,588.84	-44,753.85	-8,165.01 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	04/30/01	08/20/01	08/23/01	5,750.08	-9,523.05	-3,774.87 P
SLOF2009002	131347106	CALPINE CORP COM	04/05/01	08/20/01	08/23/01	178,423.31	-291,339.77	-112,916.46 P
SLOF2009002	131347106	CALPINE CORP COM	04/05/01	08/20/01	08/23/01	14,965.89	13,571.72	1,394.17 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	04/02/01	08/20/01	08/23/01	439,092.54	-397,447.82	40,644.72 P
SLOF2009002	131347106	CALPINE CORP COM	04/10/01	08/20/01	08/23/01	420,778.63	-408,857.42	13,919.21 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/01/01	08/20/01	08/23/01	90,774.08	13,434.09	2,560.92 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/01/01	08/20/01	08/23/01	97,325.75	16,551.09 P	0.00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/01/01	08/20/01	08/23/01	6,619.00	1,468.79 P	0.00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/01/01	08/20/01	08/23/01	80,710.24	-72,851.22	12,240.98 P
SLOF2009002	131347106	CALPINE CORP COM	04/06/01	08/21/01	08/24/01	279,881.11	-428,678.91	147,015.80 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	04/06/01	08/22/01	08/22/01	140,313.19	212,508.85	-72,195.66 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/07/01	08/22/01	08/22/01	144,819.42	182,964.13	-38,144.71 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/07/01	08/22/01	08/22/01	142,221.35	185,881.99	-43,660.64 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/07/01	08/22/01	08/22/01	100,513.06	-130,840.96	-30,127.90 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/07/01	08/22/01	08/22/01	82,810.92	108,188.24	-23,377.32 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/07/01	08/22/01	08/22/01	136,931.23	-171,985.75	-35,054.52 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/07/01	08/22/01	08/22/01	25,695.54	32,484.53	-6,568.99 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/07/01	08/22/01	08/22/01	147,818.13	214,275.11	-66,356.98 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/07/01	08/22/01	08/22/01	114,836.60	143,342.37	-28,505.77 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/07/01	08/22/01	08/22/01	5,009.49	-6,226.64	-1,217.15 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	07/17/01	08/23/01	08/23/01	289,653.29	289,653.29	0.00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/23/01	08/23/01	08/23/01	73,842.65	93,010.38	19,167.73 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/23/01	08/23/01	08/23/01	74,498.53	74,498.53	0.00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/23/01	08/23/01	08/23/01	128,774.94	-128,774.94	0.00 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/23/01	08/23/01	08/23/01	60,078.70	50,683.72	9,394.98 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/23/01	08/23/01	08/23/01	90,987.23	92,685.04	-1,697.81 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/23/01	08/23/01	08/23/01	21,047.78	21,848.44	-796.66 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/23/01	08/23/01	08/23/01	88,248.49	92,208.87	-3,960.38 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/23/01	08/23/01	08/23/01	881,320.32	817,238.40	63,981.92 P
SLOF2009002	001844105	AOL TIME WARNER INC COM	06/23/01	08/23/01	08/23/01	6,742.80	9,587.13	-2,824.33 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Entity Name	Start Date	End Date	Amount	Balance
SLOF2009002	QUALCOMM INC	09/11/01	09/11/01	227,089.77	242,279.57
SLOF2009002	BOEING CO COM	09/12/01	09/12/01	134,439.65	186,782.70
SLOF2009002	BOEING CO COM	09/12/01	09/12/01	21,824.62	-30,839.99
SLOF2009002	BOEING CO COM	09/07/01	09/07/01	27,613.89	36,949.19
SLOF2009002	BOEING CO COM	09/07/01	09/07/01	142,801.93	201,421.09
SLOF2009002	BOEING CO COM	09/07/01	09/07/01	964.88	-1,362.08
SLOF2009002	BOEING CO COM	09/12/01	09/12/01	40,203.25	-12,696.89
SLOF2009002	CLEAR CHANNEL COMMUNICATIONS	09/12/01	09/12/01	363,674.72	-873,635.38
SLOF2009002	CLEAR CHANNEL COMMUNICATIONS	09/12/01	09/12/01	143,324.77	-1,222,155.97
SLOF2009002	CLEAR CHANNEL COMMUNICATIONS	09/12/01	09/12/01	366,525.83	736,482.57
SLOF2009002	HOME DEPOT INC COM	09/07/01	09/07/01	116,660.49	-3,889.51
SLOF2009002	HOME DEPOT INC COM	09/12/01	09/12/01	161,245.97	-7,552.79
SLOF2009002	HOME DEPOT INC COM	09/12/01	09/12/01	130,237.13	2,289.12
SLOF2009002	HOME DEPOT INC COM	09/12/01	09/12/01	55,815.91	-2,291.60
SLOF2009002	HOME DEPOT INC COM	09/07/01	09/07/01	47,546.88	-1,311.09
SLOF2009002	MERRILL LYNCH & CO INC	09/12/01	09/12/01	596,017.73	747,454.20
SLOF2009002	MERRILL LYNCH & CO INC	09/12/01	09/12/01	293,915.78	-528,770.54
SLOF2009002	WAL MART STORES INC COM	09/07/01	09/07/01	65,990.36	-85,574.64
SLOF2009002	WAL MART STORES INC COM	09/07/01	09/07/01	1,039,653.20	1,039,653.20
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	150,545.03	220,135.90
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	14,902.64	-4,708.42
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	100,389.04	-146,728.60
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	25,800.19	-56,914.43
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	36,812.47	-53,131.10
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	40,064.69	-17,235.25
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	52,798.00	22,989.56
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	153,165.04	-218,134.11
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	41,217.36	-56,992.66
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	151,647.36	-208,688.60
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	565,635.27	-772,461.31
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	144,061.46	-189,954.26
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	208,076.07	276,634.11
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	453,736.61	-698,987.72
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	122,551.21	166,651.13
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	393,518.72	-617,711.46
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	132,788.79	212,415.89
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	206,534.52	-330,383.39
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	103,209.15	153,154.43
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	126,908.47	-134,620.59
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	223,590.13	397,244.19
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	42,361.66	-57,543.55
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	26,858.88	-34,230.36
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	131,321.14	-155,783.84
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	75,103.99	109,345.84
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	489,078.17	587,115.48
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	11,657.82	14,830.24
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	442,925.82	-442,925.82
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	66,587.71	-69,587.71
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	458,868.28	-458,868.28
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	249,196.49	249,196.49
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	500,880.82	-500,880.82
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	95,535.20	-95,535.20
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	82,546.75	-82,546.75
SLOF2009002	AMDOCS LTD COM	09/13/01	09/13/01	612,916.20	-612,916.20
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	29,047.90	51,785.87
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	40,494.60	-72,786.43
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	596,063.83	-1,031,169.71
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	8,540.93	-9,177.27
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	192,128.48	-206,583.73
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	33,723.93	-36,257.73
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	598,075.03	-643,010.47
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	402,105.31	-601,684.10
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	72,980.63	109,121.18
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	48,322.95	70,623.98
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	384,171.78	-421,214.51
SLOF2009002	SMITH INTL INC COM	09/17/01	09/17/01	13,456,000.5	13,456,000.5



Arnold P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2009002	94106L109	WASTE MGMT INC DEL COM	07/17/01	09/18/01	09/21/01	849,805.33	982,817.34	133,111.01 P
SLOF2009002	91282782	UNITED STATES TREASURY NOTES	09/19/01	09/21/01	09/28/01	2,953,000.00 S	-2,652,963.13	1,802.13 P
SLOF2009002	91282783	U.S. TREASURY NOTES	09/19/01	09/24/01	09/28/01	2,599,000.00 S	-2,668,746.07	11,573.35 P
SLOF2009002	94106L109	WASTE MGMT INC DEL COM	07/17/01	09/24/01	09/27/01	10,454,000.00 S	-327,242.61	54,217.29 P
SLOF2009002	94106L109	WASTE MGMT INC DEL COM	07/17/01	09/24/01	09/27/01	42,360,000.00 S	-1,335,576.91	-229,288.08 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	09/28/01	09/28/01	124,537,530.00 S	124,537.53	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	09/28/01	09/28/01	520,653,510.00 S	-520,653.51	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	09/28/01	09/28/01	1,651,998,740.00 S	1,651,998.74	0.00 P
SLOF2009002	459200101	IBM CORP COM	07/13/01	09/27/01	10/02/01	821,753.37	-1,003,031.97	161,278.60 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	09/27/01	10/02/01	1,959,000.00 S	203,681.79	30,372.35 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	09/27/01	10/02/01	362,480,260.00 S	-362,480.26	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	09/27/01	10/02/01	207,877,120.00 S	207,877.12	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	09/27/01	10/02/01	649,259,640.00 S	-649,259.64	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	09/27/01	10/02/01	119,848,090.00 S	-119,848.09	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	09/27/01	10/02/01	155,971,340.00 S	155,971.34	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	09/27/01	10/02/01	848,072,930.00 S	-848,072.93	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	10/01/01	10/01/01	82,593,530.00 S	-82,593.53	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/21/01	10/03/01	10/03/01	140,445,120.00 S	-140,445.12	0.00 P
SLOF2009002	832110100	SMITH INTL INC COM	09/05/01	10/04/01	10/10/01	49,057.03	98,319.24	-49,259.21 P
SLOF2009002	832110100	SMITH INTL INC COM	02/12/01	10/04/01	10/10/01	1,759,000.00 S	-139,890.82	-70,221.60 P
SLOF2009002	832110100	SMITH INTL INC COM	02/21/01	10/04/01	10/10/01	492,000.00 S	-38,117.70	18,533.51 P
SLOF2009002	832110100	SMITH INTL INC COM	02/21/01	10/04/01	10/10/01	2,770,000.00 S	216,363.59	106,102.99 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/05/01	10/04/01	10/04/01	72,568,940.00 S	72,568.94	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/12/01	10/04/01	10/04/01	101,022,370.00 S	101,022.37	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/12/01	10/05/01	10/05/01	1,491,191.71 S	1,491,191.71	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/12/01	10/05/01	10/05/01	896,133,480.00 S	-896,133.48	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/13/01	10/08/01	10/09/01	1,141,558,910.00 S	1,141,558.91	0.00 P
SLOF2009002	313586109	FANNIE MAE	02/08/01	10/10/01	10/15/01	600,000.00 S	-48,897.00	-523.19 P
SLOF2009002	313586109	FANNIE MAE	02/08/01	10/10/01	10/15/01	3,628,000.00 S	296,283.00	-4,125.26 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/10/01	10/10/01	10/15/01	3,200,000.00 S	122,082.68	-8,005.09 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	08/13/01	10/10/01	10/15/01	43,771,140.00 S	-43,771.14	0.00 P
SLOF2009002	313586109	FANNIE MAE	02/08/01	10/11/01	10/16/01	5,096,000.00 S	396,891.54	20,215.92 P
SLOF2009002	313586109	FANNIE MAE	02/08/01	10/11/01	10/16/01	248,000.00 S	19,363.11	-581.14 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/10/01	10/11/01	10/16/01	1,596,000.00 S	53,720.40	-3,811.16 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/12/01	10/11/01	10/16/01	5,749,000.00 S	-21,258.34	16,483.83 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/13/01	10/11/01	10/16/01	22,000.00 S	783.72	75.78 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/13/01	10/11/01	10/16/01	140,810,460.00 S	-140,810.46	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/13/01	10/12/01	10/17/01	60,480,580.00 S	-60,480.59	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/13/01	10/15/01	10/15/01	811,765,900.00 S	-811,765.90	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/20/01	10/15/01	10/15/01	198,647,610.00 S	-198,647.61	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	02/21/01	10/15/01	10/15/01	6,016,000.00 S	-469,207.36	-220,221.01 P
SLOF2009002	832110100	SMITH INTL INC COM	02/22/01	10/16/01	10/16/01	3,759,000.00 S	289,893.18	-133,892.22 P
SLOF2009002	832110100	SMITH INTL INC COM	02/23/01	10/16/01	10/16/01	2,328,000.00 S	-176,945.83	-80,325.26 P
SLOF2009002	832110100	SMITH INTL INC COM	02/23/01	10/16/01	10/16/01	1,038,000.00 S	78,287.83	-35,748.29 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/20/01	10/16/01	10/16/01	696,000.00 S	-73,430.09	-36,342.13 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	03/27/01	10/16/01	10/16/01	1,048,000.00 S	-76,465.43	33,162.38 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	06/25/01	10/16/01	10/16/01	117,921,060.00 S	-117,921.06	0.00 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/16/01	10/16/01	162,295,470.00 S	-162,295.47	0.00 P
SLOF2009002	369604103	GENERAL ELEC CO COM	06/01/00	10/17/01	10/22/01	134,227.43	186,112.51	-51,885.08 P
SLOF2009002	369604103	GENERAL ELEC CO COM	06/15/00	10/17/01	10/22/01	6,743,000.00 S	-389,282.18	136,285.08 P
SLOF2009002	369604103	GENERAL ELEC CO COM	06/21/00	10/17/01	10/22/01	11,859,000.00 S	-685,240.29	-243,808.50 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/17/01	10/17/01	135,483,840.00 S	-135,483.84	0.00 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/13/01	10/18/01	10/24/01	5,148,000.00 S	201,124.13	-40,330.18 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/13/01	10/18/01	10/24/01	896,000.00 S	27,673.55	-8,941.05 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/16/01	10/18/01	10/24/01	6,002,000.00 S	237,023.78	-49,555.77 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/17/01	10/18/01	10/24/01	3,954,000.00 S	-159,396.81	-35,896.56 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/17/01	10/18/01	10/24/01	1,170,000.00 S	-48,453.21	11,909.13 P
SLOF2009002	998102802	SLO CLIENT CASH INVESTMENT TR	09/21/01	10/18/01	10/18/01	429,461,200.00 S	-429,461.20	0.00 P
SLOF2009002	369604103	GENERAL ELEC CO COM	09/25/00	10/22/01	10/25/01	464,444.81	713,149.15	248,704.34 P
SLOF2009002	369604103	GENERAL ELEC CO COM	10/24/00	10/22/01	10/25/01	3,175,000.00 S	-163,972.71	-44,568.77 P
SLOF2009002	369604103	GENERAL ELEC CO COM	10/24/00	10/22/01	10/25/01	1,333,000.00 S	56,162.45	18,723.66 P
SLOF2009002	35141G104	GOLDMAN SACHS GROUP INC COM	10/02/01	10/22/01	10/25/01	6,419,000.00 S	523,916.93	55,828.49 P
SLOF2009002	369604103	GENERAL ELEC CO COM	10/24/00	10/23/01	10/23/01	12,590,000.00 S	-650,102.85	178,207.69 P
SLOF2009002	65399A103	ORACLE CORPORATION COM	10/11/01	10/28/01	10/28/01	12,970,000.00 S	191,631.75	13,604.71 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2009002	6339X105	ORACLE CORPORATION COM	10/11/01	10/28/01	11/01/01	86,619.49	85,003.25	-4,343.76 P
SLOF2009002	6339X105	ORACLE CORPORATION COM	10/12/01	10/28/01	11/01/01	72,717.28	79,265.39	-6,468.13 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	06/21/01	10/29/01	10/29/01	490,356.96	-490,356.96	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	06/21/01	10/29/01	10/29/01	239,823.76	239,823.76	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	06/21/01	10/29/01	10/29/01	208,774.10	208,774.10	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	06/21/01	10/29/01	10/29/01	903,670.14	-903,670.14	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	10/22/01	11/01/01	11/01/01	832,857.06	-832,857.06	0.00 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	10/22/01	11/01/01	11/01/01	252,538.05	252,538.05	0.00 P
SLOF2009002	071813109	BAKTER INTL INC COM	11/21/00	11/06/01	11/06/01	42,715.24	-39,127.43	3,587.81 P
SLOF2009002	071813109	BAKTER INTL INC COM	11/21/00	11/06/01	11/06/01	151,110.91	133,983.11	17,127.80 P
SLOF2009002	071813109	BAKTER INTL INC COM	10/22/01	11/06/01	11/06/01	186,017.99	218,358.18	-32,340.19 P
SLOF2009002	071813109	BAKTER INTL INC COM	10/22/01	11/06/01	11/06/01	930,000.00	930,000.00	0.00 P
SLOF2009002	22180K105	COSTCO WHSL CORP NEW COM	05/31/00	11/06/01	11/06/01	91,191.36	49,789.91	21,411.45 P
SLOF2009002	632110100	SMITH INTL INC COM	03/27/01	11/06/01	11/06/01	143,316.06	235,671.14	-92,355.06 P
SLOF2009002	632110100	SMITH INTL INC COM	04/18/01	11/06/01	11/06/01	83,062.36	-143,516.88	-40,454.52 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/17/01	11/06/01	11/06/01	2,280.73	-8,531.08	-2,250.35 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/17/01	11/06/01	11/06/01	272,300.70	-370,729.17	-98,429.17 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/19/01	11/06/01	11/06/01	192,970.42	287,234.66	-74,264.24 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/19/01	11/06/01	11/06/01	320,098.10	-320,098.10	0.00 P
SLOF2009002	071813109	BAKTER INTL INC COM	10/22/01	11/07/01	11/13/01	250,836.35	-288,340.83	-37,504.28 P
SLOF2009002	632110100	SMITH INTL INC COM	04/18/01	11/07/01	11/13/01	358,298.10	-580,013.84	-231,717.74 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/19/01	11/07/01	11/13/01	77,014.71	-104,804.51	-27,789.80 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	07/19/01	11/07/01	11/13/01	44,688.25	-60,044.99	-15,346.74 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	08/13/01	11/07/01	11/13/01	221,843.83	-301,500.85	-79,557.12 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	08/13/01	11/07/01	11/13/01	39,128.45	-53,527.11	-14,400.66 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	08/14/01	11/07/01	11/13/01	180,408.05	218,874.73	-58,466.68 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	08/14/01	11/07/01	11/13/01	33,802.28	-43,623.78	-12,023.50 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	08/15/01	11/07/01	11/13/01	57,016.13	77,491.65	-20,475.52 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	08/15/01	11/07/01	11/13/01	24,454.03	-33,172.10	-8,718.07 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	08/15/01	11/07/01	11/13/01	133,104.21	-180,867.99	-47,763.78 P
SLOF2009002	939322103	WASHINGTON MUTUAL INC COM	10/22/01	11/07/01	11/13/01	32,538.75	-32,538.75	0.00 P
SLOF2009002	632110100	SMITH INTL INC COM	04/18/01	11/08/01	11/14/01	181,784.32	284,580.48	-102,796.16 P
SLOF2009002	632110100	SMITH INTL INC COM	05/01/01	11/08/01	11/14/01	64,548.74	106,855.17	-42,406.43 P
SLOF2009002	632110100	SMITH INTL INC COM	03/01/01	11/09/01	11/15/01	168,320.52	274,285.65	-104,965.13 P
SLOF2009002	632110100	SMITH INTL INC COM	06/14/01	11/09/01	11/15/01	152,289.27	218,291.01	-67,002.74 P
SLOF2009002	254687108	DISNEY WALT CO COM	10/03/01	11/13/01	11/13/01	22,061.53	22,604.12	542.59 P
SLOF2009002	254687108	DISNEY WALT CO COM	10/03/01	11/13/01	11/13/01	459,871.37	-469,786.51	915.14 P
SLOF2009002	254687108	DISNEY WALT CO COM	10/03/01	11/13/01	11/13/01	387,397.44	-398,128.56	731.12 P
SLOF2009002	538830109	LOCKHEED MARTIN CORP COM	07/17/01	11/13/01	11/13/01	181,911.52	149,662.82	36,028.70 P
SLOF2009002	931142103	WAL MART STORES INC COM	06/17/99	11/13/01	11/13/01	318,405.87	-270,774.84	47,631.03 P
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	10/22/01	11/13/01	11/13/01	195,283.90	-193,283.90	0.00 P
SLOF2009002	254687108	DISNEY WALT CO COM	10/03/01	11/14/01	11/18/01	590,855.27	-567,141.53	3,713.74 P
SLOF2009002	931142103	WAL MART STORES INC COM	06/17/99	11/14/01	11/18/01	553,501.32	-464,424.96	89,076.36 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	05/28/00	11/14/01	11/14/01	78.00	78.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	05/28/00	11/14/01	11/14/01	13.00	13.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	05/28/00	11/14/01	11/14/01	17,452.00	-17,452.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	05/28/00	11/14/01	11/14/01	33,274.00	-33,274.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	06/12/00	11/14/01	11/14/01	4,470.00	-4,470.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	06/12/00	11/14/01	11/14/01	3,021.00	-3,021.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	06/22/00	11/14/01	11/14/01	4,081.00	-4,081.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	06/22/00	11/14/01	11/14/01	3,571.00	-3,571.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	06/23/00	11/14/01	11/14/01	7,267.00	-7,267.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	07/03/00	11/14/01	11/14/01	5,271.00	-5,271.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	07/03/00	11/14/01	11/14/01	31,695.00	-31,695.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	07/10/00	11/14/01	11/14/01	4,905.00	-4,905.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	07/11/00	11/14/01	11/14/01	5,064.00	5,064.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	07/17/00	11/14/01	11/14/01	2,305.00	-2,305.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	07/20/00	11/14/01	11/14/01	3,185.00	-3,185.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	07/25/00	11/14/01	11/14/01	13,218.00	-13,218.00	0.00 P
SLOF2009002	996103602	SLO CLIENT CASH INVESTMENT TR	07/29/00	11/14/01	11/14/01	16,034.00	-16,034.00	0.00 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	61 912 0000 S	11/27/01	11/27/01	61 912 00	-61 912 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	11 524 0000 S	11/27/01	11/27/01	11 524 00	11 524 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	14 741 0000 S	11/27/01	11/27/01	14 741 00	14 741 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	5 489 0000 S	11/27/01	11/27/01	5 489 00	-5 489 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	12 445 0000 S	11/27/01	11/27/01	12 445 00	-12 445 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	5 639 0000 S	11/27/01	11/27/01	5 639 00	-5 639 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	729 0000 S	11/27/01	11/27/01	729 00	-729 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	128 0000 S	11/27/01	11/27/01	128 00	-128 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	25 766 0000 S	11/27/01	11/27/01	25 766 00	-25 766 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	37 036 0000 S	11/27/01	11/27/01	37 036 00	-37 036 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	8 249 0000 S	11/27/01	11/27/01	8 249 00	-8 249 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	4 859 0000 S	11/27/01	11/27/01	4 859 00	-4 859 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	3 744 0000 S	11/27/01	11/27/01	3 744 00	-3 744 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	5 785 0000 S	11/27/01	11/27/01	5 785 00	-5 785 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	13 784 0000 S	11/27/01	11/27/01	13 784 00	-13 784 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	40 504 0000 S	11/27/01	11/27/01	40 504 00	-40 504 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	16 309 0000 S	11/27/01	11/27/01	16 309 00	-16 309 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	4 240 0000 S	11/27/01	11/27/01	4 240 00	-4 240 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	25 263 0000 S	11/27/01	11/27/01	25 263 00	-25 263 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	11 912 0000 S	11/27/01	11/27/01	11 912 00	11 912 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	2 202 0000 S	11/27/01	11/27/01	2 202 00	2 202 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	12 978 2700 S	11/27/01	11/27/01	12 978 27	12 978 27	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	16 032 9700 S	11/27/01	11/27/01	16 032 97	-16 032 97	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	4 787 9700 S	11/27/01	11/27/01	4 787 97	-4 787 97	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	4 574 3000 S	11/27/01	11/27/01	4 574 30	-4 574 30	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	7 753 2000 S	11/27/01	11/27/01	7 753 20	-7 753 20	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	729 1500 S	11/27/01	11/27/01	729 15	729 15	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	3 849 5600 S	11/27/01	11/27/01	3 849 56	3 849 56	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	5 570 8100 S	11/27/01	11/27/01	5 570 81	5 570 81	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	16 380 9900 S	11/27/01	11/27/01	16 380 99	-16 380 99	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	2 854 1600 S	11/27/01	11/27/01	2 854 16	2 854 16	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	25 658 2000 S	11/27/01	11/27/01	25 658 20	25 658 20	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	6 300 3600 S	11/27/01	11/27/01	6 300 36	-6 300 36	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	4 858 6300 S	11/27/01	11/27/01	4 858 63	-4 858 63	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	3 744 8000 S	11/27/01	11/27/01	3 744 80	-3 744 80	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	1 436 4300 S	11/27/01	11/27/01	1 436 43	-1 436 43	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	15 453 1200 S	11/27/01	11/27/01	15 453 12	-15 453 12	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	35 714 3900 S	11/27/01	11/27/01	35 714 39	-35 714 39	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	13 562 3600 S	11/27/01	11/27/01	13 562 36	-13 562 36	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	10 826 5600 S	11/27/01	11/27/01	10 826 56	-10 826 56	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	4 515 6800 S	11/27/01	11/27/01	4 515 68	-4 515 68	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	15 172 9600 S	11/27/01	11/27/01	15 172 96	-15 172 96	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	16 807 2000 S	11/27/01	11/27/01	16 807 20	-16 807 20	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	3 058 1600 S	11/27/01	11/27/01	3 058 16	-3 058 16	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	25 491 8300 S	11/27/01	11/27/01	25 491 83	25 491 83	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	11 025 3500 S	11/27/01	11/27/01	11 025 35	-11 025 35	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	11 820 8200 S	11/27/01	11/27/01	11 820 82	-11 820 82	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	4 705 2000 S	11/27/01	11/27/01	4 705 20	-4 705 20	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	3 849 5600 S	11/27/01	11/27/01	3 849 56	-3 849 56	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	6 224 6500 S	11/27/01	11/27/01	6 224 65	-6 224 65	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	729 1500 S	11/27/01	11/27/01	729 15	-729 15	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	16 748 8700 S	11/27/01	11/27/01	16 748 87	-16 748 87	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	33 127 0000 S	11/27/01	11/27/01	33 127 00	-33 127 00	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	4 780 0700 S	11/27/01	11/27/01	4 780 07	-4 780 07	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	3 744 8000 S	11/27/01	11/27/01	3 744 80	3 744 80	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	24 600 9600 S	11/27/01	11/27/01	24 600 96	24 600 96	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	17 893 0800 S	11/27/01	11/27/01	17 893 08	17 893 08	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	13 562 3600 S	11/27/01	11/27/01	13 562 36	-13 562 36	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	323 675 5600 S	11/27/01	11/27/01	323 675 56	-323 675 56	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	17 156 9600 S	11/27/01	11/27/01	17 156 96	17 156 96	000 P
SLOF2009002	998103602	SLO CLIENT INCOME CASH INV	14 650 8700 S	11/27/01	11/27/01	14 650 87	14 650 87	000 P
SLOF2009002	998103602	SLO CLIENT CASH INVESTMENT TR	339 134 8000 S	11/30/01	11/30/01	339 134 80	-339 134 80	000 P
SLOF2009002	998103602	SLO CLIENT CASH INVESTMENT TR	33 740 3900 S	11/30/01	11/30/01	33 740 39	-33 740 39	000 P
SLOF2009002	998103602	GENERAL ELEC CO COM	1 090 0000 S	12/03/01	12/03/01	1 090 00	-54 778 15	15 698 65 P
SLOF2009002	998103602	GENERAL ELEC CO COM	1 254 0000 S	12/03/01	12/03/01	46 251 87	-84 803 58	18 551 71 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

Account Number	Description	Quantity	Unit Cost	Market Price	Market Value	Gain/Loss	Dividend	Other
SLOF2009002 309604103	GENERAL ELEC CO COM	10	438.0000	S	384,915.88	-428,287.18		-43,371.30 P
SLOF2009002 309604103	GENERAL ELEC CO COM	12	430.0000	S	458,481.51	-584,607.78		-126,146.25 P
SLOF2009002 437078102	HOME DEPOT INC COM	1,988	5,000	S	92,330.04	84,398.85		7,933.19 P
SLOF2009002 437078102	HOME DEPOT INC COM	4,815	5,000	S	23,785.18	180,979.59		32,815.58 P
SLOF2009002 437078102	HOME DEPOT INC COM	3	184,5000	S	148,011.58	131,582.10		16,449.48 P
SLOF2009002 437078102	HOME DEPOT INC COM	784	0,000	S	37,189.54	-33,967.99		4,221.55 P
SLOF2009002 437078102	HOME DEPOT INC COM	247	655.0700	S	247,655.87	-534,564.70		0.00 P
SLOF2009002 309604103	GENERAL ELEC CO COM	15	346.0000	S	572,379.78	22,612.72		1,732.21 P
SLOF2009002 309604103	GENERAL ELEC CO COM	3	450.0000	S	28,344.93	162,260.40		-33,748.74 P
SLOF2009002 309604103	GENERAL ELEC CO COM	5	708.0000	S	212,547.11	284,287.08		-51,739.97 P
SLOF2009002 309604103	GENERAL ELEC CO COM	20	718.0000	S	717,665.98	-648,588.86		128,078.10 P
SLOF2009002 998102802	SLO CLIENT CASH INVESTMENT TR	90	718.7400	S	90,718.74	0.00		0.00 P
SLOF2009002 309604103	GENERAL ELEC CO COM	24	028.0000	S	809,198.25	-835,905.29		63,780.96 P
SLOF2009002 309604103	GENERAL ELEC CO COM	7	024.0000	S	284,882.17	244,356.53		20,325.64 P
SLOF2009002 437078102	HOME DEPOT INC COM	1	710.0000	S	85,270.41	70,645.68		14,624.73 P
SLOF2009002 437078102	HOME DEPOT INC COM	1	488.0000	S	74,200.21	-89,829.52		-15,629.31 P
SLOF2009002 437078102	HOME DEPOT INC COM	732	0,000	S	37,485.94	-45,397.71		-7,911.77 P
SLOF2009002 998102802	SLO CLIENT CASH INVESTMENT TR	179	309.8800	S	179,309.89	-179,309.89		0.00 P
SLOF2009002 998102802	SLO CLIENT CASH INVESTMENT TR	481	509.5500	S	481,509.55	-491,509.55		0.00 P
SLOF2009002 998102802	SLO CLIENT CASH INVESTMENT TR	71	424.55	S	71,424.55	-71,424.55		0.00 P
SLOF2009002 998102802	SLO CLIENT CASH INVESTMENT TR	28	309.06	S	28,309.06	28,309.06		0.00 P
SLOF2009002 998102802	SLO CLIENT CASH INVESTMENT TR	54	805.5500	S	54,805.55	-54,805.55		0.00 P
SLOF2009002 998102802	SLO CLIENT CASH INVESTMENT TR	372	134.85	S	372,134.85	-372,134.85		0.00 P
SLOF2009002 998102802	SLO CLIENT CASH INVESTMENT TR	18	184.12	S	18,184.12	18,184.12		0.00 P
SLOF2009002 998102802	SLO CLIENT CASH INVESTMENT TR	84	486.82	S	84,486.82	-84,486.82		0.00 P
SLOF2009002 458200101	IBM CORP COM	1,228	0,000	S	151,274.07	-128,267.30		23,006.77 P
SLOF2009002 458200101	IBM CORP COM	6	814.0000	S	814,781.14	-890,849.85		123,914.29 P
SLOF2009002 17275R102	CISCO SYS INC COM	6	734.0000	S	125,798.08	-123,183.85		2,612.40 P
SLOF2009002 17275R102	CISCO SYS INC COM	12	338.0000	S	228,708.85	227,558.39		1,150.46 P
SLOF2009002 17275R102	CISCO SYS INC COM	24	084.0000	S	450,783.07	-444,739.10		6,023.97 P
Total					189,855,174.82	-223,786,286.16		-33,844,771.84
Realized Gain/Loss FFX Contracts					6,416.69	0.00		6,416.69
Realized Settlement C/L ID opt					9,837.24	0.00		-9,837.24
Realized Currency GA- Non Base					18.31	0.00		18.31
Realized Currency GA- Dividend					0.00	0.00		0.00
Realized Currency GA- Interest					0.00	0.00		0.00
Journal Entries on Futures Contract					0.00	0.00		0.00
Grand Total					199,951,714.19	-233,799,286.16		-33,847,571.97

(23 847 571 97)

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Description	Amount	Date	Balance
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	14,000,000 \$	03/16/99	17,372.00
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	17,700,000 \$	04/06/01	239,263.30
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	4,200,000 \$	03/19/99	243,891.20 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	5,400,000 \$	03/19/99	293,610.12 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	6,100,000 \$	03/19/99	48,918.01 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,000,000 \$	03/19/99	89,243.78 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,500,000 \$	03/19/99	100,356.34 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	4,900,000 \$	03/19/99	4,934.15 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,500,000 \$	03/19/99	57,930.71 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	4,900,000 \$	03/19/99	79,370.29 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,500,000 \$	03/19/99	60,028.11 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	4,600,000 \$	03/19/99	76,174.82 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,700,000 \$	03/19/99	61,155.23 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	100,000 \$	03/22/99	1,731.61 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,700,000 \$	03/19/99	65,967.30 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,900,000 \$	03/22/99	4,739.88 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,000,000 \$	03/22/99	50,216.69 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,000,000 \$	03/22/99	51,948.30 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	5,100,000 \$	03/22/99	81,272.71 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,700,000 \$	04/03/99	54,029.41 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	5,600,000 \$	04/15/99	90,589.20 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,000,000 \$	04/05/99	29,291.29 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	4,400,000 \$	04/05/99	64,249.87 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	4,100,000 \$	07/07/99	73,300.82 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	4,300,000 \$	07/09/99	77,360.43 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,400,000 \$	08/18/99	23,311.12 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,900,000 \$	11/01/99	40,630.25 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,100,000 \$	08/18/99	18,890.33 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	300,000 \$	04/15/99	4,831.90 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	800,000 \$	04/20/99	105,548.18 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,900,000 \$	05/03/99	34,314.47 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,100,000 \$	05/03/99	18,375.64 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,600,000 \$	05/03/99	27,043.80 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,600,000 \$	12/10/99	23,688.12 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	800,000 \$	12/13/99	11,311.10 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,300,000 \$	11/10/99	48,293.41 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,100,000 \$	12/10/99	31,019.03 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,700,000 \$	11/05/99	60,054.09 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	400,000 \$	12/14/99	5,292.59 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,900,000 \$	12/15/99	16,299.23 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,600,000 \$	12/15/99	12,206.76 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,600,000 \$	12/15/99	29,603.99 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,500,000 \$	11/05/99	32,171.16 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,700,000 \$	12/14/99	52,054.09 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,900,000 \$	12/14/99	3,619.99 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,900,000 \$	12/15/99	26,778.93 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	600,000 \$	12/15/99	9,190.53 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,900,000 \$	04/28/00	22,171.62 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,100,000 \$	04/28/00	18,707.31 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,000,000 \$	12/21/99	40,806.30 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	700,000 \$	12/21/99	2,929.70 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	600,000 \$	12/21/99	9,190.53 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,900,000 \$	12/18/01	22,171.62 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,100,000 \$	05/02/00	8,377.88 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,700,000 \$	05/02/00	12,890.37 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	500,000 \$	12/21/01	5,690.39 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,300,000 \$	06/19/00	3,370.00 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	1,600,000 \$	07/06/00	17,345.31 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	3,700,000 \$	07/07/00	25,270.63 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	7,500,000 \$	07/28/00	41,157.75 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,900,000 \$	08/02/00	16,820.00 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,100,000 \$	12/18/01	13,326.93 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,400,000 \$	08/03/00	9,238.03 P
SLOF2010002	G56462107 LORAL SPACE & COMMUNICATIONS	2,400,000 \$	12/19/01	11,022.13 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	G36462107	LORAL SPACE & COMMUNICATIONS	5,500,000 \$	09/08/00	12/19/01	12/24/01	10,179.05	-38,897.65	28,718.60 P
SLOF2010002	G36462107	LORAL SPACE & COMMUNICATIONS	3,500,000 \$	10/04/00	12/19/01	12/24/01	6,477.51	-19,531.15	-13,055.57 P
SLOF2010002	G36462107	LORAL SPACE & COMMUNICATIONS	7,000,000 \$	01/01/00	12/20/01	12/26/01	4,515.06	20,091.24	13,576.18 P
SLOF2010002	G36462107	LORAL SPACE & COMMUNICATIONS	6,000,000 \$	01/01/00	12/20/01	12/26/01	12,468.14	-30,958.90	18,290.74 P
SLOF2010002	G36462107	LORAL SPACE & COMMUNICATIONS	4,500,000 \$	02/23/01	12/20/01	12/26/01	10,838.43	25,412.80	14,754.37 P
SLOF2010002	G36462107	LORAL SPACE & COMMUNICATIONS	2,800,000 \$	03/18/99	01/03/01	12/26/01	7,781.87	16,849.12	9,067.25 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	4,900,000 \$	03/18/99	01/03/01	01/03/01	34,438.51	37,883.65	354.86 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	5,600,000 \$	03/18/99	01/04/01	01/03/01	63,013.85	-66,296.39	-3,282.54 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	4,800,000 \$	03/18/99	01/03/01	01/03/01	81,457.36	75,767.30	7,690.06 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	6,000,000 \$	03/18/99	01/03/01	01/03/01	69,982.61	-64,943.40	5,039.21 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	3,400,000 \$	03/18/99	01/03/01	01/03/01	44,052.63	-46,001.57	-1,948.94 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	3,100,000 \$	03/18/99	01/03/01	01/03/01	42,481.28	-41,942.41	538.87 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	7,900,000 \$	03/18/99	01/03/01	01/03/01	116,162.45	106,184.01	9,278.44 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	4,900,000 \$	03/18/99	01/11/01	01/17/01	76,670.67	-66,296.39	10,374.28 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	6,500,000 \$	03/18/99	01/11/01	01/17/01	92,931.97	-85,238.22	7,693.75 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	3,100,000 \$	03/18/99	01/09/01	01/17/01	41,588.57	-41,584.31	4.26 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	1,600,000 \$	03/18/99	01/09/01	01/17/01	22,231.23	-21,647.80	603.43 P
SLOF2010002	001957208	AT&T CORP COM LIBERTY MEDIA A	5,700,000 \$	03/18/99	01/02/01	01/18/01	96,530.59	-77,120.20	13,410.39 P
SLOF2010002	00009103	ALLTEL CORP	400,000 \$	10/29/01	12/28/01	12/28/01	23,085.80	-23,516.96	1,568.84 P
SLOF2010002	00009103	ALLTEL CORP	2,000,000 \$	10/29/01	12/28/01	12/28/01	125,429.02	114,568.60	11,060.41 P
SLOF2010002	00009103	ALLTEL CORP	900,000 \$	10/21/01	12/28/01	12/28/01	56,443.06	51,724.08	4,718.98 P
SLOF2010002	00009103	ALLTEL CORP	900,000 \$	11/06/01	12/28/01	12/28/01	56,443.06	-54,085.50	2,357.56 P
SLOF2010002	00009103	ALLTEL CORP	200,000 \$	11/04/01	12/28/01	12/28/01	12,542.90	12,290.00	252.90 P
SLOF2010002	00009103	ALLTEL CORP	800,000 \$	11/28/01	12/28/01	12/28/01	50,171.61	50,447.28	275.67 P
SLOF2010002	00009103	ALLTEL CORP	1,100,000 \$	11/29/01	12/28/01	12/28/01	81,528.86	82,944.68	1,415.82 P
SLOF2010002	00009103	ALLTEL CORP	1,000,000 \$	10/18/01	12/28/01	12/28/01	12,655.26	11,845.56	709.80 P
SLOF2010002	00009103	ALLTEL CORP	3,100,000 \$	10/19/01	12/28/01	12/28/01	196,158.03	182,656.34	13,501.71 P
SLOF2010002	00009103	ALLTEL CORP	1,100,000 \$	10/22/01	12/28/01	12/28/01	69,604.47	-64,706.51	4,897.96 P
SLOF2010002	00009103	ALLTEL CORP	2,700,000 \$	10/23/01	12/28/01	12/28/01	170,847.33	156,893.22	13,954.11 P
SLOF2010002	00009103	ALLTEL CORP	2,100,000 \$	10/24/01	12/28/01	12/28/01	152,481.26	123,371.98	9,509.28 P
SLOF2010002	00009103	ALLTEL CORP	2,000,000 \$	10/25/01	12/28/01	12/28/01	126,553.58	118,007.80	8,545.78 P
SLOF2010002	00009103	ALLTEL CORP	600,000 \$	10/29/01	12/28/01	12/28/01	37,966.07	35,273.44	2,692.63 P
SLOF2010002	00009103	ALLTEL CORP	1,800,000 \$	10/04/01	12/28/01	12/28/01	114,348.92	109,162.62	5,186.30 P
SLOF2010002	00009103	ALLTEL CORP	300,000 \$	10/05/01	12/28/01	12/28/01	12,705.44	-12,166.52	538.92 P
SLOF2010002	00009103	ALLTEL CORP	1,100,000 \$	10/11/01	12/28/01	12/28/01	69,879.90	-68,460.81	1,419.09 P
SLOF2010002	00009103	ALLTEL CORP	1,000,000 \$	10/12/01	12/28/01	12/28/01	6,532.72	-6,000.00	532.72 P
SLOF2010002	00009103	ALLTEL CORP	1,200,000 \$	10/15/01	12/28/01	12/28/01	76,233.63	-72,022.92	4,210.70 P
SLOF2010002	00009103	ALLTEL CORP	800,000 \$	10/16/01	12/28/01	12/28/01	50,821.74	-47,898.24	2,923.50 P
SLOF2010002	00009103	ALLTEL CORP	800,000 \$	10/17/01	12/28/01	12/28/01	50,821.74	-48,324.48	2,497.26 P
SLOF2010002	00009103	ALLTEL CORP	800,000 \$	10/18/01	12/28/01	12/28/01	50,821.74	-47,782.24	3,039.50 P
SLOF2010002	00009103	ALLTEL CORP	4,000,000 \$	01/12/01	03/09/01	03/14/01	151,432.07	145,639.40	7,801.67 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	6,900,000 \$	01/04/01	03/08/01	03/13/01	269,540.88	269,201.08	339.80 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	900,000 \$	01/12/01	03/08/01	03/13/01	11,719.17	-10,932.28	786.89 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	3,000,000 \$	03/13/01	03/13/01	03/16/01	35,272.70	-32,764.84	2,507.86 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	2,000,000 \$	01/21/01	03/13/01	03/16/01	117,575.67	112,157.75	5,417.92 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	2,000,000 \$	11/24/00	03/05/01	03/05/01	78,007.20	-72,048.00	5,959.20 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	3,400,000 \$	11/27/00	03/05/01	03/08/01	132,612.23	124,197.24	8,414.99 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	3,600,000 \$	11/27/00	03/05/01	03/08/01	138,515.45	131,502.96	7,012.49 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	1,200,000 \$	11/28/00	03/05/01	03/09/01	46,171.82	-44,981.76	1,190.06 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	200,000 \$	11/29/00	03/06/01	03/09/01	7,695.30	7,191.86	503.44 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	3,400,000 \$	11/29/00	03/06/01	03/12/01	131,436.21	129,061.62	2,374.59 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	2,200,000 \$	12/21/00	03/07/01	03/12/01	201,020.09	200,030.74	989.35 P
SLOF2010002	00009103	AMERICAN GEN CORP COM	1,000,000 \$	01/04/01	03/07/01	03/12/01	50,235.02	50,719.03	-484.03 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	700,000 \$	12/02/99	12/18/01	12/21/01	44,791.90	29,035.63	17,756.25 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	2,400,000 \$	12/03/99	12/18/01	12/21/01	160,429.37	101,389.36	58,840.01 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	1,700,000 \$	12/06/99	12/18/01	12/21/01	113,637.47	73,505.28	40,132.19 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	4,700,000 \$	12/07/99	12/18/01	12/21/01	314,174.18	202,961.04	111,213.14 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	700,000 \$	12/08/99	12/18/01	12/21/01	44,791.90	30,618.28	16,173.62 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	700,000 \$	11/29/99	12/18/01	12/21/01	44,791.90	26,942.51	19,849.39 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	1,700,000 \$	11/09/99	12/18/01	12/21/01	113,637.47	-63,842.36	47,795.11 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	1,200,000 \$	12/01/99	12/18/01	12/21/01	80,214.81	-48,798.72	31,413.86 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	200,000 \$	12/01/99	12/19/01	12/24/01	13,122.16	4,160.00	4,762.16 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	1,800,000 \$	12/04/99	12/19/01	12/24/01	111,099.46	73,240.00	42,859.46 P
SLOF2010002	00009103	AMERICAN STD COS INC DEL	1,500,000 \$	12/11/99	12/19/01	12/24/01	98,416.22	-63,607.30	35,808.92 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623677

SLOF2010002	029712106	AMERICAN STD COS INC DEL	100 0000 S	12/19/01	12/24/01	6,561 08	-4 180 00	2,381 08 P
SLOF2010002	029712106	AMERICAN STD COS INC DEL	300 0000 S	12/19/01	12/24/01	19 683 24	12,540 00	7 143 24 P
SLOF2010002	010663000	AMERICAN STD COS INC DEL	1 000 0000 S	12/19/01	12/24/01	61 610 81	-41 020 00	24,590 81 P
SLOF2010002	040550000	AMERICAN STD COS INC DEL	500 0000 S	12/19/01	12/24/01	19 683 24	12,394 32	7,288 92 P
SLOF2010002	040600000	AMERICAN STD COS INC DEL	1 700 0000 S	12/19/01	12/24/01	111 538 38	70 257 74	40 780 64 P
SLOF2010002	040700000	AMERICAN STD COS INC DEL	200 0000 S	12/19/01	12/24/01	13 122 16	8 020 72	5 091 44 P
SLOF2010002	120879999	AMERICAN STD COS INC DEL	200 0000 S	12/19/01	12/24/01	8 748 08	4 374 08 P	
SLOF2010002	120899999	AMERICAN STD COS INC DEL	3 600 0000 S	12/19/01	12/24/01	236 198 92	-160,373 16	75 825 76 P
SLOF2010002	121009999	AMERICAN STD COS INC DEL	700 0000 S	12/19/01	12/24/01	43 927 57	30 610 44	13,317 13 P
SLOF2010002	041400000	AMERICAN STD COS INC DEL	4 200 0000 S	12/20/01	12/26/01	273 620 87	169 703 10	103 917 77 P
SLOF2010002	041470000	AMERICAN STD COS INC DEL	300 0000 S	12/20/01	12/26/01	19 544 35	12,164 23	7,379 12 P
SLOF2010002	041700000	AMERICAN STD COS INC DEL	100 0000 S	12/20/01	12/26/01	52 118 26	31 674 36	20 443 90 P
SLOF2010002	042500000	AMERICAN STD COS INC DEL	1 900 0000 S	12/20/01	12/26/01	133 780 87	-79 382 07	44 198 80 P
SLOF2010002	051200000	AMERICAN STD COS INC DEL	1 600 0000 S	12/20/01	12/26/01	104 236 52	72 044 52	32 192 00 P
SLOF2010002	051600000	AMERICAN STD COS INC DEL	600 0000 S	12/20/01	12/26/01	39 088 70	27 122 46	11 966 24 P
SLOF2010002	061200000	AMERICAN STD COS INC DEL	1 100 0000 S	12/20/01	12/26/01	71 662 61	-48 489 75	23 171 86 P
SLOF2010002	061900000	AMERICAN STD COS INC DEL	900 0000 S	12/20/01	12/26/01	58 633 04	38 520 00	20 113 04 P
SLOF2010002	062000000	AMERICAN STD COS INC DEL	1 100 0000 S	12/20/01	12/26/01	71 662 61	-47 002 34	24 660 27 P
SLOF2010002	062200000	AMERICAN STD COS INC DEL	1 500 0000 S	12/20/01	12/26/01	97 721 74	-81 601 70	36 120 04 P
SLOF2010002	062600000	AMERICAN STD COS INC DEL	1 100 0000 S	12/20/01	12/26/01	71 662 61	-44 780 34	26 882 27 P
SLOF2010002	062700000	AMERICAN STD COS INC DEL	3 000 0000 S	12/20/01	12/26/01	84 692 17	32,512 58	32,179 59 P
SLOF2010002	063000000	AMERICAN STD COS INC DEL	400 0000 S	12/20/01	12/26/01	26 059 13	16,418 52	9 640 61 P
SLOF2010002	120500000	AMERICAN STD COS INC DEL	300 0000 S	12/20/01	12/26/01	19 544 35	13,255 64	6 188 71 P
SLOF2010002	032200000	AMERICAN STD COS INC DEL	200 0000 S	12/20/01	12/26/01	13 029 57	10 900 12	2 129 45 P
SLOF2010002	040700000	AMERICAN STD COS INC DEL	1 200 0000 S	12/20/01	12/26/01	78 177 39	-48,184 32	29 993 07 P
SLOF2010002	041200000	AMERICAN STD COS INC DEL	1 500 0000 S	12/20/01	12/26/01	97 721 74	-64 441 80	33,279 94 P
SLOF2010002	041300000	AMERICAN STD COS INC DEL	600 0000 S	12/20/01	12/26/01	39 088 70	-25 345 80	13 742 90 P
SLOF2010002	040300000	AMPHENOL CORP NEW CL A	12 500 0000 S	12/20/01	12/26/01	598 469 99	374 388 75	225 081 24 P
SLOF2010002	030951001	AMPHENOL CORP NEW CL A	6 600 0000 S	12/19/01	12/24/01	334 983 05	197 677 26	137,305 79 P
SLOF2010002	030951001	AMPHENOL CORP NEW CL A	6 000 0000 S	12/19/01	12/24/01	299 300 01	-179 706 60	119,593 41 P
SLOF2010002	030951001	AMPHENOL CORP NEW CL A	1 400 0000 S	11/07/01	11/13/01	66 648 53	-41 931 54	24 717 01 P
SLOF2010002	030951001	AMPHENOL CORP NEW CL A	1 400 0000 S	11/07/01	11/13/01	67 191 87	-41 931 54	25 260 33 P
SLOF2010002	030951001	AMPHENOL CORP NEW CL A	100 0000 S	11/06/01	11/09/01	37 661 54	23 960 88	13 700 66 P
SLOF2010002	030951001	AMPHENOL CORP NEW CL A	700 0000 S	11/02/01	11/07/01	33 114 98	20 965 77	12,149 21 P
SLOF2010002	030951001	AMPHENOL CORP NEW CL A	3 400 0000 S	10/26/01	10/31/01	148 187 11	101 833 74	46,353 37 P
SLOF2010002	040300000	AMPHENOL CORP NEW CL A	5 300 0000 S	10/25/01	10/30/01	234 159 08	164 731 05	69 428 03 P
SLOF2010002	040300000	AMPHENOL CORP NEW CL A	800 0000 S	05/27/01	05/28/01	41 270 46	23 960 88	17,309 58 P
SLOF2010002	010500000	ANADARKO PETE CORP COM	1 600 0000 S	12/18/01	12/21/01	81 673 59	-46,214 56	-4 540 97 P
SLOF2010002	001600000	ANADARKO PETE CORP COM	1 200 0000 S	12/18/01	12/21/01	61 255 20	-66 487 08	5,231 88 P
SLOF2010002	001600000	ANADARKO PETE CORP COM	1 100 0000 S	12/18/01	12/21/01	56 150 60	99 539 57	3,388 77 P
SLOF2010002	001600000	ANADARKO PETE CORP COM	2 400 0000 S	12/18/01	12/21/01	142 528 79	150 381 00	7 852 21 P
SLOF2010002	002300000	ANADARKO PETE CORP COM	2 200 0000 S	12/18/01	12/21/01	112 301 19	-121 706 20	9 403 01 P
SLOF2010002	002300000	ANADARKO PETE CORP COM	1 800 0000 S	12/18/01	12/21/01	91 882 79	100 262 70	-8 379 91 P
SLOF2010002	002300000	ANADARKO PETE CORP COM	1 100 0000 S	12/18/01	12/21/01	56 130 60	-61 198 61	5 048 01 P
SLOF2010002	002300000	ANADARKO PETE CORP COM	1 000 0000 S	12/18/01	12/21/01	51 046 00	57 201 10	-6 155 10 P
SLOF2010002	002300000	ANADARKO PETE CORP COM	500 0000 S	12/18/01	12/21/01	25 523 00	29 493 95	3 970 95 P
SLOF2010002	002300000	ANADARKO PETE CORP COM	300 0000 S	12/19/01	12/24/01	15 983 15	17 696 37	1 711 22 P
SLOF2010002	002300000	ANADARKO PETE CORP COM	2 000 0000 S	12/19/01	12/24/01	106 567 64	115 994 20	9 426 56 P
SLOF2010002	002300000	ANADARKO PETE CORP COM	1 800 0000 S	12/19/01	12/24/01	95 910 88	102 817 80	-6 906 92 P
SLOF2010002	110100000	ANADARKO PETE CORP COM	900 0000 S	12/19/01	12/24/01	47 935 44	51 525 00	-3,589 56 P
SLOF2010002	110200000	ANADARKO PETE CORP COM	900 0000 S	12/19/01	12/24/01	47 935 44	51 480 00	3 543 56 P
SLOF2010002	110600000	ANADARKO PETE CORP COM	700 0000 S	12/19/01	12/24/01	37 298 68	38 739 05	1 440 37 P
SLOF2010002	110300000	ANADARKO PETE CORP COM	400 0000 S	12/19/01	12/24/01	21 313 53	-22 907 92	1,594 39 P
SLOF2010002	110300000	ANADARKO PETE CORP COM	500 0000 S	12/20/01	12/26/01	26 859 65	28 634 90	1 775 25 P
SLOF2010002	110300000	ANADARKO PETE CORP COM	500 0000 S	12/20/01	12/26/01	26 859 65	28 634 90	1,775 25 P
SLOF2010002	032511007	ANADARKO PETE CORP COM	1 800 0000 S	12/20/01	12/26/01	53 719 31	51 084 30	2 635 01 P
SLOF2010002	032511007	ANADARKO PETE CORP COM	1 800 0000 S	12/20/01	12/26/01	96 694 75	96 351 84	347 91 P
SLOF2010002	032511007	ANADARKO PETE CORP COM	600 0000 S	12/20/01	12/26/01	31 231 38	30 973 00	1,258 38 P
SLOF2010002	032511007	ANADARKO PETE CORP COM	600 0000 S	12/20/01	12/26/01	20 920 40	21 630 00	709 60 P
SLOF2010002	032511007	AON CORP COM	1 500 0000 S	12/20/01	12/26/01	52 301 00	52 133 55	167 45 P
SLOF2010002	032511007	AON CORP COM	1 800 0000 S	12/20/01	12/26/01	156 903 01	161 551 10	-4 648 09 P
SLOF2010002	032511007	AON CORP COM	1 800 0000 S	12/19/01	12/24/01	62 892 24	-69 174 90	-6,282 66 P
SLOF2010002	032511007	AON CORP COM	600 0000 S	12/19/01	12/24/01	20 964 08	22 902 24	1 938 16 P
SLOF2010002	032511007	AON CORP COM	1 900 0000 S	12/19/01	12/24/01	66 386 25	73 418 66	7 032 41 P
SLOF2010002	032511007	AON CORP COM	1 600 0000 S	12/19/01	12/24/01	55 904 21	55 208 48	695 73 P



Alfred P. Slican Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	037389103	AON CORP COM	500 0000 S	11/69/01	12/16/01	17,470.07	12,300.00	170.07 P
SLOF2010002	037389103	AON CORP COM	2,600 0000 S	12/19/01	12/24/01	90,844.34	90,872.66	171.68 P
SLOF2010002	037389103	AON CORP COM	200 0000 S	11/17/01	12/24/01	6,988.03	-6,951.14	36.89 P
SLOF2010002	037389103	AON CORP COM	2,300 0000 S	11/07/00	12/11/01	79,937.29	71,636.93	8,300.34 P
SLOF2010002	037389103	AON CORP COM	9,300 0000 S	11/07/00	12/11/01	323,305.37	-387,929.86	33,375.71 P
SLOF2010002	037389103	AON CORP COM	8,400 0000 S	11/15/00	12/11/01	392,017.93	-254,230.00	37,487.93 P
SLOF2010002	037389103	AON CORP COM	700 0000 S	11/16/00	12/11/01	24,334.83	-21,719.46	2,615.37 P
SLOF2010002	037389103	AON CORP COM	1,900 0000 S	11/17/00	12/11/01	66,051.68	-59,040.79	7,010.89 P
SLOF2010002	037389103	AON CORP COM	5,100 0000 S	11/29/00	12/11/01	171,296.60	155,648.32	21,638.28 P
SLOF2010002	02/14/01	AON CORP COM	9,000 0000 S	12/18/01	12/11/01	312,876.36	341,757.00	28,880.64 P
SLOF2010002	02/15/01	AON CORP COM	3,300 0000 S	12/18/01	12/11/01	111,244.95	120,488.00	9,243.07 P
SLOF2010002	02/22/01	AON CORP COM	1,500 0000 S	12/18/01	12/11/01	52,146.06	-49,808.70	2,337.36 P
SLOF2010002	02/27/01	AON CORP COM	2,000 0000 S	12/18/01	12/11/01	69,528.08	-69,813.60	-357.52 P
SLOF2010002	04/15/01	AON CORP COM	8,100 0000 S	12/18/01	12/11/01	281,588.72	210,210.22	1,278.50 P
SLOF2010002	04/17/01	AON CORP COM	1,000 0000 S	12/18/01	12/11/01	34,764.04	-34,550.00	214.04 P
SLOF2010002	04/20/01	AON CORP COM	3,600 0000 S	12/18/01	12/11/01	121,159.54	117,553.84	3,595.70 P
SLOF2010002	04/23/01	AON CORP COM	7,800 0000 S	12/18/01	12/11/01	83,433.69	256,492.86	14,666.63 P
SLOF2010002	04/21/01	AON CORP COM	2,400 0000 S	12/18/01	12/11/01	79,746.96	-53,250.40	3,616.73 P
SLOF2010002	05/01/01	AON CORP COM	1,600 0000 S	12/18/01	12/11/01	55,622.46	-53,250.40	2,372.06 P
SLOF2010002	05/02/01	AON CORP COM	4,400 0000 S	12/18/01	12/11/01	152,961.77	147,178.68	5,783.09 P
SLOF2010002	10/31/01	AON CORP COM	900 0000 S	12/18/01	12/21/01	312,887.64	34,887.45	3,299.81 P
SLOF2010002	11/06/00	AON CORP COM	100 0000 S	10/23/01	12/21/01	4,133.12	-2,997.20	1,135.92 P
SLOF2010002	11/07/00	AON CORP COM	800 0000 S	11/07/01	11/13/01	29,644.13	23,977.60	5,666.53 P
SLOF2010002	11/07/00	AON CORP COM	3,600 0000 S	11/07/01	11/13/01	133,398.38	112,127.40	21,271.18 P
SLOF2010002	11/06/00	AON CORP COM	100 0000 S	08/10/01	08/15/01	3,891.87	2,997.20	894.67 P
SLOF2010002	11/06/00	AON CORP COM	300 0000 S	08/10/01	08/15/01	11,637.39	-8,991.60	2,645.79 P
SLOF2010002	11/06/00	AON CORP COM	500 0000 S	08/20/01	08/23/01	19,281.60	14,986.00	4,295.60 P
SLOF2010002	11/06/00	AON CORP COM	3,500 0000 S	08/17/01	08/17/01	136,496.49	-104,902.00	31,594.49 P
SLOF2010002	11/06/00	AON CORP COM	2,900 0000 S	08/15/01	08/20/01	111,601.32	-86,918.80	24,682.52 P
SLOF2010002	11/06/00	AON CORP COM	1,400 0000 S	08/24/01	08/24/01	54,109.17	-41,960.80	12,148.37 P
SLOF2010002	11/06/00	AON CORP COM	400 0000 S	08/24/01	08/29/01	15,397.32	-11,988.80	3,408.52 P
SLOF2010002	11/06/00	AON CORP COM	600 0000 S	08/23/01	08/28/01	23,128.36	-17,983.20	5,145.36 P
SLOF2010002	11/06/00	AON CORP COM	2,100 0000 S	10/19/01	10/19/01	89,172.89	-62,941.20	26,231.69 P
SLOF2010002	11/06/00	AON CORP COM	100 0000 S	10/15/01	10/18/01	4,246.32	-2,997.20	1,249.32 P
SLOF2010002	11/06/00	AON CORP COM	300 0000 S	10/12/01	10/17/01	21,023.94	14,986.00	6,039.94 P
SLOF2010002	11/06/00	AON CORP COM	1,000 0000 S	10/12/01	10/17/01	42,448.38	29,977.00	12,471.38 P
SLOF2010002	11/06/00	AON CORP COM	2,300 0000 S	10/04/01	10/10/01	100,588.75	-68,553.60	31,635.15 P
SLOF2010002	11/06/00	AON CORP COM	100 0000 S	10/17/01	10/22/01	2,217.33	2,997.20	779.87 P
SLOF2010002	11/06/00	AON CORP COM	500 0000 S	10/17/01	10/22/01	21,110.44	14,986.00	6,124.44 P
SLOF2010002	11/06/00	AON CORP COM	1,400 0000 S	02/05/01	02/08/01	49,347.00	-41,960.80	7,386.20 P
SLOF2010002	11/06/00	AON CORP COM	300 0000 S	02/06/01	02/09/01	10,329.64	8,991.60	1,338.04 P
SLOF2010002	11/01/00	AON CORP COM	2,800 0000 S	01/03/01	01/08/01	43,502.71	-57,654.60	13,951.89 P
SLOF2010002	10/31/00	APPLE COMPUTER INC	1,400 0000 S	01/03/01	01/08/01	21,751.33	-27,803.16	-6,051.81 P
SLOF2010002	10/31/00	APPLE COMPUTER INC	400 0000 S	01/03/01	01/08/01	6,214.67	7,800.00	1,585.33 P
SLOF2010002	10/27/00	APPLE COMPUTER INC	9,200 0000 S	01/03/01	01/08/01	142,937.47	169,104.28	26,166.81 P
SLOF2010002	10/20/00	APPLE COMPUTER INC	1,400 0000 S	01/03/01	01/08/01	21,751.35	26,538.82	4,787.47 P
SLOF2010002	04/02/01	ARBITRON INC COM	700 0000 S	04/24/01	04/27/01	14,903.69	16,483.08	1,581.39 P
SLOF2010002	04/02/01	ARBITRON INC COM	2,900 0000 S	04/23/01	04/26/01	59,468.89	-81,293.33	-21,824.44 P
SLOF2010002	04/02/01	ARBITRON INC COM	4,100 0000 S	04/20/01	04/25/01	83,223.11	96,553.47	13,330.36 P
SLOF2010002	04/02/01	ARBITRON INC COM	500 0000 S	04/20/01	04/25/01	10,223.75	11,775.06	1,551.31 P
SLOF2010002	04/02/01	ARBITRON INC COM	2,300 0000 S	04/20/01	04/25/01	48,034.58	54,163.26	6,128.68 P
SLOF2010002	04/02/01	ARBITRON INC COM	1,500 0000 S	04/02/01	04/05/01	31,243.93	33,323.17	2,079.24 P
SLOF2010002	04/02/01	ARBITRON INC COM	600 0000 S	03/02/01	03/07/01	12,563.44	-14,130.06	-1,566.62 P
SLOF2010002	04/02/01	ARBITRON INC COM	600 0000 S	05/01/01	05/04/01	12,497.38	-14,130.07	-1,632.69 P
SLOF2010002	04/02/01	ARBITRON INC COM	50 0000 S	05/07/01	05/10/01	1,128.46	-1,177.51	-49.05 P
SLOF2010002	04/02/01	ARBITRON INC COM	2,800 0000 S	04/17/01	04/20/01	63,632.87	-68,395.33	-4,762.46 P
SLOF2010002	03/16/99	BALL CORP COM	500 0000 S	03/09/01	03/14/01	22,481.39	-22,387.20	105.61 P
SLOF2010002	03/16/99	BALL CORP COM	2,900 0000 S	10/26/01	10/26/01	179,651.03	131,003.76	48,647.27 P
SLOF2010002	03/16/99	BALL CORP COM	5,100 0000 S	12/18/01	12/11/01	230,389.01	127,207.57	127,207.57 P
SLOF2010002	03/16/99	BALL CORP COM	13,500 0000 S	12/19/01	12/11/01	936,242.36	-609,854.40	326,387.96 P
SLOF2010002	03/16/99	BALL CORP COM	7,000 0000 S	12/20/01	12/16/01	488,454.20	316,220.80	172,233.40 P
SLOF2010002	03/16/99	BALL CORP COM	300 0000 S	12/20/01	12/26/01	20,933.75	10,317.34	10,616.41 P
SLOF2010002	06/23/99	BAUSCH & LOMB INC COM	600 0000 S	10/23/01	10/23/01	21,166.93	-42,902.10	-21,735.17 P
SLOF2010002	06/23/99	BAUSCH & LOMB INC COM	700 0000 S	10/23/01	10/26/01	24,694.76	31,347.80	26,653.04 P
SLOF2010002	07/17/01	BAUSCH & LOMB INC COM	800 0000 S	10/31/01	11/03/01	23,968.73	52,615.60	28,646.87 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,000,000 \$	0906599	1007101	1105501	32,440.92	-47,007.10	34,546.18 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	800,000 \$	1104499	1007101	1105501	25,968.73	-45,440.00	-19,471.27 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000 \$	1104499	1007101	1105501	12,984.37	25,019.80	-10,035.43 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000 \$	1124999	1007101	1105501	3,246.09	3,395.63	3,249.54 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,200,000 \$	0810599	1007101	1102201	39,787.43	80,202.48	-40,202.48 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000 \$	0901199	1007101	1102201	3,315.62	-6,576.93	3,261.33 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,000,000 \$	0721599	1007101	1020001	34,376.85	72,381.40	37,904.55 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	300,000 \$	0721599	1007101	1020001	10,133.06	21,465.00	11,331.94 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	200,000 \$	0721599	1007101	1020001	6,775.37	14,444.88	7,669.51 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	500,000 \$	0721599	1007101	1020001	17,188.43	35,897.20	-18,708.77 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	800,000 \$	0726599	1007101	1020001	27,501.48	-58,304.36	-30,803.08 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	500,000 \$	0624599	1007101	1020001	17,492.02	-16,677.00	19,184.98 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	600,000 \$	0624599	1007101	1020001	20,990.42	-43,636.44	22,446.02 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	2,300,000 \$	0621599	1007101	1020001	20,990.42	-44,327.80	23,337.38 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	900,000 \$	0721599	1007101	1020001	80,463.27	166,347.22	85,884.95 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	600,000 \$	0726599	1007101	1020001	30,498.45	-43,592.63	35,094.18 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	700,000 \$	0811599	1007101	1101101	23,721.02	-48,314.84	24,593.82 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000 \$	0811599	1007101	1101101	3,371.02	-42,135.96	23,614.94 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	300,000 \$	0811599	1007101	1101101	9,946.86	-20,442.03	10,495.17 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,200,000 \$	0811599	1007101	1101101	41,321.34	81,692.04	-40,370.70 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	900,000 \$	0811599	1007101	1101101	30,991.00	-61,326.09	30,335.09 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	700,000 \$	0804599	1007101	1101101	23,721.02	-48,314.84	24,593.82 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,600,000 \$	1124999	1007101	1106801	31,900.30	89,530.08	37,536.78 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000 \$	0120000	1106801	1106801	12,860.61	25,039.36	12,174.75 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,500,000 \$	0120000	1106801	1106801	48,227.29	95,418.15	-47,190.86 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000 \$	1174599	1102101	1109901	12,860.61	-23,828.00	10,967.39 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000 \$	1106801	1106801	1109901	3,215.13	-6,439.50	3,199.52 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	200,000 \$	1209599	1106801	1109901	6,479.96	-12,701.86	-6,241.90 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	700,000 \$	1217599	1106801	1106801	22,679.87	-44,310.00	21,630.13 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	200,000 \$	0120000	1106801	1106801	6,479.96	-12,701.86	-6,469.72 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	600,000 \$	0411000	1116601	1116601	19,577.83	31,340.10	-11,762.27 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000 \$	0411000	1113001	1116601	13,051.88	21,257.92	8,206.04 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000 \$	0411000	1113001	1116601	13,051.88	21,257.92	8,206.04 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	800,000 \$	0411000	1113001	1116601	26,103.77	-42,965.04	16,861.27 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	700,000 \$	0412000	1113001	1116601	22,840.80	38,872.47	16,031.67 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000 \$	0414000	1113001	1116601	2,862.97	5,410.00	2,547.03 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,200,000 \$	0414000	1113001	1116601	42,346.09	-70,330.00	27,983.91 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	2,000,000 \$	0414000	1113001	1116601	39,018.69	-63,860.52	24,771.83 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,300,000 \$	0417000	1114001	1119801	63,169.29	106,834.20	-43,264.91 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	900,000 \$	1272000	1114001	1119801	41,060.04	-87,406.30	26,346.26 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	5,600,000 \$	0317599	0719401	0724401	196,456.00	371,240.00	174,824.00 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	400,000 \$	0623599	0719401	0724401	28,063.14	53,540.00	25,474.86 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	900,000 \$	0623599	0719401	0724401	31,573.29	-64,333.15	32,779.86 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	600,000 \$	0317599	0600101	0606601	28,346.89	59,780.00	11,433.11 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	3,400,000 \$	0316599	0521101	0603501	160,573.38	217,970.00	-67,396.41 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,400,000 \$	0317599	0521101	0603501	66,118.53	92,820.00	26,701.47 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	1,300,000 \$	0316599	0615101	0620001	62,102.72	99,450.00	37,347.28 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	4,700,000 \$	0316599	0615101	0620001	193,382.81	315,150.00	119,732.19 P
SLOF2010002	071707103	BAUSCH & LOMB INC COM	100,000 \$	0819599	0406001	0406001	4,247.23	-6,709.00	2,457.77 P
SLOF2010002	075887109	BECTON DICKINSON & CO COM	100,000 \$	0819599	0507101	0507101	3,203.29	2,582.32	620.97 P
SLOF2010002	075887109	BECTON DICKINSON & CO COM	2,200,000 \$	0807599	0507101	0507101	70,472.45	59,366.36	11,105.89 P
SLOF2010002	075887109	BECTON DICKINSON & CO COM	1,000,000 \$	0930599	0507101	0507101	32,032.93	27,850.40	4,182.13 P
SLOF2010002	075887109	BECTON DICKINSON & CO COM	2,900,000 \$	0806599	0206001	0206001	103,614.76	76,278.41	29,336.33 P
SLOF2010002	075887109	BECTON DICKINSON & CO COM	4,000,000 \$	0809599	0206001	0206001	143,673.34	106,707.20	38,968.34 P
SLOF2010002	075887109	BECTON DICKINSON & CO COM	300,000 \$	0819599	0206001	0206001	18,209.44	12,911.60	5,297.84 P
SLOF2010002	075887109	BECTON DICKINSON & CO COM	1,400,000 \$	0729599	0206001	0206001	38,141.74	12,276.88 P	12,276.88 P
SLOF2010002	075887109	BECTON DICKINSON & CO COM	4,100,000 \$	0806599	0206001	0206001	147,654.52	107,668.87	39,985.65 P
SLOF2010002	075887109	BECTON DICKINSON & CO COM	800,000 \$	0806599	0206001	0206001	21,810.64	21,042.32	7,768.32 P
SLOF2010002	075887109	BECTON DICKINSON & CO COM	1,200,000 \$	0521199	0206001	0206001	42,832.83	-44,460.00	1,607.15 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,600,000 \$	07/21/99	02/02/01	02/07/01	57,137.13	-43,592.96	13,544.17 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	3,100,000 \$	07/28/99	02/02/01	02/07/01	111,518.93	84,461.36	27,077.57 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	3,300,000 \$	07/29/99	02/02/01	02/07/01	118,734.99	89,635.72	29,079.27 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	2,000,000 \$	07/29/99	02/02/01	02/07/01	71,960.60	54,488.20	17,472.40 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,100,000 \$	05/18/99	02/02/01	02/07/01	39,444.68	-40,571.83	1,127.17 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	100,000 \$	05/21/99	02/02/01	02/07/01	3,585.88	3,705.00	119.12 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,700,000 \$	05/11/99	02/01/01	02/06/01	58,540.44	-62,701.93	-4,161.51 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,600,000 \$	05/17/99	02/01/01	02/06/01	58,666.78	58,869.76	-3,202.98 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	2,300,000 \$	05/17/99	02/01/01	02/06/01	79,201.77	84,625.28	-5,423.51 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	800,000 \$	05/14/99	02/03/01	02/03/01	27,441.80	29,640.00	2,198.20 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	100,000 \$	05/11/99	02/03/01	02/03/01	3,430.22	3,679.36	249.14 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	600,000 \$	05/06/99	01/23/01	01/23/01	20,684.13	23,030.88	2,346.75 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	2,700,000 \$	05/14/99	01/23/01	01/23/01	93,078.58	100,035.00	-6,956.42 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	2,000,000 \$	12/17/99	06/04/01	06/07/01	70,443.03	-48,623.00	21,820.03 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	100,000 \$	01/07/00	06/04/01	06/07/01	3,523.15	2,792.62	729.53 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,300,000 \$	01/07/00	06/03/01	06/08/01	46,161.07	36,304.06	9,857.01 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,400,000 \$	04/12/00	06/03/01	06/08/01	49,711.92	-41,013.36	8,698.36 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	300,000 \$	04/17/00	06/03/01	06/08/01	10,632.53	7,820.64	2,811.91 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,800,000 \$	10/04/99	06/04/01	06/07/01	63,398.74	-50,892.30	12,506.44 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	500,000 \$	10/06/99	06/04/01	06/07/01	17,610.76	-14,358.75	3,252.01 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	4,500,000 \$	09/30/99	05/11/01	05/16/01	135,487.78	-125,328.60	10,159.18 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,000,000 \$	10/01/99	05/11/01	05/16/01	30,108.39	27,476.00	2,632.39 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	2,900,000 \$	10/01/99	05/11/01	05/16/01	89,714.88	79,680.40	10,034.48 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	800,000 \$	10/04/99	03/15/01	03/18/01	24,748.93	22,618.80	2,130.13 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,300,000 \$	06/07/00	06/22/01	06/27/01	46,093.69	36,704.98	9,387.71 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	700,000 \$	04/27/00	06/19/01	06/22/01	24,464.18	-17,990.07	6,474.11 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	900,000 \$	04/27/00	06/19/01	06/22/01	31,435.93	33,134.96	1,698.97 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	800,000 \$	04/28/00	06/20/01	06/23/01	28,296.50	20,555.52	7,740.98 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	300,000 \$	05/03/00	06/20/01	06/23/01	10,611.19	-7,815.00	2,796.19 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	3,600,000 \$	05/08/00	06/20/01	06/23/01	127,334.23	96,135.84	31,198.39 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	200,000 \$	05/08/00	06/21/01	06/24/01	7,161.26	5,340.88	1,820.38 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	600,000 \$	05/19/00	06/21/01	06/24/01	21,483.78	-16,155.00	5,328.78 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	800,000 \$	05/22/00	06/21/01	06/24/01	28,645.04	21,526.36	7,118.68 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,300,000 \$	06/02/00	06/21/01	06/24/01	46,988.75	34,980.66	12,008.09 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,300,000 \$	06/05/00	06/21/01	06/24/01	50,603.27	39,874.52	10,728.75 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,300,000 \$	06/07/00	06/21/01	06/24/01	46,988.75	37,492.00	9,496.75 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,300,000 \$	06/07/00	06/21/01	06/24/01	46,988.75	36,704.98	10,283.77 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	400,000 \$	06/20/01	06/25/01	06/28/01	14,223.04	10,380.04	3,843.00 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	2,800,000 \$	04/25/00	06/25/01	06/28/01	99,573.31	72,309.08	27,264.23 P
SLOF2010002	07387109	BECTON DICKINSON & CO COM	1,800,000 \$	04/17/00	06/25/01	06/28/01	64,012.70	-46,923.84	17,088.86 P
SLOF2010002	09/05/9705	BIODEN INC COM	2,900,000 \$	09/08/00	12/17/01	12/19/01	167,671.24	-178,906.22	11,234.98 P
SLOF2010002	09/05/9705	BIODEN INC COM	400,000 \$	09/13/00	12/17/01	12/19/01	23,127.07	24,800.00	1,672.93 P
SLOF2010002	09/05/9705	BIODEN INC COM	1,200,000 \$	09/14/00	12/17/01	12/19/01	69,281.20	74,274.96	-4,993.76 P
SLOF2010002	09/05/9705	BIODEN INC COM	12,400,000 \$	09/15/00	12/17/01	12/19/01	716,939.12	731,802.12	14,863.00 P
SLOF2010002	09/05/9705	BIODEN INC COM	2,300,000 \$	09/18/00	12/17/01	12/19/01	132,980.64	-123,031.38	7,942.06 P
SLOF2010002	09/05/9705	BIODEN INC COM	500,000 \$	09/18/00	12/17/01	12/19/01	28,908.84	27,434.40	1,474.44 P
SLOF2010002	09/05/9705	BIODEN INC COM	1,300,000 \$	09/19/00	12/17/01	12/19/01	75,162.97	-71,987.50	3,175.47 P
SLOF2010002	09/05/9705	BIODEN INC COM	200,000 \$	09/22/00	12/17/01	12/19/01	11,263.53	11,837.50	-573.97 P
SLOF2010002	09/05/9705	BIODEN INC COM	400,000 \$	09/22/00	12/17/01	12/19/01	23,127.07	-23,825.00	-697.93 P
SLOF2010002	09/05/9705	BIODEN INC COM	1,300,000 \$	09/23/00	12/17/01	12/19/01	75,163.97	78,369.72	-3,206.75 P
SLOF2010002	09/05/9705	BIODEN INC COM	1,500,000 \$	09/23/00	12/17/01	12/19/01	86,726.51	92,707.05	-5,980.54 P
SLOF2010002	09/05/9705	BIODEN INC COM	400,000 \$	10/02/00	12/17/01	12/19/01	23,127.07	24,028.96	-901.89 P
SLOF2010002	09/05/9705	BIODEN INC COM	1,200,000 \$	10/04/00	12/17/01	12/19/01	69,281.20	-69,104.40	276.80 P
SLOF2010002	09/05/9705	BIODEN INC COM	500,000 \$	10/06/00	12/17/01	12/19/01	28,908.84	28,066.80	842.04 P
SLOF2010002	09/05/9705	BIODEN INC COM	600,000 \$	10/09/00	12/17/01	12/19/01	34,690.60	-31,362.66	3,327.94 P
SLOF2010002	09/05/9705	BIODEN INC COM	100,000 \$	10/12/00	12/17/01	12/19/01	263,961.28	291,399.32	-27,438.04 P
SLOF2010002	09/05/9705	BIODEN INC COM	200,000 \$	10/13/00	12/17/01	12/19/01	11,563.53	-9,933.12	1,630.41 P
SLOF2010002	09/05/9705	BIODEN INC COM	2,200,000 \$	10/13/00	12/17/01	12/19/01	127,198.88	110,608.52	16,590.36 P
SLOF2010002	09/05/9705	BIODEN INC COM	900,000 \$	10/19/00	12/17/01	12/19/01	52,013.90	-47,475.00	4,538.90 P
SLOF2010002	09/05/9705	BIODEN INC COM	1,600,000 \$	11/13/00	12/17/01	12/19/01	92,308.27	-86,485.60	6,022.67 P
SLOF2010002	09/05/9705	BIODEN INC COM	1,200,000 \$	11/14/00	12/17/01	12/19/01	69,281.20	-64,937.36	4,453.84 P
SLOF2010002	09/05/9705	BIODEN INC COM	1,300,000 \$	11/20/00	12/17/01	12/19/01	75,162.97	70,301.33	4,861.64 P
SLOF2010002	09/05/9705	BIODEN INC COM	3,200,000 \$	01/08/01	12/17/01	12/19/01	86,726.51	77,283.15	9,443.36 P
SLOF2010002	09/05/9705	BIODEN INC COM	3,300,000 \$	01/08/01	12/17/01	12/19/01	185,016.55	203,932.64	-18,916.09 P
SLOF2010002	09/05/9705	BIODEN INC COM	1,300,000 \$	03/08/01	12/17/01	12/19/01	75,162.97	74,235.07	927.90 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	090597105	BIODEN INC COM	062501	12/17/01	12/19/01	46,254.14	-42,863.20	3,390.94 P
SLOF2010002	090597105	BIODEN INC COM	062701	12/17/01	12/19/01	109,853.57	99,466.57	10,387.00 P
SLOF2010002	090597105	BIODEN INC COM	062801	12/17/01	12/19/01	52,015.90	-48,216.60	3,819.30 P
SLOF2010002	090597105	BIODEN INC COM	070201	12/17/01	12/19/01	46,254.14	-42,800.00	4,054.14 P
SLOF2010002	090597105	BIODEN INC COM	070501	12/17/01	12/19/01	129,198.18	115,613.08	11,585.10 P
SLOF2010002	090597105	BIODEN INC COM	070601	12/17/01	12/19/01	109,853.57	97,921.82	11,931.75 P
SLOF2010002	090597105	BIODEN INC COM	071001	12/17/01	12/19/01	75,162.97	-67,310.62	7,852.35 P
SLOF2010002	090597105	BIODEN INC COM	071701	12/17/01	12/19/01	86,726.51	78,431.95	8,294.56 P
SLOF2010002	090597105	BIODEN INC COM	072601	12/17/01	12/19/01	28,908.84	26,180.05	2,728.79 P
SLOF2010002	090597105	BIODEN INC COM	092401	12/17/01	12/19/01	46,254.14	-42,112.00	4,142.14 P
SLOF2010002	090597105	BIODEN INC COM	100301	12/17/01	12/19/01	50,374.62	1,661.28 P	1,661.28 P
SLOF2010002	090597105	BIODEN INC COM	100501	12/17/01	12/19/01	63,599.44	59,501.97	4,097.47 P
SLOF2010002	090597105	BIODEN INC COM	100901	12/17/01	12/19/01	52,015.90	-47,947.86	4,068.04 P
SLOF2010002	090597105	BIODEN INC COM	101001	12/17/01	12/19/01	75,162.97	-69,502.95	5,660.02 P
SLOF2010002	090597105	BIODEN INC COM	101201	12/17/01	12/19/01	57,817.67	-54,432.60	3,385.07 P
SLOF2010002	090597105	BIODEN INC COM	090700	01/23/01	01/26/01	33,556.93	30,960.93	2,595.98 P
SLOF2010002	090597105	BIODEN INC COM	090800	01/23/01	01/26/01	13,422.77	12,318.36	1,084.41 P
SLOF2010002	090597105	BIODEN INC COM	090700	01/23/01	01/26/01	46,979.70	-43,345.33	3,634.37 P
SLOF2010002	090597105	BIODEN INC COM	031101	12/17/01	12/21/01	12,271.29	7,702.05	4,569.24 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	121101	12/17/01	12/21/01	179,160.83	111,679.78	67,481.05 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	121201	12/17/01	12/21/01	115,350.13	80,230.54	35,120.59 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	052101	12/17/01	12/21/01	117,804.38	83,196.96	34,607.42 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	060101	12/17/01	12/21/01	36,813.87	23,747.50	11,066.37 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	060101	12/17/01	12/21/01	161,981.03	113,497.56	48,483.47 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	051101	10/23/01	10/26/01	68,591.20	-62,312.30	6,278.90 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	060101	12/19/01	12/24/01	2,417.44	1,746.50	670.94 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	060401	12/19/01	12/24/01	9,669.76	7,020.00	2,649.76 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	060501	12/19/01	12/24/01	106,367.33	76,985.24	29,402.09 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	061101	12/19/01	12/24/01	31,834.66	31,434.88	14,748.78 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	061401	12/19/01	12/24/01	55,601.10	-40,092.45	15,508.65 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	061501	12/19/01	12/24/01	142,628.92	101,829.28	40,799.64 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	061801	12/19/01	12/24/01	12,082.20	-8,514.10	3,570.10 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	061901	12/19/01	12/24/01	14,504.64	10,219.62	4,285.02 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	062001	12/19/01	12/24/01	45,931.35	31,839.55	13,071.80 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	062901	12/19/01	12/24/01	116,077.08	-81,560.32	32,476.76 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	062901	12/19/01	12/24/01	4,834.88	3,502.00	1,332.88 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	070201	12/19/01	12/24/01	72,523.18	52,536.60	19,986.58 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	070301	12/19/01	12/24/01	79,775.50	57,444.09	22,331.41 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	070601	12/19/01	12/24/01	45,931.35	-32,937.83	12,993.52 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	070901	12/19/01	12/24/01	16,922.07	-12,285.00	4,637.07 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	070901	12/19/01	12/24/01	43,513.91	31,166.28	12,347.63 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	071101	12/19/01	12/24/01	2,417.44	1,756.00	661.44 P
SLOF2010002	101137107	BOSTON SCIENTIFIC CORP COM	072001	12/19/01	12/24/01	200,647.46	151,649.50	48,998.16 P
SLOF2010002	101137107	BOWATER INC COM	042400	12/18/01	12/21/01	138,514.07	147,355.67	9,041.60 P
SLOF2010002	101137107	BOWATER INC COM	042400	12/18/01	12/21/01	166,930.78	187,838.35	3,062.30 P
SLOF2010002	101137107	BOWATER INC COM	052400	12/20/01	12/26/01	206,269.83	236,139.64	13,508.86 P
SLOF2010002	101137107	BOWATER INC COM	060200	12/20/01	12/26/01	63,663.13	71,409.66	5,746.53 P
SLOF2010002	101137107	BOWATER INC COM	061900	12/20/01	12/26/01	14,070.67	14,152.50	81.83 P
SLOF2010002	101137107	BOWATER INC COM	121300	12/20/01	12/26/01	14,070.67	16,491.81	2,421.14 P
SLOF2010002	101137107	BOWATER INC COM	070801	12/20/01	12/26/01	32,831.56	-37,784.32	-4,952.76 P
SLOF2010002	101137107	BOWATER INC COM	070801	12/20/01	12/26/01	42,212.01	-46,784.61	-4,572.60 P
SLOF2010002	101137107	BOWATER INC COM	031301	12/20/01	12/26/01	18,760.89	19,437.24	-476.35 P
SLOF2010002	101137107	BOWATER INC COM	031401	12/20/01	12/26/01	14,070.67	14,415.00	344.33 P
SLOF2010002	101137107	BOWATER INC COM	031501	12/20/01	12/26/01	60,972.90	-62,465.00	1,492.10 P
SLOF2010002	101137107	BOWATER INC COM	040201	12/20/01	12/26/01	131,232.26	138,379.20	3,047.06 P
SLOF2010002	101137107	BOWATER INC COM	040201	12/20/01	12/26/01	9,052.63	10,807.63	1,755.00 P
SLOF2010002	125509109	CIGNA CORP COM	022201	12/19/01	12/24/01	135,789.42	158,446.50	22,657.08 P
SLOF2010002	125509109	CIGNA CORP COM	031301	12/19/01	12/24/01	81,473.65	-98,586.53	18,112.88 P
SLOF2010002	125509109	CIGNA CORP COM	031401	12/19/01	12/24/01	45,243.14	54,612.00	9,368.86 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	12559109	CIGNA CORP COM	500 0000 \$	04/19/01	12/19/01	12/24/01	45,263.14	50,371.85	51,108.71 P
SLOF2010002	12559109	CIGNA CORP COM	300 0000 \$	04/26/01	12/19/01	12/24/01	27,157.88	30,585.00	-3,427.12 P
SLOF2010002	12559109	CIGNA CORP COM	100 0000 \$	04/26/01	12/19/01	12/24/01	9,052.63	10,152.32	-1,099.69 P
SLOF2010002	12559109	CIGNA CORP COM	1,200 0000 \$	04/27/01	12/19/01	12/24/01	108,631.54	127,252.68	18,621.14 P
SLOF2010002	12559109	CIGNA CORP COM	5 000 0000 \$	05/02/01	12/19/01	12/24/01	453,631.40	-473,440.50	32,809.10 P
SLOF2010002	12559109	CIGNA CORP COM	6 000 0000 \$	05/03/01	12/19/01	12/24/01	543,157.68	544,745.40	1,587.72 P
SLOF2010002	12559109	CIGNA CORP COM	1,200 0000 \$	05/04/01	12/19/01	12/24/01	108,631.54	107,388.36	1,243.18 P
SLOF2010002	12559109	CIGNA CORP COM	600 0000 \$	05/10/01	12/19/01	12/24/01	54,315.77	-54,531.58	215.81 P
SLOF2010002	12559109	CIGNA CORP COM	1,400 0000 \$	05/10/01	12/20/01	12/26/01	163,757.28	163,654.74	102.54 P
SLOF2010002	12559109	CIGNA CORP COM	1,200 0000 \$	05/11/01	12/20/01	12/26/01	109,171.52	111,177.36	2,005.84 P
SLOF2010002	12559109	CIGNA CORP COM	1,200 0000 \$	06/22/01	12/20/01	12/26/01	109,171.52	112,995.24	3,823.72 P
SLOF2010002	12559109	CIGNA CORP COM	600 0000 \$	10/01/01	12/20/01	12/26/01	54,585.76	-49,890.00	4,695.76 P
SLOF2010002	12559109	CIGNA CORP COM	1,500 0000 \$	11/05/01	12/20/01	12/26/01	136,464.40	122,343.90	14,120.50 P
SLOF2010002	12559109	CIGNA CORP COM	1,300 0000 \$	11/07/01	12/20/01	12/26/01	118,269.14	105,851.59	12,417.55 P
SLOF2010002	12559109	CIGNA CORP COM	4,600 0000 \$	02/12/01	12/18/01	12/21/01	417,759.42	-322,348.86	-105,589.44 P
SLOF2010002	12559109	CIGNA CORP COM	1,500 0000 \$	02/12/01	12/18/01	12/21/01	170,900.65	214,913.56	-44,012.91 P
SLOF2010002	12559109	CIGNA CORP COM	500 0000 \$	02/12/01	12/18/01	12/21/01	44,973.85	38,659.55	6,314.30 P
SLOF2010002	12559109	CIGNA CORP COM	5,500 0000 \$	02/13/01	12/18/01	12/21/01	494,712.35	-621,254.15	126,541.80 P
SLOF2010002	12559109	CIGNA CORP COM	400 0000 \$	02/14/01	12/18/01	12/21/01	35,979.08	-43,190.40	7,211.32 P
SLOF2010002	12559109	CIGNA CORP COM	1,200 0000 \$	02/15/01	12/18/01	12/21/01	107,937.24	-129,691.80	21,754.56 P
SLOF2010002	126920107	CABLETRON SYS INC COM	3,700 0000 \$	12/03/99	06/21/01	07/03/01	78,683.87	-84,116.91	5,433.04 P
SLOF2010002	126920107	CABLETRON SYS INC COM	4,800 0000 \$	12/06/99	06/21/01	07/03/01	101,972.99	109,129.92	7,157.33 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,000 0000 \$	01/07/00	06/21/01	07/03/01	27,617.38	29,965.00	2,347.62 P
SLOF2010002	126920107	CABLETRON SYS INC COM	2,500 0000 \$	01/17/00	06/21/01	07/03/01	53,110.72	-62,404.75	-9,294.03 P
SLOF2010002	126920107	CABLETRON SYS INC COM	300 0000 \$	01/13/00	06/21/01	07/03/01	6,373.29	-7,303.77	-920.48 P
SLOF2010002	126920107	CABLETRON SYS INC COM	2,700 0000 \$	04/15/00	06/21/01	07/03/01	57,399.58	53,963.28	3,436.30 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,300 0000 \$	04/15/00	06/21/01	07/03/01	27,617.38	26,633.75	983.63 P
SLOF2010002	126920107	CABLETRON SYS INC COM	900 0000 \$	11/30/00	06/21/01	07/03/01	19,119.86	13,916.23	5,203.61 P
SLOF2010002	126920107	CABLETRON SYS INC COM	6,900 0000 \$	11/30/00	06/29/01	07/03/01	153,421.20	106,691.23	46,729.95 P
SLOF2010002	126920107	CABLETRON SYS INC COM	100 0000 \$	12/01/00	06/29/01	07/03/01	2,223.30	1,598.96	624.34 P
SLOF2010002	126920107	CABLETRON SYS INC COM	900 0000 \$	12/01/00	07/02/01	07/06/01	20,053.40	14,372.64	5,680.76 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,700 0000 \$	12/04/00	07/02/01	07/06/01	37,878.64	27,688.31	10,190.13 P
SLOF2010002	126920107	CABLETRON SYS INC COM	2,800 0000 \$	12/05/00	07/02/01	07/06/01	62,388.36	-47,641.44	14,748.92 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,800 0000 \$	12/07/00	07/02/01	07/06/01	40,106.80	30,571.38	9,535.42 P
SLOF2010002	126920107	CABLETRON SYS INC COM	2,000 0000 \$	12/07/00	07/02/01	07/06/01	41,577.94	-33,988.20	9,609.74 P
SLOF2010002	126920107	CABLETRON SYS INC COM	100 0000 \$	12/08/00	07/05/01	07/10/01	2,178.90	1,692.50	486.40 P
SLOF2010002	126920107	CABLETRON SYS INC COM	900 0000 \$	12/11/00	07/05/01	07/10/01	19,610.07	15,263.33	4,346.72 P
SLOF2010002	126920107	CABLETRON SYS INC COM	5,100 0000 \$	12/12/00	07/05/01	07/10/01	111,123.76	85,316.88	25,806.88 P
SLOF2010002	126920107	CABLETRON SYS INC COM	700 0000 \$	12/13/00	07/05/01	07/10/01	15,232.28	11,870.95	3,361.33 P
SLOF2010002	126920107	CABLETRON SYS INC COM	4,500 0000 \$	12/07/00	07/03/01	07/09/01	101,813.59	76,428.43	25,385.14 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,200 0000 \$	04/02/01	07/10/01	07/13/01	26,402.12	14,277.36	12,124.76 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,500 0000 \$	04/03/01	07/10/01	07/13/01	33,002.64	16,993.33	16,009.29 P
SLOF2010002	126920107	CABLETRON SYS INC COM	2,300 0000 \$	12/13/00	07/06/01	07/11/01	48,613.01	39,004.53	9,608.46 P
SLOF2010002	126920107	CABLETRON SYS INC COM	2,100 0000 \$	03/09/01	07/09/01	07/12/01	47,308.54	37,308.70	9,999.84 P
SLOF2010002	126920107	CABLETRON SYS INC COM	4,200 0000 \$	03/09/01	07/09/01	07/12/01	90,316.30	54,539.94	35,776.36 P
SLOF2010002	126920107	CABLETRON SYS INC COM	500 0000 \$	04/02/01	07/09/01	07/12/01	10,751.94	-5,948.90	4,803.04 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,400 0000 \$	10/20/99	05/17/01	05/22/01	35,725.40	20,927.76	4,797.64 P
SLOF2010002	126920107	CABLETRON SYS INC COM	400 0000 \$	10/21/99	05/17/01	05/22/01	7,530.11	-3,845.00	1,503.11 P
SLOF2010002	126920107	CABLETRON SYS INC COM	3,200 0000 \$	10/22/99	05/17/01	05/22/01	38,800.91	-48,063.92	10,724.99 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,500 0000 \$	11/29/99	05/17/01	05/22/01	27,562.93	34,593.73	7,030.82 P
SLOF2010002	126920107	CABLETRON SYS INC COM	6,400 0000 \$	11/30/99	05/17/01	05/22/01	117,601.83	146,575.36	28,973.53 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,600 0000 \$	12/02/99	05/22/01	05/25/01	33,508.48	33,116.48	1,600.00 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,100 0000 \$	12/03/99	05/22/01	05/25/01	27,223.64	29,554.59	2,331.95 P
SLOF2010002	126920107	CABLETRON SYS INC COM	200 0000 \$	11/30/99	05/21/01	05/24/01	3,996.97	-4,580.48	583.51 P
SLOF2010002	126920107	CABLETRON SYS INC COM	400 0000 \$	12/01/99	05/21/01	05/24/01	9,178.24	9,999.66	1,843.31 P
SLOF2010002	126920107	CABLETRON SYS INC COM	2,000 0000 \$	12/02/99	05/21/01	05/24/01	39,969.66	-43,893.60	3,923.94 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,900 0000 \$	10/08/99	01/23/01	01/26/01	37,431.63	32,844.33	4,587.30 P
SLOF2010002	126920107	CABLETRON SYS INC COM	100 0000 \$	10/08/99	01/23/01	01/26/01	15,763.63	13,867.04	1,896.59 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,500 0000 \$	10/08/99	01/23/01	01/26/01	30,493.68	25,929.75	4,563.93 P
SLOF2010002	126920107	CABLETRON SYS INC COM	200 0000 \$	10/13/99	01/26/01	01/29/01	4,227.70	3,457.30	770.40 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,700 0000 \$	10/13/99	01/26/01	01/29/01	21,138.49	16,040.50	5,097.99 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,200 0000 \$	10/13/99	01/31/01	02/03/01	36,463.78	23,268.85	9,194.93 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,100 0000 \$	10/14/99	02/03/01	02/05/01	23,739.14	19,291.56	4,447.58 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,100 0000 \$	10/14/99	02/03/01	02/06/01	24,434.03	-17,683.93	6,750.10 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1,800 0000 \$	10/15/99	02/03/01	02/06/01	39,982.96	28,154.90	11,828.06 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	126920107	CABLETRON SYS INC COM	1041999	0362201	050701	8 991.00	8 013.25	969.75 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1041999	0502201	050701	12,578.99	10,922.31	1 656.68 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1041999	0502001	051101	25 195.25	20,927.76	4,267.49 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1041999	0507001	051101	8 828.10	7 801.63	1 026.45 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1041999	0507001	051101	5,256.86	4 484.32	812.54 P
SLOF2010002	126920107	CABLETRON SYS INC COM	1041999	0509001	051101	31,001.26	28,085.94	2,915.32 P
SLOF2010002	127051101	CABOT CORP COM	0322201	0903001	091101	111,907.92	86,361.42	32,546.50 P
SLOF2010002	127051101	CABOT CORP COM	0322201	0906001	091101	28,521.66	20,845.86	7,675.80 P
SLOF2010002	127051101	CABOT CORP COM	0322201	0911001	091101	94 730.59	71 471.52	23,259.07 P
SLOF2010002	127051101	CABOT CORP COM	0322201	1219001	122401	254 040.87	211 436.58	42 604.29 P
SLOF2010002	127051101	CABOT CORP COM	0322201	1218001	122101	343 325.63	282,908.10	60 417.53 P
SLOF2010002	127051101	CABOT CORP COM	0322201	1216001	122601	400 631.77	316,511.74	84 120.03 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	16,204.95	15 180.55	1,024.40 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	122,694.61	114 695.18	7,999.43 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	166 679.47	146,506.32	20 173.15 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	11,374.96	-9 800.00	1 774.96 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	71,764.77	58,260.47	13,504.30 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	99,544.68	79,947.32	19,597.36 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	2,314.99	-1,909.44	405.53 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	46,259.85	-37,226.00	9 072.85 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	13,889.96	10,362.42	3,527.54 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	2,314.99	1 723.50	589.49 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	137,224.60	94,366.80	32,857.80 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	13,889.96	10,213.26	3,676.70 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	33,244.83	31,408.16	1,836.67 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	43 944.86	-31 737.41	14 682.27 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0641801	1220001	122601	4 629.99	-3,370.00	1,259.99 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	1206001	1220001	122601	23 149.97	-22,891.50	241.43 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	1206001	1220001	122601	4,629.99	-4,556.00	73.99 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	1206001	1220001	122601	57 874.82	37,235.75	20 639.07 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1221001	122101	164,569.40	-129 787.50	34 841.90 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1221001	122101	117,549.57	-90 941.10	26 608.47 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1221001	122101	14 105.95	-10 815.00	3,290.95 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0402201	1221001	122101	11 754.96	8 775.00	2,979.96 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0402201	1221001	122101	117,549.57	85 706.00	31 843.57 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1120001	120501	4 772.84	3 706.50	1 066.34 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1120001	120501	2 419.91	1,995.37	424.54 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1120001	120501	107,345.71	89 791.65	17,554.06 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1120001	120501	4 765.84	3,990.74	775.10 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1120001	120501	45,232.75	31,211.75	10 112.00 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1109001	110901	50,938.21	-38 940.09	11,998.12 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1106001	110901	7,276.89	5 895.00	1,381.89 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1106001	110901	43 661.32	-35 626.32	8,035.00 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1106001	110901	38 833.59	23 750.88	5 082.71 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1108001	110801	2,476.18	1,979.24	496.94 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321801	1108001	110801	17,233.23	13 967.59	3,265.64 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0407001	1221001	122101	36 773.37	27 425.92	9,347.45 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0404001	1221001	122101	66 651.66	-49,233.30	17 418.36 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0411001	1221001	122101	134 109.99	104 839.38	19,270.61 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0416001	1221001	122101	25,281.67	19 470.00	5 811.67 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0417001	1221001	122101	50 563.33	37 155.58	13 407.75 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0417001	1221001	122101	89 637.00	78 311.68	11 325.32 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0647001	1221001	122101	55 164.00	-45,359.76	9 100.24 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0647001	1221001	122101	41,270.00	39 483.92	1 786.08 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0647001	1221001	122101	64,950.00	-45 059.50	3 890.50 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321901	0802001	080201	64,803.18	54 520.00	10,283.18 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321901	0801001	080101	4,389.88	3 760.00	629.88 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321901	0802001	080201	51 611.37	-40 794.38	10 816.99 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321901	1221001	122101	45 709.62	-42 832.55	2,877.07 P
SLOF2010002	127051101	CADENCE DESIGN SYS INC COM	0321901	1221001	122101	76 182.70	-61 627.00	14 555.70 P
SLOF2010002	127051101	CELGENE CORP	0724001	1221001	122101	7,582.50	7,582.50	
SLOF2010002	127051101	CELGENE CORP	0724001	1221001	122101	9 141.92	7,582.50	1,559.42 P
SLOF2010002	127051101	CELGENE CORP	0724001	1221001	122101	88,371.94	73 077.10	15,294.84 P
SLOF2010002	127051101	CELGENE CORP	0920001	1221001	122101	13,236.54	11,240.85	3,995.69 P
SLOF2010002	127051101	CELGENE CORP	0317001	1221001	122101	15,245.24	10,517.15	4 728.09 P
SLOF2010002	127051101	CELGENE CORP	0524001	1221001	122101	64 000.00	34,232.71	9 797.30 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF7010002	151020104	CELGENE CORP	05/23/01	12/18/01	12/21/01	39,637.63	35,167.60	4,470.03 P
SLOF7010002	151020104	CELGENE CORP	05/29/01	12/18/01	12/21/01	48,784.77	-46,001.44	2,783.33 P
SLOF7010002	151020104	CELGENE CORP	05/30/01	12/18/01	12/21/01	118,912.83	109,591.17	9,321.71 P
SLOF7010002	151020104	CELGENE CORP	06/01/01	12/18/01	12/21/01	39,637.63	-40,381.90	744.27 P
SLOF7010002	151020104	CELGENE CORP	06/05/01	12/18/01	12/21/01	97,569.54	110,610.56	13,041.02 P
SLOF7010002	151020104	CELGENE CORP	06/06/01	12/18/01	12/21/01	94,530.49	103,509.62	8,979.13 P
SLOF7010002	151020104	CELGENE CORP	06/12/01	12/18/01	12/21/01	51,833.82	-50,328.94	1,006.88 P
SLOF7010002	151020104	CELGENE CORP	06/15/01	12/18/01	12/21/01	9,147.14	8,902.50	244.64 P
SLOF7010002	151020104	CELGENE CORP	06/21/01	12/18/01	12/21/01	314,051.96	279,961.21	34,090.75 P
SLOF7010002	151020104	CELGENE CORP	06/25/01	12/18/01	12/21/01	27,441.43	23,028.80	4,012.63 P
SLOF7010002	151020104	CELGENE CORP	07/19/01	12/18/01	12/21/01	83,373.25	-78,778.88	6,596.47 P
SLOF7010002	151020104	CELGENE CORP	07/20/01	12/18/01	12/21/01	97,569.54	-89,781.16	7,788.38 P
SLOF7010002	151020104	CELGENE CORP	09/20/01	12/20/01	12/26/01	78,430.88	56,404.23	22,026.65 P
SLOF7010002	151020104	CELGENE CORP	09/21/01	12/20/01	12/26/01	75,214.04	52,211.04	23,003.00 P
SLOF7010002	151313103	CENDANT CORP COM	11/08/01	12/20/01	12/26/01	136,574.13	-98,505.10	37,598.03 P
SLOF7010002	151313103	CENDANT CORP COM	11/08/01	12/20/01	12/26/01	132,128.89	-111,593.04	40,533.85 P
SLOF7010002	151313103	CENDANT CORP COM	11/20/01	12/21/01	12/26/01	71,261.76	50,768.81	21,393.91 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	23,484.14	-16,748.64	6,665.56 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	69,849.54	83,915.80	16,066.26 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	50,446.89	59,566.52	9,119.63 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	97,013.26	110,183.00	-13,169.74 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	62,088.48	-68,472.96	-6,384.48 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	81,491.14	-86,382.24	-4,891.10 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	46,566.36	-52,648.00	-6,119.64 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	32,317.16	38,152.87	5,765.71 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	50,493.38	50,493.38	-48.49 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	77,610.61	-62,047.60	15,563.01 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	27,163.71	18,270.00	8,893.71 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	118,356.17	-62,514.44	55,401.73 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	23,618.45	12,384.48	11,233.97 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	131,551.72	-81,790.17	69,761.55 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	143,678.91	91,896.94	51,781.97 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	159,424.54	115,832.43	43,592.11 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	43,300.49	27,280.00	16,020.49 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	35,427.61	25,018.14	9,989.34 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	4,152.26	-4,838.16	-685.90 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	43,674.87	54,186.92	8,486.05 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	26,989.70	31,023.15	-4,033.45 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	38,243.97	70,153.32	11,909.35 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	78,267.96	140,868.99	-42,461.03 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	246,743.97	-451,410.84	-204,667.77 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	237,437.04	-435,137.93	-197,700.91 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	124,698.11	228,493.32	103,795.21 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	11,939.18	21,771.72	-9,832.54 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	102,021.58	186,269.16	84,247.58 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	66,653.41	73,478.28	13,175.15 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	75,663.72	-67,355.09	8,508.63 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	34,416.70	24,241.05	6,175.65 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	13,766.68	11,006.16	1,959.82 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	130,783.47	-110,237.38	20,536.09 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	89,483.42	72,887.10	16,396.32 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	34,416.70	24,241.05	6,175.65 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	144,530.15	124,532.57	20,037.58 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	165,200.17	146,576.40	18,623.77 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	295,983.63	253,039.02	40,944.61 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	48,183.38	-40,738.53	7,444.85 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	34,416.70	28,839.70	5,577.00 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	137,666.81	107,532.60	30,084.21 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	49,483.42	71,520.15	17,963.27 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	20,630.02	16,546.89	4,103.13 P
SLOF7010002	151313103	CENDANT CORP COM	11/21/01	12/21/01	12/26/01	6,813.34	5,500.00	1,313.34 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	156704109	CEPHALON INC COM	03/01/01	12/17/01	12/19/01	254,683.59	202,710.40	51,933.19 P
SLOF2010002	156704109	CEPHALON INC COM	03/06/01	12/17/01	12/19/01	48,183.38	-40,114.76	8,668.63 P
SLOF2010002	156704109	CEPHALON INC COM	03/07/01	12/17/01	12/19/01	151,316.83	129,957.13	28,359.70 P
SLOF2010002	156704109	CEPHALON INC COM	03/08/01	12/17/01	12/19/01	13,766.68	10,867.50	2,899.18 P
SLOF2010002	156704109	CEPHALON INC COM	03/12/01	12/17/01	12/19/01	75,716.74	56,381.20	19,335.54 P
SLOF2010002	156704109	CEPHALON INC COM	03/13/01	12/17/01	12/19/01	151,316.83	-11,267.33	47,049.50 P
SLOF2010002	156704109	CEPHALON INC COM	03/14/01	12/17/01	12/19/01	103,250.10	71,299.20	31,950.90 P
SLOF2010002	156704109	CEPHALON INC COM	03/15/01	12/17/01	12/19/01	55,066.72	38,500.00	16,566.72 P
SLOF2010002	156704109	CEPHALON INC COM	03/16/01	12/17/01	12/19/01	27,533.36	19,791.80	7,741.56 P
SLOF2010002	156704109	CEPHALON INC COM	03/17/01	12/17/01	12/19/01	26,634.60	18,369.57	8,265.03 P
SLOF2010002	156704109	CEPHALON INC COM	03/18/01	12/17/01	12/19/01	137,564.01	121,206.00	16,358.01 P
SLOF2010002	156704109	CEPHALON INC COM	03/19/01	12/17/01	12/19/01	48,147.40	-41,056.10	7,111.30 P
SLOF2010002	156704109	CEPHALON INC COM	03/20/01	12/17/01	12/19/01	71,277.92	-64,483.50	12,929.62 P
SLOF2010002	156704109	CEPHALON INC COM	03/21/01	12/17/01	12/19/01	42,151.59	35,420.58	6,731.01 P
SLOF2010002	156704109	CEPHALON INC COM	03/22/01	12/17/01	12/19/01	22,938.67	-17,816.08	5,122.59 P
SLOF2010002	156704109	CEPHALON INC COM	03/23/01	12/17/01	12/19/01	57,346.68	-43,200.89	12,145.79 P
SLOF2010002	156704109	CEPHALON INC COM	03/24/01	12/17/01	12/19/01	11,469.34	8,800.85	2,668.49 P
SLOF2010002	156704109	CEPHALON INC COM	03/25/01	12/17/01	12/19/01	112,781.81	89,953.99	22,827.82 P
SLOF2010002	156704109	CEPHALON INC COM	03/26/01	12/17/01	12/19/01	93,666.23	82,842.40	10,823.83 P
SLOF2010002	156704109	CEPHALON INC COM	03/27/01	12/17/01	12/19/01	59,238.24	51,102.42	8,135.82 P
SLOF2010002	156704109	CEPHALON INC COM	03/28/01	12/17/01	12/19/01	22,938.67	19,731.05	3,207.62 P
SLOF2010002	156704109	CEPHALON INC COM	03/29/01	12/17/01	12/19/01	11,469.34	9,947.50	1,521.84 P
SLOF2010002	156704109	CEPHALON INC COM	03/30/01	12/17/01	12/19/01	16,248.23	14,092.29	2,155.94 P
SLOF2010002	156704109	CEPHALON INC COM	03/31/01	12/17/01	12/19/01	1,911.36	-1,637.92	253.64 P
SLOF2010002	156704109	CEPHALON INC COM	03/32/01	12/17/01	12/19/01	10,513.36	-9,118.54	1,394.82 P
SLOF2010002	156704109	CEPHALON INC COM	03/33/01	12/17/01	12/19/01	8,544.81	7,460.62	1,084.19 P
SLOF2010002	156704109	CEPHALON INC COM	03/34/01	12/17/01	12/19/01	41,774.62	33,651.67	8,122.95 P
SLOF2010002	156704109	CEPHALON INC COM	03/35/01	12/17/01	12/19/01	45,572.32	-37,267.61	8,304.71 P
SLOF2010002	156704109	CEPHALON INC COM	03/36/01	12/17/01	12/19/01	113,930.79	-88,694.24	25,236.55 P
SLOF2010002	156704109	CEPHALON INC COM	03/37/01	12/17/01	12/19/01	94,891.75	-67,769.98	28,121.77 P
SLOF2010002	156704109	CEPHALON INC COM	03/38/01	12/17/01	12/19/01	26,063.60	19,300.76	6,762.84 P
SLOF2010002	156704109	CEPHALON INC COM	03/39/01	12/17/01	12/19/01	40,055.03	-29,693.47	10,361.56 P
SLOF2010002	156704109	CEPHALON INC COM	03/40/01	12/17/01	12/19/01	4,005.51	2,999.41	1,006.10 P
SLOF2010002	156704109	CEPHALON INC COM	03/41/01	12/17/01	12/19/01	8,293.38	-6,038.91	2,256.47 P
SLOF2010002	156704109	CEPHALON INC COM	03/42/01	12/17/01	12/19/01	13,903.93	9,497.70	4,406.23 P
SLOF2010002	156704109	CEPHALON INC COM	03/43/01	12/17/01	12/19/01	73,736.73	53,187.76	20,548.97 P
SLOF2010002	156704109	CEPHALON INC COM	03/44/01	12/17/01	12/19/01	84,797.24	58,718.90	26,078.34 P
SLOF2010002	156704109	CEPHALON INC COM	03/45/01	12/17/01	12/19/01	25,807.86	17,158.12	8,649.74 P
SLOF2010002	156704109	CEPHALON INC COM	03/46/01	12/17/01	12/19/01	77,423.57	50,937.51	26,486.06 P
SLOF2010002	156704109	CEPHALON INC COM	03/47/01	12/17/01	12/19/01	47,928.88	31,274.39	16,354.49 P
SLOF2010002	156704109	CEPHALON INC COM	03/48/01	12/17/01	12/19/01	20,277.60	13,274.44	7,003.16 P
SLOF2010002	156704109	CEPHALON INC COM	03/49/01	12/17/01	12/19/01	36,868.37	24,122.57	12,745.80 P
SLOF2010002	156704109	CEPHALON INC COM	03/50/01	12/17/01	12/19/01	20,277.60	13,270.31	7,007.29 P
SLOF2010002	156704109	CEPHALON INC COM	03/51/01	12/17/01	12/19/01	47,928.88	35,218.14	12,710.74 P
SLOF2010002	156704109	CEPHALON INC COM	03/52/01	12/17/01	12/19/01	47,928.88	37,203.70	10,725.18 P
SLOF2010002	156704109	CEPHALON INC COM	03/53/01	12/17/01	12/19/01	22,121.02	17,981.02	4,140.00 P
SLOF2010002	156704109	CEPHALON INC COM	03/54/01	12/17/01	12/19/01	27,651.28	22,218.11	5,433.17 P
SLOF2010002	156704109	CEPHALON INC COM	03/55/01	12/17/01	12/19/01	27,651.28	23,593.84	4,057.44 P
SLOF2010002	156704109	CEPHALON INC COM	03/56/01	12/17/01	12/19/01	90,327.50	-43,309.19	27,018.31 P
SLOF2010002	156704109	CEPHALON INC COM	03/57/01	12/17/01	12/19/01	47,928.88	-38,120.49	11,391.81 P
SLOF2010002	156704109	CEPHALON INC COM	03/58/01	12/17/01	12/19/01	51,510.03	37,948.08	13,561.97 P
SLOF2010002	156704109	CEPHALON INC COM	03/59/01	12/17/01	12/19/01	16,721.89	12,286.23	4,435.66 P
SLOF2010002	156704109	CEPHALON INC COM	03/60/01	12/17/01	12/19/01	11,705.32	-8,685.09	3,020.23 P
SLOF2010002	156704109	CEPHALON INC COM	03/61/01	12/17/01	12/19/01	43,476.92	32,150.53	11,326.39 P
SLOF2010002	156704109	CEPHALON INC COM	03/62/01	12/17/01	12/19/01	21,738.46	-16,162.73	5,575.73 P
SLOF2010002	156704109	CEPHALON INC COM	03/63/01	12/17/01	12/19/01	26,753.03	20,099.93	6,653.08 P
SLOF2010002	156704109	CEPHALON INC COM	03/64/01	12/17/01	12/19/01	31,771.59	21,782.40	9,989.19 P
SLOF2010002	156704109	CEPHALON INC COM	03/65/01	12/17/01	12/19/01	21,738.46	-15,083.06	6,655.40 P
SLOF2010002	156704109	CEPHALON INC COM	03/66/01	12/17/01	12/19/01	21,738.46	-13,867.07	7,871.39 P
SLOF2010002	156704109	CEPHALON INC COM	03/67/01	12/17/01	12/19/01	56,854.43	37,290.75	19,563.68 P
SLOF2010002	156704109	CEPHALON INC COM	03/68/01	12/17/01	12/19/01	33,115.97	23,566.42	9,549.55 P
SLOF2010002	156704109	CEPHALON INC COM	03/69/01	12/17/01	12/19/01	61,871.00	37,581.83	24,312.17 P
SLOF2010002	156704109	CEPHALON INC COM	03/70/01	12/17/01	12/19/01	33,443.78	18,119.86	15,323.92 P
SLOF2010002	156704109	CEPHALON INC COM	03/71/01	12/17/01	12/19/01	35,115.97	21,073.75	14,042.24 P
SLOF2010002	156704109	CEPHALON INC COM	03/72/01	12/17/01	12/19/01	26,753.03	16,260.39	10,494.64 P



Alfred P. Sliam Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	156810106	CERTEGY INC COM	800 0000 \$	12/20/01	12/26/01	26 755 00	16 161 07	10 593 96 P
SLOF2010002	156810106	CERTEGY INC COM	100 0000 \$	12/20/01	12/26/01	3 344 38	-2 023 88	1 320 40 P
SLOF2010002	156810106	CERTEGY INC COM	450 0000 \$	12/20/01	12/26/01	15 049 70	8 722 88	6 526 82 P
SLOF2010002	156810106	CERTEGY INC COM	600 0000 \$	12/20/01	12/26/01	20 066 27	12 892 51	7 173 76 P
SLOF2010002	156810106	CERTEGY INC COM	900 0000 \$	12/20/01	12/26/01	30 099 40	21 411 32	8 688 08 P
SLOF2010002	156810106	CERTEGY INC COM	120 0000 \$	12/20/01	12/26/01	5 016 57	3 445 78	1 570 79 P
SLOF2010002	156810106	CERTEGY INC COM	100 0000 \$	12/20/01	12/26/01	3 344 38	2 297 19	1 047 19 P
SLOF2010002	156810106	CERTEGY INC COM	1 200 0000 \$	12/20/01	12/26/01	40 132 54	27 509 75	12 622 79 P
SLOF2010002	01/01/01	CERTEGY INC COM	300 0000 \$	12/20/01	12/26/01	10 033 13	-7 213 66	2 819 47 P
SLOF2010002	03/16/99	09/05/01	600 0000 \$	09/05/01	09/07/01	20 685 74	16 783 53	3 902 21 P
SLOF2010002	03/16/99	09/05/01	3 600 0000 \$	09/05/01	09/07/01	123 416 93	100 701 17	24 715 76 P
SLOF2010002	06/01/99	12/19/01	650 0000 \$	12/19/01	12/24/01	15 009 07	13 241 17	1 767 90 P
SLOF2010002	06/02/99	12/19/01	600 0000 \$	12/19/01	12/24/01	20 012 09	17 882 20	2 129 89 P
SLOF2010002	07/14/99	12/19/01	850 0000 \$	12/19/01	12/24/01	28 350 46	24 671 39	3 678 87 P
SLOF2010002	07/22/99	12/19/01	2 100 0000 \$	12/19/01	12/24/01	70 042 32	59 301 81	10 740 51 P
SLOF2010002	07/22/99	12/19/01	600 0000 \$	12/19/01	12/24/01	20 012 09	16 739 45	3 272 64 P
SLOF2010002	08/05/99	12/19/01	850 0000 \$	12/19/01	12/24/01	28 350 46	23 313 19	5 037 27 P
SLOF2010002	09/06/99	12/19/01	400 0000 \$	12/19/01	12/24/01	13 341 39	-10 742 75	2 598 64 P
SLOF2010002	08/23/99	12/19/01	2 250 0000 \$	12/19/01	12/24/01	75 043 34	-53 364 48	21 680 86 P
SLOF2010002	03/16/99	12/18/01	11 950 0000 \$	12/18/01	12/21/01	406 009 20	334 271 93	71 737 23 P
SLOF2010002	04/03/99	12/18/01	2 100 0000 \$	12/18/01	12/21/01	71 348 90	-60 064 72	11 284 18 P
SLOF2010002	05/06/99	12/18/01	400 0000 \$	12/18/01	12/21/01	13 590 27	11 744 90	1 845 37 P
SLOF2010002	05/13/99	12/18/01	300 0000 \$	12/18/01	12/21/01	10 192 70	9 146 32	1 046 38 P
SLOF2010002	05/14/99	12/18/01	150 0000 \$	12/18/01	12/21/01	5 098 35	-4 492 56	603 79 P
SLOF2010002	05/17/99	12/18/01	250 0000 \$	12/18/01	12/21/01	8 493 92	7 432 08	1 061 84 P
SLOF2010002	05/18/99	12/18/01	300 0000 \$	12/18/01	12/21/01	10 192 70	8 979 13	1 213 57 P
SLOF2010002	05/28/99	12/18/01	350 0000 \$	12/18/01	12/21/01	11 891 48	10 316 51	1 574 97 P
SLOF2010002	02/07/01	12/18/01	900 0000 \$	12/18/01	12/21/01	60 012 79	-48 087 97	8 925 18 P
SLOF2010002	02/08/01	12/18/01	1 400 0000 \$	12/18/01	12/21/01	93 353 23	-104 982 30	-11 629 27 P
SLOF2010002	02/09/01	12/18/01	6 200 0000 \$	12/18/01	12/21/01	413 421 43	-458 322 82	-43 401 39 P
SLOF2010002	02/12/01	12/18/01	100 0000 \$	12/18/01	12/21/01	6 668 09	-7 493 24	-823 15 P
SLOF2010002	02/13/01	12/18/01	100 0000 \$	12/18/01	12/21/01	6 668 09	-7 505 00	-836 91 P
SLOF2010002	02/14/01	12/18/01	800 0000 \$	12/18/01	12/21/01	53 344 70	-60 022 32	-6 677 62 P
SLOF2010002	02/20/01	12/18/01	500 0000 \$	12/18/01	12/21/01	33 340 44	36 383 75	3 043 31 P
SLOF2010002	02/27/01	11/15/01	500 0000 \$	11/09/01	11/15/01	34 373 85	37 826 65	-3 452 80 P
SLOF2010002	02/27/01	11/01/01	400 0000 \$	11/06/01	11/06/01	27 361 08	30 008 68	2 647 60 P
SLOF2010002	02/27/01	11/01/01	500 0000 \$	11/06/01	11/06/01	34 219 46	37 510 85	3 291 39 P
SLOF2010002	02/27/01	11/01/01	900 0000 \$	11/06/01	11/06/01	61 395 02	-67 721 67	-6 126 65 P
SLOF2010002	02/27/01	11/01/01	100 0000 \$	11/06/01	11/06/01	7 565 33	7 214 44	346 89 P
SLOF2010002	02/27/01	11/13/01	900 0000 \$	11/13/01	11/13/01	63 231 80	-68 087 97	-4 856 17 P
SLOF2010002	02/27/01	12/19/01	171 810 85	12/19/01	12/24/01	189 091 50	104 939 70	83 151 80 P
SLOF2010002	02/27/01	12/19/01	1 500 0000 \$	12/19/01	12/24/01	99 121 64	104 939 70	5 818 06 P
SLOF2010002	02/27/01	12/19/01	1 500 0000 \$	12/19/01	12/24/01	99 121 64	104 939 70	5 818 06 P
SLOF2010002	03/02/01	12/19/01	1 500 0000 \$	12/19/01	12/24/01	99 121 64	107 914 65	8 793 01 P
SLOF2010002	03/13/01	12/19/01	1 500 0000 \$	12/19/01	12/24/01	99 121 64	103 226 85	4 103 21 P
SLOF2010002	03/14/01	12/19/01	2 900 0000 \$	12/19/01	12/24/01	100 948 50	100 948 50	1 826 86 P
SLOF2010002	05/11/01	12/19/01	800 0000 \$	09/26/01	12/24/01	191 633 18	204 620 23	13 985 05 P
SLOF2010002	05/11/01	12/20/01	500 0000 \$	12/20/01	12/26/01	55 380 07	-60 017 36	-4 637 29 P
SLOF2010002	12/03/01	12/20/01	2 500 0000 \$	12/20/01	12/26/01	33 303 24	31 279 33	-1 976 11 P
SLOF2010002	300 0000 \$	12/20/01	300 0000 \$	12/20/01	12/26/01	166 516 19	166 250 00	266 19 P
SLOF2010002	300 0000 \$	12/19/01	300 0000 \$	12/19/01	12/24/01	11 476 96	10 665 00	811 96 P
SLOF2010002	03/01/01	12/19/01	300 0000 \$	12/19/01	12/24/01	11 476 96	10 511 40	965 56 P
SLOF2010002	03/06/01	12/19/01	1 500 0000 \$	12/19/01	12/24/01	57 384 78	52 124 23	5 260 55 P
SLOF2010002	1 600 0000 \$	12/19/01	1 600 0000 \$	12/19/01	12/24/01	61 210 44	55 211 84	5 998 60 P
SLOF2010002	03/09/01	12/19/01	1 600 0000 \$	12/19/01	12/24/01	61 210 44	54 417 28	6 793 16 P
SLOF2010002	03/13/01	12/19/01	1 600 0000 \$	12/19/01	12/24/01	61 210 44	51 034 88	10 175 56 P
SLOF2010002	03/20/01	12/19/01	400 0000 \$	12/19/01	12/24/01	15 302 61	12 816 00	2 486 61 P
SLOF2010002	03/21/01	12/19/01	3 200 0000 \$	12/19/01	12/24/01	122 441 92	102 441 92	19 978 95 P
SLOF2010002	04/05/01	12/19/01	600 0000 \$	12/19/01	12/24/01	133 897 83	110 099 85	23 797 98 P
SLOF2010002	05/22/01	12/24/01	600 0000 \$	12/24/01	12/24/01	20 253 91	20 271 96	2 681 93 P
SLOF2010002	05/24/01	12/24/01	700 0000 \$	12/24/01	12/24/01	26 779 57	24 006 99	2 772 58 P
SLOF2010002	05/25/01	12/24/01	3 100 0000 \$	12/24/01	12/24/01	118 393 22	105 310 05	13 083 17 P
SLOF2010002	300 0000 \$	12/19/01	300 0000 \$	12/19/01	12/24/01	11 476 96	10 283 25	1 193 71 P
SLOF2010002	300 0000 \$	12/19/01	300 0000 \$	12/19/01	12/24/01	7 651 30	-6 895 62	755 68 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	199054109	CLOROX CO COM	100 0000 S	06/01/01	12/19/01	12/24/01	3 825 63	115 689 42	3 493 28	392 37 P
SLOF2010002	199054109	CLOROX CO COM	3 400 0000 S	06/20/01	12/19/01	12/24/01	130 072 18	105 307 70	14 382 76 P	
SLOF2010002	199054109	CLOROX CO COM	2 900 0000 S	02/14/01	12/18/01	12/21/01	111 244 93	105 307 70	5 937 23 P	
SLOF2010002	199054109	CLOROX CO COM	600 0000 S	02/14/01	12/18/01	12/21/01	23 016 19	21 847 76	1 173 43 P	
SLOF2010002	199054109	CLOROX CO COM	3 400 0000 S	02/15/01	12/18/01	12/21/01	130 425 09	123 619 38	6 805 71 P	
SLOF2010002	199054109	CLOROX CO COM	2 300 0000 S	02/16/01	12/18/01	12/21/01	88 228 73	83 984 49	4 264 24 P	
SLOF2010002	199054109	CLOROX CO COM	200 0000 S	02/20/01	12/18/01	12/21/01	7 672 06	7 160 00	412 06 P	
SLOF2010002	199054109	CLOROX CO COM	2 900 0000 S	02/21/01	12/18/01	12/21/01	111 244 93	106 186 11	5 058 82 P	
SLOF2010002	199054109	CLOROX CO COM	5 400 0000 S	02/22/01	12/18/01	12/21/01	207 145 73	194 744 52	12 401 21 P	
SLOF2010002	199054109	CLOROX CO COM	800 0000 S	02/22/01	12/18/01	12/21/01	30 688 26	29 003 36	1 684 90 P	
SLOF2010002	199054109	CLOROX CO COM	3 400 0000 S	02/23/01	12/18/01	12/21/01	130 425 09	121 181 44	9 243 65 P	
SLOF2010002	199054109	CLOROX CO COM	800 0000 S	02/23/01	12/18/01	12/21/01	20 688 26	20 623 60	2 062 66 P	
SLOF2010002	199054109	CLOROX CO COM	3 200 0000 S	02/25/01	12/18/01	12/21/01	122 753 82	113 725 12	9 027 90 P	
SLOF2010002	199054109	CLOROX CO COM	3 300 0000 S	02/28/01	12/18/01	12/21/01	126 589 05	117 215 00	9 274 05 P	
SLOF2010002	199054109	CLOROX CO COM	100 0000 S	02/31/01	11/17/01	11/17/01	3 990 52	-3 663 55	364 97 P	
SLOF2010002	199054109	CLOROX CO COM	1 200 0000 S	02/31/01	11/17/01	11/17/01	47 886 19	-43 275 60	4 310 59 P	
SLOF2010002	199054109	CLOROX CO COM	600 0000 S	02/31/01	11/06/01	11/09/01	23 275 26	21 753 30	1 521 96 P	
SLOF2010002	199054109	CLOROX CO COM	800 0000 S	02/31/01	11/06/01	11/09/01	30 938 96	29 004 40	1 934 56 P	
SLOF2010002	199054109	CLOROX CO COM	100 0000 S	02/14/01	06/19/01	12/11/01	3 924 09	3 631 30	292 79 P	
SLOF2010002	199054109	CLOROX CO COM	3 400 0000 S	06/25/99	06/19/01	06/22/01	1 470 19	52 246 08	50 775 89 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	600 0000 S	06/25/99	06/19/01	06/22/01	367 33	13 483 36	13 116 01 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	700 0000 S	06/27/99	06/19/01	06/22/01	428 80	15 411 34	14 982 54 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	2 000 0000 S	11/12/99	06/19/01	06/22/01	1 223 16	-42 026 20	-40 111 04 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	700 0000 S	01/11/00	06/19/01	06/22/01	428 80	24 480 89	-24 032 09 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	3 000 0000 S	01/11/00	06/19/01	06/22/01	1 830 23	104 918 10	-103 087 87 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	500 0000 S	01/12/00	06/19/01	06/22/01	305 04	-17 292 25	16 987 21 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 300 0000 S	01/13/00	06/19/01	06/22/01	703 10	-45 642 61	-44 649 51 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 400 0000 S	01/28/00	06/19/01	06/22/01	854 11	-47 636 76	-46 382 65 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 300 0000 S	05/03/00	06/19/01	06/22/01	793 10	34 902 63	-38 109 53 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	2 600 0000 S	07/28/99	06/19/01	06/22/01	2 066 67	-39 620 88	38 827 78 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 700 0000 S	08/03/99	06/19/01	06/22/01	1 351 28	37 379 01	-4 812 91 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	300 0000 S	05/18/00	06/19/01	06/22/01	183 82	8 995 95	33 440 63 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 700 0000 S	06/11/99	06/18/01	06/21/01	1 351 28	-36 791 91	10 577 91 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	500 0000 S	06/14/99	06/18/01	06/21/01	397 44	-10 925 35	56 609 89 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	2 700 0000 S	08/11/99	06/18/01	06/21/01	2 146 16	58 756 03	-43 596 37 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	2 600 0000 S	07/28/99	06/18/01	06/21/01	2 066 67	-64 663 04	-62 529 83 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 700 0000 S	08/03/99	06/18/01	06/21/01	1 351 28	37 379 01	36 227 73 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	2 400 0000 S	08/04/99	06/18/01	06/21/01	1 907 69	52 380 96	50 473 27 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 300 0000 S	08/05/99	06/18/01	06/21/01	1 033 33	25 406 94	24 373 61 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	2 000 0000 S	08/11/99	06/18/01	06/21/01	1 589 74	37 429 60	35 839 86 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	800 0000 S	08/11/99	06/19/01	06/22/01	490 06	14 971 84	14 481 78 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	2 300 0000 S	06/02/99	06/15/01	06/20/01	2 343 92	58 873 75	-56 529 83 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 400 0000 S	06/03/99	06/15/01	06/20/01	1 312 60	34 305 18	-32 992 38 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	3 300 0000 S	06/11/99	06/15/01	06/20/01	3 093 97	71 419 59	-68 325 62 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	2 100 0000 S	06/02/99	06/14/01	06/19/01	1 863 36	-49 433 93	-47 588 59 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 900 0000 S	03/28/99	06/14/01	06/19/01	1 687 71	-46 027 12	-44 339 41 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	3 900 0000 S	06/01/99	06/14/01	06/19/01	3 464 23	-93 079 35	89 615 10 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	100 0000 S	06/14/01	06/14/01	06/19/01	100 39	2 840 30	2 739 71 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	2 700 0000 S	04/29/99	06/14/01	06/19/01	2 715 84	73 191 94	70 626 10 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	3 000 0000 S	03/06/99	06/14/01	06/19/01	4 727 57	113 666 46	108 738 89 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 900 0000 S	03/07/99	06/14/01	06/19/01	3 017 60	-69 433 90	-66 418 30 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 900 0000 S	03/11/99	06/14/01	06/19/01	1 911 14	-49 484 74	-47 373 60 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 200 0000 S	03/11/99	06/14/01	06/19/01	1 207 04	29 134 72	-27 947 68 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	400 0000 S	03/24/99	06/14/01	06/19/01	402 35	9 768 08	9 365 73 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	600 0000 S	03/27/99	06/14/01	06/19/01	603 32	14 248 88	13 745 26 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	5 900 0000 S	03/27/99	06/13/01	06/18/01	9 499 83	-167 377 70	158 077 83 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	200 0000 S	07/11/00	06/19/01	06/22/01	221 39	-6 502 50	-6 281 11 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	200 0000 S	07/10/00	06/19/01	06/22/01	147 59	-4 297 50	-4 149 91 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 000 0000 S	07/02/00	06/19/01	06/22/01	717 97	21 737 40	20 999 43 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 600 0000 S	03/22/00	06/19/01	06/22/01	1 180 76	-44 633 12	-43 232 36 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 400 0000 S	03/19/00	06/19/01	06/22/01	1 033 16	-40 499 76	-39 466 60 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	900 0000 S	03/18/00	06/19/01	06/22/01	664 18	26 987 83	26 323 67 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	300 0000 S	07/11/00	06/20/01	06/25/01	221 84	-6 502 50	-6 230 66 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	1 000 0000 S	11/03/00	06/20/01	06/25/01	813 42	15 598 11	-14 784 69 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	10 300 0000 S	04/13/99	06/20/01	06/25/01	517 63	9 746 17	9 328 34 P	
SLOF2010002	200336105	COMDISCO INC DEL COM	10 300 0000 S	04/13/99	04/03/01	04/06/01	29 023 37	283 704 49	216 681 12 P	

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	200340107	COMDISCO INC DEL COM	1,500,000 S	04/13/99	04/03/01	04/06/01	4,226.70	-42,371.15	38,145.45 P
SLOF2010002	200336105	COMDISCO INC DEL COM	15,600,000 S	04/14/99	04/03/01	04/06/01	43,937.73	-455,924.04	-411,986.31 P
SLOF2010002	200336105	COMDISCO INC DEL COM	900,000 S	04/13/99	04/03/01	04/06/01	2,536.02	22,062.69	-19,526.67 P
SLOF2010002	200336105	COMDISCO INC DEL COM	600,000 S	04/13/99	04/03/01	04/06/01	1,690.68	-14,474.34	-12,783.66 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	10/19/99	04/10/01	04/16/01	60,315.19	53,090.00	6,425.19 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	10/20/99	04/10/01	04/16/01	18,094.36	16,215.00	1,879.36 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	10/20/99	04/10/01	04/16/01	18,094.36	-17,903.22	191.34 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	10/07/99	03/19/01	03/22/01	66,660.41	59,914.69	6,745.72 P
SLOF2010002	200340107	COMERICA INC COM	600,000 S	10/15/99	03/22/01	03/22/01	36,360.23	30,488.96	5,771.27 P
SLOF2010002	200340107	COMERICA INC COM	700,000 S	10/15/99	03/27/01	03/27/01	42,006.93	35,487.12	6,519.81 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	10/18/99	03/27/01	03/30/01	18,002.97	15,180.15	2,822.82 P
SLOF2010002	200340107	COMERICA INC COM	800,000 S	10/19/99	03/27/01	03/30/01	48,007.92	-43,112.00	4,895.92 P
SLOF2010002	200340107	COMERICA INC COM	1,200,000 S	11/01/99	04/11/01	04/17/01	72,727.78	71,059.56	1,218.22 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	10/20/99	04/11/01	04/17/01	66,254.64	-65,645.14	609.50 P
SLOF2010002	200340107	COMERICA INC COM	2,900,000 S	11/01/99	04/19/01	04/24/01	150,828.89	-171,727.27	20,898.38 P
SLOF2010002	200340107	COMERICA INC COM	800,000 S	11/02/99	04/19/01	04/24/01	41,607.97	-47,985.28	-6,377.31 P
SLOF2010002	200340107	COMERICA INC COM	800,000 S	10/07/99	03/02/01	03/02/01	51,316.37	-43,374.32	7,742.05 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	10/06/99	03/02/01	03/02/01	70,560.00	59,899.18	10,660.82 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	11/01/99	06/20/01	06/25/01	5,634.34	-6,013.39	379.05 P
SLOF2010002	200340107	COMERICA INC COM	1,700,000 S	11/05/99	06/20/01	06/25/01	95,783.81	-101,127.39	-5,343.58 P
SLOF2010002	200340107	COMERICA INC COM	800,000 S	11/10/99	06/20/01	06/25/01	45,074.74	-46,536.00	-1,461.26 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	03/12/00	06/29/01	07/05/01	57,229.79	-44,191.70	13,038.09 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	05/16/00	06/29/01	07/05/01	17,168.94	13,440.00	3,728.94 P
SLOF2010002	200340107	COMERICA INC COM	500,000 S	05/17/00	06/29/01	07/05/01	28,614.90	22,284.40	6,330.50 P
SLOF2010002	200340107	COMERICA INC COM	700,000 S	02/21/00	06/21/01	06/21/01	39,763.46	-40,719.00	-933.54 P
SLOF2010002	200340107	COMERICA INC COM	800,000 S	02/21/00	06/21/01	06/21/01	45,446.24	29,930.72	15,515.52 P
SLOF2010002	200340107	COMERICA INC COM	200,000 S	04/27/00	06/29/01	07/05/01	11,445.96	-4,504.68	2,941.28 P
SLOF2010002	200340107	COMERICA INC COM	2,800,000 S	04/14/00	06/28/01	07/03/01	161,788.40	117,855.64	43,932.76 P
SLOF2010002	200340107	COMERICA INC COM	200,000 S	04/27/00	06/28/01	07/03/01	11,536.31	-8,504.68	3,031.63 P
SLOF2010002	200340107	COMERICA INC COM	100,000 S	04/14/00	06/27/01	07/02/01	5,760.28	-4,209.13	1,551.15 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	03/16/00	06/27/01	07/02/01	57,602.78	-42,191.20	15,411.58 P
SLOF2010002	200340107	COMERICA INC COM	1,500,000 S	04/12/00	06/27/01	07/02/01	86,404.17	-68,528.60	17,475.57 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	04/13/00	06/27/01	07/02/01	16,404.17	-67,702.20	-51,298.03 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	06/07/00	06/29/01	07/03/01	11,497.18	9,904.96	1,592.22 P
SLOF2010002	200340107	COMERICA INC COM	200,000 S	06/08/00	07/03/01	07/09/01	34,340.45	29,714.88	4,625.57 P
SLOF2010002	200340107	COMERICA INC COM	600,000 S	06/09/00	07/03/01	07/10/01	17,170.23	14,790.00	2,380.23 P
SLOF2010002	200340107	COMERICA INC COM	400,000 S	06/13/00	07/03/01	07/10/01	22,893.64	19,808.24	3,085.40 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	06/13/00	07/03/01	07/10/01	17,170.23	14,174.22	2,996.01 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	05/17/00	07/02/01	07/06/01	5,744.92	-4,456.88	1,288.04 P
SLOF2010002	200340107	COMERICA INC COM	1,300,000 S	06/01/00	07/02/01	07/06/01	74,683.94	-67,964.00	6,719.94 P
SLOF2010002	200340107	COMERICA INC COM	400,000 S	06/02/00	07/02/01	07/06/01	10,428.86	75,765.20	4,643.66 P
SLOF2010002	200340107	COMERICA INC COM	1,300,000 S	06/03/00	07/02/01	07/06/01	68,939.02	-63,266.88	5,672.14 P
SLOF2010002	200340107	COMERICA INC COM	500,000 S	06/07/00	07/02/01	07/06/01	28,724.59	23,525.00	5,199.59 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	06/15/00	07/06/01	07/11/01	56,326.52	-47,247.40	8,979.12 P
SLOF2010002	200340107	COMERICA INC COM	600,000 S	06/19/00	07/06/01	07/11/01	33,725.91	-27,780.00	5,945.91 P
SLOF2010002	200340107	COMERICA INC COM	400,000 S	06/21/00	07/09/01	07/12/01	22,109.50	17,994.24	4,115.26 P
SLOF2010002	200340107	COMERICA INC COM	3,300,000 S	12/21/00	07/09/01	07/12/01	182,403.39	-186,456.57	-4,053.18 P
SLOF2010002	200340107	COMERICA INC COM	100,000 S	01/03/01	07/09/01	07/12/01	5,527.38	-6,148.75	-621.37 P
SLOF2010002	200340107	COMERICA INC COM	700,000 S	06/30/00	07/06/01	07/11/01	39,358.57	31,489.92	7,868.65 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	11/03/99	06/13/01	06/18/01	17,000.04	17,691.69	-691.65 P
SLOF2010002	200340107	COMERICA INC COM	1,700,000 S	11/04/99	06/13/01	06/18/01	96,333.57	101,920.27	5,586.70 P
SLOF2010002	200340107	COMERICA INC COM	2,300,000 S	11/04/99	06/13/01	06/20/01	127,042.01	137,892.13	10,850.12 P
SLOF2010002	200340107	COMERICA INC COM	1,000,000 S	11/08/99	06/21/01	06/21/01	51,440.43	-60,131.90	-8,693.45 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	11/04/99	06/21/01	06/21/01	16,632.13	-17,981.93	-1,353.80 P
SLOF2010002	200340107	COMERICA INC COM	400,000 S	11/05/99	06/18/01	06/21/01	24,335.76	21,595.58	2,740.18 P
SLOF2010002	200340107	COMERICA INC COM	200,000 S	11/02/99	06/04/01	06/07/01	11,389.62	11,906.32	-606.70 P
SLOF2010002	200340107	COMERICA INC COM	2,600,000 S	11/02/99	06/03/01	06/08/01	149,615.90	153,227.98	3,712.08 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	11/02/99	05/25/01	05/25/01	17,237.30	17,994.48	-757.18 P
SLOF2010002	200340107	COMERICA INC COM	1,500,000 S	11/02/99	05/21/01	06/03/01	85,422.15	-89,972.40	-4,550.25 P
SLOF2010002	200340107	COMERICA INC COM	300,000 S	11/02/99	05/23/01	05/23/01	17,031.51	17,994.48	-962.97 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	20372107	COMMSCOPE INC COM	300 0000 S	09/26/00	01/04/01	01/09/01	4 843 19	-7,206 00	-2,350 11 P
SLOF2010002	20372107	COMMSCOPE INC COM	400 0000 S	09/19/00	01/04/01	01/09/01	6 660 62	-9 698 68	3 033 06 P
SLOF2010002	20372107	COMMSCOPE INC COM	600 0000 S	09/20/00	01/04/01	01/09/01	9 990 93	-14 313 18	-4,322 25 P
SLOF2010002	20372107	COMMSCOPE INC COM	1,500 0000 S	09/21/00	01/04/01	01/09/01	24 977 31	36 097 05	11 119 74 P
SLOF2010002	20372107	COMMSCOPE INC COM	300 0000 S	09/22/00	01/04/01	01/09/01	4 995 46	7 206 99	2,211 53 P
SLOF2010002	20372107	COMMSCOPE INC COM	1 600 0000 S	09/23/00	01/04/01	01/09/01	26 642 47	31 731 84	12,089 37 P
SLOF2010002	20372107	COMMSCOPE INC COM	800 0000 S	09/24/00	01/04/01	01/09/01	13 321 23	19 216 00	5 894 77 P
SLOF2010002	20372107	COMMSCOPE INC COM	5 400 0000 S	05/24/01	05/24/01	05/24/01	102 962 68	-89 223 66	13 739 02 P
SLOF2010002	208464107	CONSECO INC COM	27,300 0000 S	01/23/01	05/24/01	05/24/01	318 166 71	-451 075 17	67 091 54 P
SLOF2010002	208464107	CONSECO INC COM	10,300 0000 S	01/19/01	05/24/01	05/24/01	200 203 20	148 140 30	52,064 90 P
SLOF2010002	208464107	CONSECO INC COM	1,300 0000 S	01/23/01	05/29/01	05/29/01	26 924 10	24 784 35	2,139 75 P
SLOF2010002	208464107	CONSECO INC COM	100 0000 S	01/23/01	05/25/01	05/25/01	14 866 14	13 218 32	1 647 82 P
SLOF2010002	208464107	CONSECO INC COM	1,200 0000 S	01/23/01	05/31/01	05/31/01	20 382 07	19 827 48	554 59 P
SLOF2010002	208464107	CONSECO INC COM	2,100 0000 S	01/26/01	05/31/01	05/31/01	36 018 62	35 684 88	333 74 P
SLOF2010002	208464107	CONSECO INC COM	1 400 0000 S	01/31/01	05/31/01	06/05/01	24 012 42	-23 611 70	400 72 P
SLOF2010002	208464107	CONSECO INC COM	5,300 0000 S	01/31/01	06/01/01	06/06/01	91 431 48	-89 337 15	2,094 33 P
SLOF2010002	208464107	CONSECO INC COM	1 400 0000 S	02/01/01	06/01/01	06/06/01	24 151 71	-21 902 86	2,248 85 P
SLOF2010002	208464107	CONSECO INC COM	3 700 0000 S	03/15/01	09/07/01	09/12/01	26 549 20	-49 861 94	-23 312 74 P
SLOF2010002	208464107	CONSECO INC COM	15 000 0000 S	04/20/01	09/07/01	09/12/01	107 631 89	385 271 50	177,639 61 P
SLOF2010002	208464107	CONSECO INC COM	6,200 0000 S	05/08/01	09/07/01	09/12/01	44 487 85	116 436 00	71,948 15 P
SLOF2010002	208464107	CONSECO INC COM	4,300 0000 S	02/07/01	09/06/01	09/11/01	33 707 65	-66 414 60	-30,706 95 P
SLOF2010002	208464107	CONSECO INC COM	1,200 0000 S	02/07/01	09/06/01	09/11/01	9 547 36	17 710 36	-8,163 20 P
SLOF2010002	208464107	CONSECO INC COM	1 100 0000 S	02/08/01	09/06/01	09/11/01	14 321 03	26 660 16	12,339 13 P
SLOF2010002	208464107	CONSECO INC COM	1,700 0000 S	02/01/01	09/05/01	09/10/01	15 613 48	26 596 33	-12,982 85 P
SLOF2010002	208464107	CONSECO INC COM	1,300 0000 S	02/07/01	09/05/01	09/10/01	10 410 31	19 186 44	8 776 13 P
SLOF2010002	208464107	CONSECO INC COM	3 000 0000 S	02/07/01	09/05/01	09/10/01	23 886 39	-44 276 40	-20,390 01 P
SLOF2010002	208464107	CONSECO INC COM	3 000 0000 S	02/07/01	09/05/01	09/10/01	23 347 61	-44,276 40	-20 928 79 P
SLOF2010002	208464107	CONSECO INC COM	400 0000 S	02/28/01	09/07/01	09/12/01	2 757 90	5 612 20	2,855 30 P
SLOF2010002	208464107	CONSECO INC COM	300 0000 S	07/15/01	09/07/01	09/12/01	2 064 43	-4 043 86	-1 974 43 P
SLOF2010002	208464107	CONSECO INC COM	1 600 0000 S	02/08/01	09/06/01	09/11/01	12 738 13	33 697 92	10,959 79 P
SLOF2010002	208464107	CONSECO INC COM	2,700 0000 S	02/09/01	09/06/01	09/11/01	21 493 60	-38 727 45	-17,231 85 P
SLOF2010002	208464107	CONSECO INC COM	100 0000 S	02/28/01	09/07/01	09/12/01	736 97	1 403 30	-666 33 P
SLOF2010002	208464107	CONSECO INC COM	3 000 0000 S	02/09/01	09/12/01	09/12/01	23 244 72	-43 070 50	-19 783 78 P
SLOF2010002	208464107	CONSECO INC COM	900 0000 S	02/09/01	09/07/01	09/12/01	6 307 26	12 909 15	-6,601 89 P
SLOF2010002	208464107	CONSECO INC COM	2,100 0000 S	02/14/01	09/07/01	09/12/01	14 716 94	29 663 76	14 946 82 P
SLOF2010002	208464107	CONSECO INC COM	1 400 0000 S	02/20/01	09/07/01	09/12/01	9 111 29	19,206 60	9 395 31 P
SLOF2010002	208464107	CONSECO INC COM	1 900 0000 S	02/20/01	09/07/01	09/12/01	13 313 32	25 611 62	12,298 30 P
SLOF2010002	208464107	CONSECO INC COM	1 100 0000 S	02/22/01	09/07/01	09/12/01	7 708 87	14 848 81	7 139 94 P
SLOF2010002	208464107	CONSECO INC COM	2 400 0000 S	02/22/01	09/07/01	09/12/01	16 628 40	32 441 04	15 812 24 P
SLOF2010002	208464107	CONSECO INC COM	7,100 0000 S	02/23/01	09/07/01	09/12/01	49 193 54	90 200 53	-41 006 99 P
SLOF2010002	208464107	CONSECO INC COM	200 0000 S	02/24/01	09/07/01	09/12/01	1 385 73	-2 806 60	1 420 87 P
SLOF2010002	210371100	CONSTELLATION ENGY GRP INC COM	200 0000 S	12/05/01	12/18/01	12/21/01	5 005 35	-4 828 68	176 67 P
SLOF2010002	210371100	CONSTELLATION ENGY GRP INC COM	100 0000 S	12/05/01	12/18/01	12/21/01	2 502 68	2 409 00	93 68 P
SLOF2010002	210371100	CONSTELLATION ENGY GRP INC COM	5,200 0000 S	12/05/01	12/18/01	12/21/01	130 139 17	126 964 76	3 174 41 P
SLOF2010002	210371100	CONSTELLATION ENGY GRP INC COM	6,500 0000 S	12/05/01	12/19/01	12/24/01	162 133 18	158 705 95	3 427 23 P
SLOF2010002	210371100	CONSTELLATION ENGY GRP INC COM	11,200 0000 S	12/06/01	12/19/01	12/24/01	279 367 95	277 339 36	1 028 59 P
SLOF2010002	210371100	CONSTELLATION ENGY GRP INC COM	300 0000 S	12/06/01	12/26/01	12/26/01	7 538 75	7 434 09	124 66 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	800 0000 S	11/06/01	12/19/01	12/24/01	45 718 39	-4 825 67 P	4 893 67 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	200 0000 S	11/09/01	12/19/01	12/24/01	11 429 60	-10 250 00	1 179 60 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	1 100 0000 S	11/13/01	12/19/01	12/24/01	62 862 79	59 217 29	3 645 50 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	1,300 0000 S	11/14/01	12/19/01	12/24/01	85 721 99	-41 312 00	4 409 99 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	100 0000 S	11/15/01	12/24/01	12/24/01	5 714 40	5 471 18	243 62 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	2 400 0000 S	11/15/01	12/24/01	12/24/01	137 155 18	136 677 84	477 34 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	700 0000 S	11/16/01	12/19/01	12/24/01	40 003 39	-39 490 08	513 51 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	1 000 0000 S	11/20/01	12/20/01	12/26/01	57 295 38	55 733 10	1 562 48 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	800 0000 S	12/29/01	12/18/01	12/21/01	45 184 09	-40 143 28	5 040 81 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	1,500 0000 S	10/20/01	12/18/01	12/21/01	84 720 17	75 118 03	9 602 12 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	3,400 0000 S	10/20/01	12/18/01	12/21/01	192 002 39	170 142 80	21 859 59 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	1 400 0000 S	10/31/01	12/18/01	12/21/01	101 664 21	89 875 26	11 788 95 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	500 0000 S	11/01/01	12/18/01	12/21/01	28 240 06	24 399 60	3 840 46 P
SLOF2010002	217016104	COORS ADOLPH CO CL B	200 0000 S	11/06/01	12/18/01	12/21/01	11 296 02	10 323 18	972 84 P
SLOF2010002	232821000	CYTEC INDS INC COM	1,200 0000 S	09/07/01	09/07/01	09/12/01	38 228 56	-42 334 00	-4 105 44 P
SLOF2010002	232821000	CYTEC INDS INC COM	500 0000 S	06/07/01	09/12/01	09/12/01	15 928 57	17 692 10	1 763 53 P
SLOF2010002	232821000	CYTEC INDS INC COM	1,300 0000 S	05/22/01	09/06/01	09/11/01	42 189 95	-45 982 43	-3 792 48 P
SLOF2010002	232821000	CYTEC INDS INC COM	200 0000 S	05/23/01	09/06/01	09/11/01	6 490 76	7 120 00	-629 24 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF7010002	231820100	CYTEC INDS INC COM	300 0000 \$	09/06/01	09/11/01	9 7316 14	10 596 00	\$39 86 P
SLOF7010002	231820100	CYTEC INDS INC COM	200 0000 \$	09/13/01	09/13/01	6 161 79	-6 999 64	837 85 P
SLOF7010002	231820100	CYTEC INDS INC COM	100 0000 \$	09/13/01	09/13/01	3 080 90	-3 505 00	-424 10 P
SLOF7010002	231820100	CYTEC INDS INC COM	400 0000 \$	09/13/01	09/13/01	12 323 59	-14 423 60	2 100 01 P
SLOF7010002	231820100	CYTEC INDS INC COM	400 0000 \$	09/13/01	09/13/01	14 362 92	2 039 33 P	2 039 33 P
SLOF7010002	231820100	CYTEC INDS INC COM	100 0000 \$	09/13/01	09/13/01	3 080 90	3 601 40	520 50 P
SLOF7010002	231820100	CYTEC INDS INC COM	2 200 0000 \$	12/18/01	12/18/01	78 743 95	59 101 28	18 942 67 P
SLOF7010002	231820100	CYTEC INDS INC COM	3 700 0000 \$	12/18/01	12/18/01	123 433 01	-103 531 95	21 894 06 P
SLOF7010002	231820100	CYTEC INDS INC COM	5 700 0000 \$	12/18/01	12/18/01	204 018 42	-163 734 21	40 284 21 P
SLOF7010002	231820100	CYTEC INDS INC COM	4 200 0000 \$	12/18/01	12/18/01	190 329 36	-118 846 54	31 482 80 P
SLOF7010002	231820100	CYTEC INDS INC COM	1 000 0000 \$	12/18/01	12/18/01	35 792 71	27 227 00	1 465 71 P
SLOF7010002	231820100	CYTEC INDS INC COM	1 000 0000 \$	12/18/01	12/18/01	35 792 71	27 227 00	1 465 71 P
SLOF7010002	231820100	CYTEC INDS INC COM	3 800 0000 \$	12/18/01	12/18/01	136 012 28	-101 131 44	30 899 82 P
SLOF7010002	231820100	CYTEC INDS INC COM	800 0000 \$	12/20/01	12/20/01	21 623 79	21 623 79	6 810 33 P
SLOF7010002	231820100	CYTEC INDS INC COM	4 100 0000 \$	12/20/01	12/20/01	145 730 65	-106 682 41	39 048 45 P
SLOF7010002	231820100	CYTEC INDS INC COM	1 100 0000 \$	12/20/01	12/20/01	39 094 52	24 030 00	11 048 51 P
SLOF7010002	231820100	CYTEC INDS INC COM	10 000 0000 \$	12/20/01	12/20/01	355 441 13	256 320 00	99 121 13 P
SLOF7010002	231820100	CYTEC INDS INC COM	1 500 0000 \$	12/20/01	12/20/01	55 316 17	31 531 90	14 777 27 P
SLOF7010002	231820100	CYTEC INDS INC COM	2 100 0000 \$	12/20/01	12/20/01	74 642 64	51 604 38	22 038 04 P
SLOF7010002	231820100	CYTEC INDS INC COM	700 0000 \$	12/20/01	12/20/01	24 880 88	17 136 09	7 724 79 P
SLOF7010002	231820100	CYTEC INDS INC COM	6 400 0000 \$	12/20/01	12/20/01	227 482 33	-157 520 64	69 961 69 P
SLOF7010002	231820100	CYTEC INDS INC COM	5 300 0000 \$	12/20/01	12/20/01	188 313 80	-126 512 23	62 071 55 P
SLOF7010002	231820100	CYTEC INDS INC COM	1 900 0000 \$	12/20/01	12/20/01	67 533 82	-49 996 03	17 537 79 P
SLOF7010002	231820100	CYTEC INDS INC COM	1 900 0000 \$	12/20/01	12/20/01	50 294 71	17 239 11 P	17 239 11 P
SLOF7010002	231820100	CYTEC INDS INC COM	2 100 0000 \$	12/20/01	12/20/01	74 642 64	51 683 56	20 959 08 P
SLOF7010002	231820100	CYTEC INDS INC COM	200 0000 \$	12/20/01	12/20/01	7 108 82	5 310 00	1 798 82 P
SLOF7010002	231820100	CYTEC INDS INC COM	3 700 0000 \$	12/20/01	12/20/01	131 513 22	-112 591 37	18 921 85 P
SLOF7010002	231820100	CYTEC INDS INC COM	3 800 0000 \$	12/20/01	12/20/01	135 601 89	-105 132 46	30 449 43 P
SLOF7010002	231820100	CYTEC INDS INC COM	6 601 0000 \$	12/20/01	12/20/01	47 800 93	52 298 43	15 502 50 P
SLOF7010002	231820100	CYTEC INDS INC COM	2 600 0000 \$	12/20/01	12/20/01	71 439 44	21 320 80 P	21 320 80 P
SLOF7010002	231820100	CYTEC INDS INC COM	13 300 0000 \$	12/20/01	12/20/01	474 606 42	366 255 15	108 251 47 P
SLOF7010002	231820100	CYTEC INDS INC COM	8 600 0000 \$	12/20/01	12/20/01	306 818 49	232 468 32	74 420 17 P
SLOF7010002	231820100	CYTEC INDS INC COM	1 900 0000 \$	12/20/01	12/20/01	64 479 79	31 433 63	33 026 14 P
SLOF7010002	231820100	CYTEC INDS INC COM	9 400 0000 \$	12/20/01	12/20/01	338 794 77	168 546 98	170 247 79 P
SLOF7010002	231820100	CYTEC INDS INC COM	6 100 0000 \$	12/20/01	12/20/01	219 856 18	112 088 11	107 768 07 P
SLOF7010002	231820100	CYTEC INDS INC COM	1 200 0000 \$	12/20/01	12/20/01	43 221 12	22 050 12	21 171 00 P
SLOF7010002	231820100	CYTEC INDS INC COM	5 200 0000 \$	12/20/01	12/20/01	187 291 51	104 734 76	82 556 75 P
SLOF7010002	231820100	CYTEC INDS INC COM	3 600 0000 \$	12/20/01	12/20/01	129 663 35	-70 624 44	39 038 91 P
SLOF7010002	231820100	CYTEC INDS INC COM	3 900 0000 \$	12/20/01	12/20/01	140 468 63	78 086 97	62 381 66 P
SLOF7010002	231820100	CYTEC INDS INC COM	3 700 0000 \$	12/20/01	12/20/01	131 265 11	-74 108 41	39 156 70 P
SLOF7010002	231820100	CYTEC INDS INC COM	1 000 0000 \$	12/20/01	12/20/01	34 017 60	-20 047 70	15 969 90 P
SLOF7010002	231820100	CYTEC INDS INC COM	1 100 0000 \$	12/20/01	12/20/01	39 619 36	22 044 42	17 572 94 P
SLOF7010002	231820100	CYTEC INDS INC COM	400 0000 \$	12/20/01	12/20/01	14 407 04	9 670 00	4 737 04 P
SLOF7010002	231820100	CYTEC INDS INC COM	2 100 0000 \$	12/20/01	12/20/01	82 840 47	57 533 72	25 486 75 P
SLOF7010002	231820100	CYTEC INDS INC COM	200 0000 \$	12/20/01	12/20/01	7 203 52	-4 978 46	2 225 06 P
SLOF7010002	231820100	CYTEC INDS INC COM	100 0000 \$	12/20/01	12/20/01	3 601 76	2 505 00	1 096 76 P
SLOF7010002	231820100	CYTEC INDS INC COM	3 100 0000 \$	12/20/01	12/20/01	111 634 53	-83 668 69	27 985 86 P
SLOF7010002	231820100	CYTEC INDS INC COM	3 200 0000 \$	12/20/01	12/20/01	115 236 31	-86 537 28	28 719 03 P
SLOF7010002	231820100	CYTEC INDS INC COM	2 500 0000 \$	12/20/01	12/20/01	90 043 99	-47 682 00	22 361 99 P
SLOF7010002	231820100	CYTEC INDS INC COM	4 000 0000 \$	12/20/01	12/20/01	144 070 39	104 533 60	39 546 79 P
SLOF7010002	231820100	CYTEC INDS INC COM	2 200 0000 \$	12/20/01	12/20/01	79 238 71	58 200 36	21 038 15 P
SLOF7010002	231820100	CYTEC INDS INC COM	2 100 0000 \$	12/20/01	12/20/01	75 436 96	55 675 20	19 961 76 P
SLOF7010002	231820100	CYTEC INDS INC COM	800 0000 \$	12/20/01	12/20/01	28 814 08	21 464 72	7 349 36 P
SLOF7010002	231820100	CYTEC INDS INC COM	900 0000 \$	12/20/01	12/20/01	24 515 84	24 519 62	8 096 22 P
SLOF7010002	231820100	CYTEC INDS INC COM	700 0000 \$	12/20/01	12/20/01	25 212 32	-18 948 93	6 263 39 P
SLOF7010002	231820100	CYTEC INDS INC COM	26 900 0000 \$	12/18/01	12/18/01	972 227 69	-445 317 54	316 910 15 P
SLOF7010002	231820100	CYTEC INDS INC COM	32 300 0000 \$	12/18/01	12/18/01	732 238 63	-451 485 38	100 753 25 P
SLOF7010002	231820100	CYTEC INDS INC COM	4 200 0000 \$	12/18/01	12/18/01	97 814 31	84 620 28	11 194 03 P
SLOF7010002	231820100	CYTEC INDS INC COM	600 0000 \$	12/18/01	12/18/01	18 631 30	16 937 50	1 693 80 P
SLOF7010002	231820100	CYTEC INDS INC COM	600 0000 \$	12/18/01	12/18/01	13 973 47	13 190 06	783 41 P
SLOF7010002	231820100	CYTEC INDS INC COM	300 0000 \$	12/18/01	12/18/01	6 946 74	-4 478 80	507 94 P
SLOF7010002	231820100	CYTEC INDS INC COM	500 0000 \$	12/18/01	12/18/01	11 644 56	10 177 92	926 64 P
SLOF7010002	231820100	CYTEC INDS INC COM	600 0000 \$	12/18/01	12/18/01	13 973 47	14 877 61	1 024 35 P
SLOF7010002	231820100	CYTEC INDS INC COM	700 0000 \$	12/18/01	12/18/01	16 302 39	15 948 93	1 424 78 P
SLOF7010002	231820100	CYTEC INDS INC COM	900 0000 \$	12/18/01	12/18/01	20 960 21	-19 093 29	1 864 92 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	294429105	EQUIFAX INC COM	1,200,000 S	06/02/99	12/18/01	12/21/01	27,946.95	25,788.20	2,158.75 P
SLOF2010002	294429105	EQUIFAX INC COM	1,700,000 S	07/14/99	12/18/01	12/21/01	39,591.51	35,579.30	4,012.21 P
SLOF2010002	294429105	EQUIFAX INC COM	2,500,000 S	07/21/99	12/18/01	12/21/01	56,222.80	50,904.80	7,318.00 P
SLOF2010002	294429105	EQUIFAX INC COM	1,900,000 S	10/03/99	12/20/01	12/26/01	42,740.02	40,487.84	12,252.18 P
SLOF2010002	294429105	EQUIFAX INC COM	3,700,000 S	10/19/99	12/20/01	12/26/01	83,230.57	54,164.17	29,066.40 P
SLOF2010002	294429105	EQUIFAX INC COM	2,000,000 S	12/22/99	12/20/01	12/26/01	44,989.50	26,330.94	18,658.56 P
SLOF2010002	294429105	EQUIFAX INC COM	2,100,000 S	04/27/00	12/20/01	12/26/01	47,218.97	16,848.21 P	12,542.23 P
SLOF2010002	03/02/00	EQUIFAX INC COM	1,600,000 S	03/02/00	12/20/01	12/26/01	35,991.60	-23,449.37	12,683.47 P
SLOF2010002	03/02/00	EQUIFAX INC COM	300,000 S	03/02/00	12/20/01	12/26/01	4,498.95	2,918.66	1,580.29 P
SLOF2010002	06/19/00	EQUIFAX INC COM	900,000 S	06/19/00	12/20/01	12/26/01	20,243.77	11,579.40	7,665.37 P
SLOF2010002	10/06/00	EQUIFAX INC COM	1,800,000 S	10/06/00	12/20/01	12/26/01	26,993.70	11,592.49	8,401.21 P
SLOF2010002	12/14/00	EQUIFAX INC COM	1,600,000 S	12/14/00	12/20/01	12/26/01	40,486.55	30,877.60	9,612.95 P
SLOF2010002	12/15/00	EQUIFAX INC COM	200,000 S	12/15/00	12/20/01	12/26/01	6,748.42	-4,969.22	1,779.20 P
SLOF2010002	01/31/01	EQUIFAX INC COM	2,400,000 S	01/31/01	12/20/01	12/26/01	53,987.40	-3,312.81	1,186.14 P
SLOF2010002	07/11/01	EQUIFAX INC COM	600,000 S	07/11/01	12/20/01	12/26/01	19,402.94	14,313.15 P	14,313.15 P
SLOF2010002	07/12/01	EQUIFAX INC COM	3,500,000 S	07/12/01	12/20/01	12/26/01	78,711.62	-74,254.60	4,477.02 P
SLOF2010002	07/13/01	EQUIFAX INC COM	1,400,000 S	07/13/01	12/20/01	12/26/01	31,492.65	30,684.36	808.29 P
SLOF2010002	09/18/01	EQUIFAX INC COM	5,200,000 S	09/18/01	12/20/01	12/26/01	116,972.69	113,360.00	3,612.69 P
SLOF2010002	09/19/01	EQUIFAX INC COM	1,600,000 S	09/19/01	12/20/01	12/26/01	35,991.60	-900.40 P	
SLOF2010002	08/03/99	EQUIFAX INC COM	1,700,000 S	08/03/99	12/19/01	12/24/01	39,411.14	-33,630.32	5,790.82 P
SLOF2010002	08/06/99	EQUIFAX INC COM	800,000 S	08/06/99	12/19/01	12/24/01	18,346.42	15,492.29	3,054.13 P
SLOF2010002	08/27/99	EQUIFAX INC COM	7,700,000 S	08/27/99	12/19/01	12/24/01	178,309.30	131,683.29	46,626.01 P
SLOF2010002	08/28/99	EQUIFAX INC COM	1,000,000 S	08/28/99	12/19/01	12/24/01	23,183.03	-17,718.17	5,464.86 P
SLOF2010002	08/29/99	EQUIFAX INC COM	700,000 S	08/29/99	12/19/01	12/24/01	16,228.12	12,524.91	3,703.21 P
SLOF2010002	09/03/99	EQUIFAX INC COM	2,600,000 S	09/03/99	12/19/01	12/24/01	60,273.87	-46,564.79	13,911.08 P
SLOF2010002	09/07/99	EQUIFAX INC COM	1,300,000 S	09/07/99	12/19/01	12/24/01	30,137.93	23,300.32	6,837.61 P
SLOF2010002	09/08/99	EQUIFAX INC COM	1,600,000 S	09/08/99	12/19/01	12/24/01	37,092.84	28,986.43	8,106.41 P
SLOF2010002	09/14/99	EQUIFAX INC COM	1,900,000 S	09/14/99	12/19/01	12/24/01	44,047.75	-31,417.07	12,630.68 P
SLOF2010002	09/15/99	EQUIFAX INC COM	1,300,000 S	09/15/99	12/19/01	12/24/01	30,137.93	-21,751.55	8,386.40 P
SLOF2010002	10/06/99	EQUIFAX INC COM	1,300,000 S	10/06/99	12/19/01	12/24/01	30,137.93	19,597.93	10,140.00 P
SLOF2010002	10/07/99	EQUIFAX INC COM	3,400,000 S	10/07/99	12/19/01	12/24/01	78,822.29	53,777.57	25,044.72 P
SLOF2010002	09/07/00	FEDERATED DEPT STORES INC DEL	200,000 S	09/07/00	09/19/01	09/24/01	4,636.61	3,209.23	1,427.38 P
SLOF2010002	09/08/00	FEDERATED DEPT STORES INC DEL	800,000 S	09/08/00	09/19/01	09/24/01	75,349.89	77,670.36	2,320.47 P
SLOF2010002	09/14/00	FEDERATED DEPT STORES INC DEL	600,000 S	09/14/00	09/24/01	09/24/01	22,323.89	22,240.00	85.89 P
SLOF2010002	09/14/00	FEDERATED DEPT STORES INC DEL	600,000 S	09/14/00	09/24/01	09/24/01	16,744.42	16,825.92	81.50 P
SLOF2010002	09/14/00	FEDERATED DEPT STORES INC DEL	8,000,000 S	09/14/00	09/20/01	09/23/01	218,911.09	-224,345.60	5,434.51 P
SLOF2010002	09/14/00	FEDERATED DEPT STORES INC DEL	1,600,000 S	09/14/00	09/20/01	09/23/01	43,782.22	-44,618.72	836.50 P
SLOF2010002	09/14/00	FEDERATED DEPT STORES INC DEL	2,500,000 S	09/14/00	09/20/01	09/23/01	68,409.71	-48,616.23	206.54 P
SLOF2010002	09/14/00	FEDERATED DEPT STORES INC DEL	3,400,000 S	09/14/00	09/20/01	09/23/01	91,223.03	-93,318.10	2,095.07 P
SLOF2010002	09/14/00	FEDERATED DEPT STORES INC DEL	1,400,000 S	09/14/00	09/20/01	09/23/01	37,563.42	37,345.00	217.42 P
SLOF2010002	10/12/00	FEDERATED DEPT STORES INC DEL	300,000 S	10/12/00	09/21/01	09/26/01	8,049.09	7,761.78	287.31 P
SLOF2010002	10/23/00	FEDERATED DEPT STORES INC DEL	2,100,000 S	10/23/00	09/21/01	09/26/01	56,343.64	-40,414.48	-18,070.84 P
SLOF2010002	11/06/00	FEDERATED DEPT STORES INC DEL	2,700,000 S	11/06/00	09/21/01	09/26/01	72,441.82	-91,238.13	-18,796.31 P
SLOF2010002	11/07/00	FEDERATED DEPT STORES INC DEL	1,700,000 S	11/07/00	09/21/01	09/26/01	26,830.30	-33,695.60	-6,865.30 P
SLOF2010002	11/10/00	FEDERATED DEPT STORES INC DEL	1,700,000 S	11/10/00	09/21/01	09/26/01	45,611.52	-52,528.81	-6,917.29 P
SLOF2010002	11/10/00	FEDERATED DEPT STORES INC DEL	3,200,000 S	11/10/00	09/24/01	09/27/01	86,269.12	58,877.76	12,608.64 P
SLOF2010002	11/29/00	FEDERATED DEPT STORES INC DEL	700,000 S	11/29/00	09/24/01	09/27/01	11,907.20	21,907.20	3,033.83 P
SLOF2010002	12/21/00	FEDERATED DEPT STORES INC DEL	1,700,000 S	12/21/00	09/24/01	09/27/01	45,830.47	51,804.04	-4,973.57 P
SLOF2010002	12/26/00	FEDERATED DEPT STORES INC DEL	500,000 S	12/26/00	09/24/01	09/27/01	45,830.47	30,922.82	5,092.55 P
SLOF2010002	04/17/01	FEDERATED DEPT STORES INC DEL	3,300,000 S	04/17/01	09/24/01	09/27/01	81,965.03	134,488.53	-45,523.50 P
SLOF2010002	09/06/00	FEDERATED DEPT STORES INC DEL	2,000,000 S	09/06/00	03/17/01	03/22/01	102,974.16	-64,801.88	38,172.28 P
SLOF2010002	09/07/00	FEDERATED DEPT STORES INC DEL	200,000 S	09/07/00	03/17/01	03/22/01	9,361.29	5,755.36	3,607.93 P
SLOF2010002	09/10/00	FEDERATED DEPT STORES INC DEL	2,700,000 S	09/10/00	01/04/01	01/09/01	104,660.54	78,953.94	29,709.60 P
SLOF2010002	09/10/00	FEDERATED DEPT STORES INC DEL	1,500,000 S	09/10/00	01/04/01	01/09/01	38,888.18	-47,663.30	15,024.88 P
SLOF2010002	09/10/00	FEDERATED DEPT STORES INC DEL	4,000,000 S	09/10/00	01/04/01	01/09/01	154,054.05	-116,968.80	37,085.25 P
SLOF2010002	09/10/00	FEDERATED DEPT STORES INC DEL	2,800,000 S	09/10/00	01/12/01	01/18/01	311,609.87	81,878.16	29,731.71 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	0905100	01/12/01	01/18/01	135,516.28	100,744.38	34,771.90	P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	0901100	01/11/01	01/17/01	116,442.31	87,726.60	28,715.71	P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	0906000	02/09/01	02/14/01	21,999.01	-14,727.70	7,271.31	P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	0906000	02/12/01	02/15/01	17,579.41	11,782.16	5,797.25	P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	0906000	02/13/01	02/16/01	70,509.64	-47,128.64	23,381.00	P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	0906000	02/14/01	02/20/01	17,194.32	34,292.02	18,902.30	P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	0905000	01/23/01	01/30/01	87,932.68	-130,375.08	57,537.60	P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	0906000	01/23/01	01/30/01	2,941.54	1,323.66	1,323.66	P
SLOF2010002	31410H101	FEDERATED DEPT STORES INC DEL	0906000	01/23/01	02/03/01	179,378.89	85,420.66	43,938.23	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	01/31/01	02/05/01	91,018.76	-63,543.75	27,475.01	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	02/22/01	02/27/01	36,755.61	-25,417.50	11,338.11	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	04/11/01	04/17/01	103,460.75	-72,016.25	31,444.50	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	04/12/01	04/18/01	79,622.60	-53,071.25	24,551.35	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	03/27/01	03/30/01	171,591.33	122,851.25	48,740.08	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	03/29/01	04/03/01	101,670.37	72,016.25	29,654.12	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	03/30/01	04/04/01	66,438.44	-46,598.75	19,839.69	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	04/16/01	04/20/01	221,012.46	152,505.00	64,507.46	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	04/09/01	04/12/01	96,811.72	-67,780.00	29,101.72	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	04/06/01	04/11/01	102,665.52	-72,016.25	30,649.27	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	04/03/01	04/06/01	193,899.88	139,796.23	54,103.63	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	04/02/01	04/05/01	103,208.82	72,016.25	31,192.57	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	04/03/01	04/10/01	102,523.37	72,016.25	30,507.32	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	01/09/01	01/12/01	201,434.15	132,305.00	48,929.15	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	01/08/01	01/11/01	340,277.75	258,411.25	81,866.50	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	01/05/01	01/10/01	265,620.63	211,812.50	53,808.13	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	05/17/01	05/22/01	88,354.34	55,071.25	33,283.29	P
SLOF2010002	319963104	FIRST DATA CORP COM	0901000	05/17/01	05/22/01	27,186.01	15,456.20	11,729.81	P
SLOF2010002	319963104	FIRST DATA CORP COM	0901000	06/19/01	06/22/01	106,163.37	-61,824.80	44,337.57	P
SLOF2010002	319963104	FIRST DATA CORP COM	0901000	06/13/01	06/18/01	112,846.99	-65,688.85	47,158.14	P
SLOF2010002	319963104	FIRST DATA CORP COM	1006000	06/21/01	06/26/01	33,026.60	18,810.05	14,216.55	P
SLOF2010002	319963104	FIRST DATA CORP COM	1012000	06/21/01	06/26/01	112,290.43	70,777.29	41,513.14	P
SLOF2010002	319963104	FIRST DATA CORP COM	0900000	06/20/01	06/25/01	171,495.22	100,445.20	71,029.92	P
SLOF2010002	319963104	FIRST DATA CORP COM	0921000	06/20/01	06/25/01	79,151.64	-45,994.08	33,157.56	P
SLOF2010002	319963104	FIRST DATA CORP COM	0929000	06/20/01	06/25/01	46,171.79	26,967.15	19,204.64	P
SLOF2010002	319963104	FIRST DATA CORP COM	1004000	06/20/01	06/25/01	19,787.91	-11,575.59	8,212.32	P
SLOF2010002	319963104	FIRST DATA CORP COM	1006000	06/20/01	06/25/01	112,131.49	-63,934.17	48,177.32	P
SLOF2010002	319963104	FIRST DATA CORP COM	1122000	01/23/01	01/28/01	93,541.53	-46,231.49	47,310.04	P
SLOF2010002	319963104	FIRST DATA CORP COM	1122000	01/23/01	01/28/01	181,807.29	121,508.01	10,799.28	P
SLOF2010002	319963104	FIRST DATA CORP COM	0104011	04/06/01	04/11/01	18,111.08	15,957.08	2,154.00	P
SLOF2010002	319963104	FIRST DATA CORP COM	1122000	04/06/01	04/11/01	7,570.75	-8,528.80	-935.05	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	03/14/01	03/17/01	104,167.38	105,829.56	1,662.18	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	03/13/01	03/16/01	112,514.24	109,749.17	2,765.07	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	04/02/01	04/05/01	98,536.28	100,717.31	2,181.03	P
SLOF2010002	319963104	FIRST DATA CORP COM	06/19/000	03/28/01	04/02/01	83,701.22	49,722.59	-4,722.59	P
SLOF2010002	319963104	FIRST DATA CORP COM	06/19/000	03/28/01	03/30/01	30,722.69	10,690.92	31.77	P
SLOF2010002	319963104	FIRST DATA CORP COM	06/19/000	03/28/01	03/30/01	48,697.61	-45,660.30	3,037.31	P
SLOF2010002	319963104	FIRST DATA CORP COM	06/19/000	03/29/01	04/03/01	28,688.21	26,816.37	1,871.84	P
SLOF2010002	319963104	FIRST DATA CORP COM	1011000	03/29/01	04/03/01	52,519.67	-47,603.62	4,936.05	P
SLOF2010002	319963104	FIRST DATA CORP COM	04/23/000	03/27/01	03/30/01	39,020.24	39,203.18	282.94	P
SLOF2010002	319963104	FIRST DATA CORP COM	04/27/000	03/27/01	03/30/01	47,099.64	-45,315.53	1,784.11	P
SLOF2010002	319963104	FIRST DATA CORP COM	05/01/000	03/27/01	03/30/01	39,853.54	-34,054.06	1,799.48	P
SLOF2010002	319963104	FIRST DATA CORP COM	05/01/000	03/27/01	03/30/01	36,230.49	-35,528.80	701.69	P
SLOF2010002	319963104	FIRST DATA CORP COM	05/01/000	03/27/01	03/30/01	94,199.27	-93,400.58	798.69	P
SLOF2010002	319963104	FIRST DATA CORP COM	05/01/000	03/27/01	03/30/01	97,822.32	97,794.54	37.78	P
SLOF2010002	319963104	FIRST DATA CORP COM	05/01/000	03/27/01	03/30/01	47,099.64	-45,315.53	1,784.11	P
SLOF2010002	319963104	FIRST DATA CORP COM	05/02/000	03/27/01	03/30/01	39,853.54	-34,054.06	1,799.48	P
SLOF2010002	319963104	FIRST DATA CORP COM	05/24/000	03/27/01	03/30/01	833.30	863.33	31.03	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	03/26/01	03/29/01	109,180.33	81,233.50	28,644.83	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	03/26/01	03/29/01	6,482.94	5,545.29	937.65	P
SLOF2010002	319963104	FIRST DATA CORP COM	04/14/000	03/26/01	03/29/01	34,940.16	53,183.70	1,756.46	P
SLOF2010002	319963104	FIRST DATA CORP COM	04/17/000	03/26/01	03/29/01	54,940.16	51,945.00	2,995.16	P
SLOF2010002	319963104	FIRST DATA CORP COM	04/23/000	03/26/01	03/29/01	4,505.09	-4,488.66	16.43	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	03/26/01	03/29/01	26,943.64	28,441.48	1,537.84	P
SLOF2010002	319963104	FIRST DATA CORP COM	03/18/99	03/26/01	03/29/01	83,442.81	81,966.62	1,476.62	P
SLOF2010002	319963104	FIRST DATA CORP COM	1122000	03/19/01	03/22/01	25,953.83	-27,437.29	1,481.46	P
SLOF2010002	319963104	FIRST DATA CORP COM	1122000	03/19/01	03/22/01	82,428.31	-60,193.51	22,232.80	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	02/21/00	03/21/01	03/24/01	103,430.43	77,904.84	25,525.61 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/01/00	03/21/01	03/21/01	17,640.97	-13,133.58	4,508.39 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/16/00	03/21/01	03/21/01	11,800.10	94,703.47	17,091.63 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/16/00	03/21/01	03/21/01	20,594.55	-18,797.58	1,796.97 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/21/00	03/21/01	03/21/01	46,736.04	-33,165.00	11,571.04 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/21/00	03/21/01	03/21/01	97,067.16	74,863.71	22,203.45 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/21/00	03/21/01	03/21/01	51,137.99	34,781.16	16,356.83 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/21/00	03/21/01	03/21/01	10,096.98	7,349.11	2,747.87 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/21/00	03/21/01	03/21/01	95,611.45	72,231.91	23,379.54 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/21/00	03/21/01	03/21/01	116,964.41	109,749.17	7,215.24 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/21/00	03/21/01	03/21/01	129,017.13	-123,427.63	3,589.50 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/21/00	03/21/01	03/21/01	120,407.28	117,583.40	2,818.88 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	02/14/01	02/21/01	02/21/01	54,669.22	30,954.97	3,634.25 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	02/14/01	02/21/01	02/21/01	37,567.62	35,276.52	2,291.10 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/07/01	03/07/01	03/07/01	172,186.46	184,543.38	3,643.08 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/05/01	03/05/01	03/05/01	211,422.38	211,659.12	236.74 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	03/06/01	03/06/01	03/06/01	105,829.56	1,830.67 P	1,830.67 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/11/01	12/11/01	12/11/01	35,870.46	-45,042.84	-9,172.38 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/11/01	12/11/01	12/11/01	9,964.02	13,093.15	3,129.13 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/11/01	12/11/01	12/11/01	13,949.62	18,401.39	4,451.77 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/11/01	12/11/01	12/11/01	40,000.06	53,573.40	13,573.34 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/11/01	12/11/01	12/11/01	164,000.16	136,627.40	-32,627.24 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/20/01	12/20/01	12/20/01	39,734.47	-52,549.00	-12,824.53 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/20/01	12/20/01	12/20/01	29,793.35	39,068.40	9,275.05 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/20/01	12/20/01	12/20/01	3,372.45	3,010.00	1,037.55 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/20/01	12/20/01	12/20/01	15,819.79	20,166.96	4,347.17 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/20/01	12/20/01	12/20/01	28,104.41	18,366.23	9,738.16 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/20/01	12/20/01	12/20/01	12,044.75	7,815.00	4,229.75 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/20/01	12/20/01	12/20/01	108,402.73	-49,226.38	39,176.35 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	139,402.50	-116,331.25	33,071.25 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	135,420.54	-95,173.82	40,246.72 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	19,914.79	-13,996.00	5,918.79 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	39,829.57	27,420.20	12,409.37 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	35,761.40	36,423.10	19,238.30 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	203,126.81	135,715.08	67,411.73 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	67,710.27	-46,538.78	21,171.49 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	71,693.23	-49,176.34	22,516.69 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	39,829.57	26,737.50	13,092.07 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	15,931.83	-10,760.64	5,171.19 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	37,880.70	-18,541.25	9,339.45 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	13,931.83	10,602.12	3,329.71 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	23,897.74	13,762.30	8,132.34 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/18/01	12/21/01	12/21/01	307,293.10	-306,264.81	61,028.29 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/18/01	12/21/01	12/21/01	122,431.03	102,067.50	20,363.53 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/18/01	12/21/01	12/21/01	620,053.94	-521,828.75	98,225.19 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/09/01	07/12/01	07/12/01	34,155.83	29,638.53	4,517.30 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/09/01	07/12/01	07/12/01	7,589.74	-6,586.34	1,003.40 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/12/01	07/12/01	07/12/01	87,334.52	75,742.91	11,591.61 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/13/01	07/13/01	07/13/01	60,734.45	32,690.72	8,043.73 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/13/01	07/13/01	07/13/01	18,978.46	16,483.85	2,494.61 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/17/01	07/20/01	07/20/01	11,334.62	9,879.31	1,455.31 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/09/01	07/09/01	07/09/01	53,232.58	-48,104.38	7,132.20 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/06/01	07/06/01	07/06/01	45,982.58	39,318.04	6,664.54 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	08/23/01	08/23/01	08/23/01	15,181.05	13,172.68	2,008.37 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	08/21/01	08/21/01	08/21/01	22,769.24	19,739.02	3,030.22 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	08/22/01	08/22/01	08/22/01	53,159.28	-48,104.38	7,054.90 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	08/22/01	08/22/01	08/22/01	22,783.15	19,739.02	3,024.13 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/13/01	07/13/01	07/13/01	15,263.57	-13,172.68	2,090.89 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/13/01	07/13/01	07/13/01	91,044.96	113,701.90	22,657.94 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/24/01	12/24/01	12/24/01	45,524.48	38,243.51	12,719.03 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	17,509.42	-32,585.95	5,076.53 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	7,003.77	-9,077.72	-2,073.95 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	12/19/01	12/24/01	12/24/01	52,538.23	-47,732.95	15,204.70 P
SLOF2010002	339031008	FLEET BOSTON FINL CORP COM	07/17/01	07/17/01	07/17/01	31,516.93	-40,817.61	-9,300.66 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	354613101	FRANKLIN RES INC COM	500,000 S	07/17/01	12/19/01	12/24/01	17,509.42	-21,822.23	5,312.83 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,100,000 S	07/18/01	12/19/01	12/24/01	34,520.71	36,123.92	11,603.21 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,800,000 S	07/19/01	12/19/01	12/24/01	63,033.90	-42,366.20	19,332.30 P
SLOF2010002	354613101	FRANKLIN RES INC COM	3,400,000 S	07/20/01	12/19/01	12/24/01	119,064.02	146,577.06	27,513.04 P
SLOF2010002	354613101	FRANKLIN RES INC COM	500,000 S	08/02/01	12/19/01	12/24/01	10,505.65	13,185.00	2,679.35 P
SLOF2010002	354613101	FRANKLIN RES INC COM	800,000 S	08/03/01	12/19/01	12/24/01	28,015.06	34,980.00	6,964.94 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,500,000 S	08/04/01	12/19/01	12/24/01	52,528.25	-43,252.70	-12,274.45 P
SLOF2010002	354613101	FRANKLIN RES INC COM	200,000 S	08/07/01	12/19/01	12/24/01	7,003.77	-4,612.00	-1,608.23 P
SLOF2010002	354613101	FRANKLIN RES INC COM	600,000 S	07/02/01	12/18/01	12/21/01	20,910.06	17,282.96	-6,352.90 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,800,000 S	07/03/01	12/18/01	12/21/01	62,790.18	81,303.04	18,592.86 P
SLOF2010002	354613101	FRANKLIN RES INC COM	2,500,000 S	07/05/01	12/18/01	12/21/01	80,231.90	104,361.81	24,129.91 P
SLOF2010002	354613101	FRANKLIN RES INC COM	3,200,000 S	07/06/01	12/18/01	12/21/01	76,743.54	-98,476.40	21,732.84 P
SLOF2010002	354613101	FRANKLIN RES INC COM	900,000 S	07/09/01	12/18/01	12/21/01	31,293.09	39,928.04	8,542.95 P
SLOF2010002	354613101	FRANKLIN RES INC COM	2,800,000 S	07/10/01	12/18/01	12/21/01	97,675.62	124,214.72	26,541.10 P
SLOF2010002	354613101	FRANKLIN RES INC COM	300,000 S	08/07/01	12/20/01	12/26/01	10,565.58	12,918.00	2,354.42 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,500,000 S	08/09/01	12/20/01	12/26/01	45,775.50	55,458.78	9,683.28 P
SLOF2010002	354613101	FRANKLIN RES INC COM	300,000 S	08/10/01	12/20/01	12/26/01	10,563.58	12,732.39	2,168.81 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,500,000 S	08/11/01	12/20/01	12/26/01	52,817.89	-43,918.75	11,000.86 P
SLOF2010002	354613101	FRANKLIN RES INC COM	200,000 S	08/13/01	12/20/01	12/26/01	7,042.38	8,531.74	1,489.36 P
SLOF2010002	354613101	FRANKLIN RES INC COM	500,000 S	08/14/01	12/20/01	12/26/01	17,603.96	21,586.33	3,982.37 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,100,000 S	08/15/01	12/20/01	12/26/01	38,733.12	-47,421.22	8,688.10 P
SLOF2010002	354613101	FRANKLIN RES INC COM	800,000 S	08/16/01	12/20/01	12/26/01	28,169.54	34,624.00	6,454.46 P
SLOF2010002	354613101	FRANKLIN RES INC COM	500,000 S	08/17/01	12/20/01	12/26/01	17,403.96	21,512.50	3,906.54 P
SLOF2010002	354613101	FRANKLIN RES INC COM	2,200,000 S	08/17/01	12/20/01	12/26/01	77,468.23	92,522.32	15,054.09 P
SLOF2010002	354613101	FRANKLIN RES INC COM	900,000 S	08/20/01	12/20/01	12/26/01	31,680.72	37,831.23	6,150.51 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,900,000 S	09/03/01	12/20/01	12/26/01	66,902.66	78,787.68	11,885.02 P
SLOF2010002	354613101	FRANKLIN RES INC COM	400,000 S	08/22/01	12/20/01	12/26/01	14,084.77	16,806.64	2,721.87 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,500,000 S	08/23/01	12/20/01	12/26/01	52,817.89	-43,071.83	10,253.96 P
SLOF2010002	354613101	FRANKLIN RES INC COM	2,100,000 S	08/23/01	12/20/01	12/26/01	87,389.40	87,444.36	54.96 P
SLOF2010002	354613101	FRANKLIN RES INC COM	600,000 S	08/29/01	12/20/01	12/26/01	21,127.15	24,876.54	3,749.39 P
SLOF2010002	354613101	FRANKLIN RES INC COM	800,000 S	09/03/01	12/20/01	12/26/01	21,169.54	32,583.84	11,414.30 P
SLOF2010002	354613101	FRANKLIN RES INC COM	3,600,000 S	09/06/01	12/20/01	12/26/01	143,781.84	173,028.32	29,246.48 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,200,000 S	10/25/01	12/20/01	12/26/01	42,234.31	38,959.68	-3,274.63 P
SLOF2010002	354613101	FRANKLIN RES INC COM	1,500,000 S	10/26/01	12/20/01	12/26/01	52,817.89	-49,739.85	3,078.04 P
SLOF2010002	354613101	FRANKLIN RES INC COM	2,100,000 S	10/29/01	12/20/01	12/26/01	80,917.43	-74,596.82	6,320.61 P
SLOF2010002	354613101	GALILEO INTL INC COM	300,000 S	03/18/99	06/21/01	06/26/01	70,771.20	103,647.50	32,876.30 P
SLOF2010002	354613101	GALILEO INTL INC COM	2,400,000 S	03/27/99	06/21/01	06/26/01	77,204.94	108,000.00	30,795.06 P
SLOF2010002	354613101	GALILEO INTL INC COM	2,800,000 S	06/17/99	06/21/01	06/26/01	90,072.43	135,241.40	45,168.97 P
SLOF2010002	354613101	GALILEO INTL INC COM	2,000,000 S	06/18/99	06/21/01	06/26/01	64,337.45	-88,684.80	-24,347.35 P
SLOF2010002	354613101	GALILEO INTL INC COM	700,000 S	07/27/99	06/21/01	06/26/01	22,318.11	-34,923.91	-12,405.80 P
SLOF2010002	354613101	GALILEO INTL INC COM	500,000 S	08/03/99	06/21/01	06/26/01	16,084.36	23,656.45	7,572.09 P
SLOF2010002	354613101	GALILEO INTL INC COM	1,500,000 S	08/06/99	06/21/01	06/26/01	48,253.09	70,780.03	22,526.96 P
SLOF2010002	354613101	GALILEO INTL INC COM	1,000,000 S	08/11/99	06/21/01	06/26/01	32,148.73	-42,780.60	-10,631.87 P
SLOF2010002	354613101	GALILEO INTL INC COM	2,400,000 S	09/11/99	06/21/01	06/26/01	76,969.75	-90,214.56	-13,244.81 P
SLOF2010002	354613101	GALILEO INTL INC COM	3,000,000 S	10/12/99	06/22/01	06/27/01	96,212.19	-87,997.90	8,214.29 P
SLOF2010002	354613101	GALILEO INTL INC COM	1,700,000 S	10/13/99	06/22/01	06/27/01	54,320.34	-49,241.01	5,079.33 P
SLOF2010002	354613101	GALILEO INTL INC COM	1,500,000 S	11/12/99	06/22/01	06/27/01	48,106.09	-45,646.20	2,459.89 P
SLOF2010002	354613101	GALILEO INTL INC COM	10,900,000 S	03/18/99	06/19/01	06/22/01	341,875.80	528,483.23	186,607.43 P
SLOF2010002	354613101	GALILEO INTL INC COM	3,900,000 S	03/18/99	06/19/01	06/22/01	159,860.24	240,273.75	80,413.51 P
SLOF2010002	354613101	GALILEO INTL INC COM	3,900,000 S	03/18/99	06/19/01	06/22/01	83,602.14	189,090.33	105,488.19 P
SLOF2010002	354613101	GENERAL DYNAMICS CORP COM	200,000 S	03/18/99	05/23/01	05/29/01	16,593.62	-9,210.00	7,383.62 P
SLOF2010002	354613101	GENERAL DYNAMICS CORP COM	1,600,000 S	03/18/99	05/23/01	05/29/01	132,602.11	74,480.00	-58,122.11 P
SLOF2010002	354613101	GENERAL DYNAMICS CORP COM	10,700,000 S	03/18/99	05/23/01	05/29/01	846,098.88	-498,085.00	348,013.88 P
SLOF2010002	354613101	GENERAL DYNAMICS CORP COM	2,200,000 S	03/18/99	05/23/01	05/29/01	172,629.78	102,410.00	70,219.78 P
SLOF2010002	354613101	GENERAL DYNAMICS CORP COM	3,000,000 S	03/18/99	05/23/01	05/29/01	235,404.23	193,296.90	42,107.33 P
SLOF2010002	354613101	GENERAL DYNAMICS CORP COM	400,000 S	12/16/99	12/19/01	12/24/01	31,387.23	-19,982.52	11,404.71 P
SLOF2010002	354613101	GENERAL DYNAMICS CORP COM	600,000 S	12/17/99	12/19/01	12/24/01	47,080.85	29,598.78	-17,482.07 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	2,400,000 \$	1270599	12/19/01	12/24/01	184,323.40	116,636.88	71,686.52 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	4,000,000 \$	1270599	12/19/01	12/24/01	313,072.33	190,564.80	123,507.53 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	700,000 \$	04/71000	12/19/01	12/24/01	54,937.66	36,353.91	18,583.75 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	2,400,000 \$	04/71000	12/19/01	12/24/01	184,323.40	122,901.60	61,421.80 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	700,000 \$	04/71000	12/19/01	12/24/01	54,937.66	34,683.23	20,254.43 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	400,000 \$	02/07/01	12/19/01	12/24/01	31,387.23	22,120.00	9,267.23 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	1,600,000 \$	02/07/01	12/19/01	12/24/01	123,548.93	103,319.36	20,229.57 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	400,000 \$	02/09/01	12/19/01	12/24/01	31,387.23	26,634.08	4,753.15 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	800,000 \$	02/09/01	12/20/01	12/26/01	63,189.25	53,248.16	9,941.09 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	3,600,000 \$	03/01/01	12/20/01	12/26/01	284,351.63	-239,616.20	44,665.43 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	800,000 \$	03/29/01	12/20/01	12/26/01	63,189.25	-49,199.20	13,990.05 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	1,500,000 \$	06/22/01	12/20/01	12/26/01	118,479.85	110,844.95	7,594.90 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	1,700,000 \$	10/71001	12/20/01	12/26/01	134,277.16	136,940.10	2,663.94 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	1,100,000 \$	10/71001	12/20/01	12/26/01	86,183.22	90,563.71	-4,380.49 P
SLOF2010002	369530108	GENERAL DYNAMICS CORP COM	1,700,000 \$	10/23/01	12/20/01	12/26/01	134,277.16	141,147.60	-6,870.44 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	3,400,000 \$	01/12/01	05/10/01	05/13/01	73,429.31	-80,493.30	7,063.92 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	1,000,000 \$	01/12/01	05/11/01	05/16/01	2,080.69	-2,367.45	216.76 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	5,300,000 \$	01/11/01	05/09/01	05/14/01	115,631.08	124,563.80	12,754.72 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	1,800,000 \$	01/12/01	05/09/01	05/14/01	37,208.35	-42,324.36	5,020.21 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	600,000 \$	01/12/01	05/10/01	05/15/01	12,958.13	14,309.52	1,351.39 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	1,400,000 \$	03/16/99	03/09/01	03/14/01	31,751.91	23,035.83	8,716.08 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	3,200,000 \$	11/20/00	03/04/01	03/11/01	71,248.01	79,418.24	-8,150.23 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	1,600,000 \$	01/71001	03/08/01	03/11/01	35,634.01	37,400.96	1,766.95 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	600,000 \$	07/21000	03/04/01	03/09/01	13,627.46	15,799.50	2,172.04 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	2,800,000 \$	06/02/00	03/04/01	03/09/01	63,394.83	74,775.12	-11,380.29 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	1,300,000 \$	08/17/00	05/04/01	05/09/01	34,068.66	-42,688.80	8,620.14 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	2,200,000 \$	08/17/00	05/07/01	05/10/01	50,270.52	-62,610.24	-12,339.72 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	800,000 \$	08/18/00	03/07/01	03/10/01	34,275.33	-45,750.73	11,475.40 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	1,300,000 \$	11/20/00	03/07/01	03/10/01	29,705.31	-32,263.66	2,558.35 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	300,000 \$	03/04/00	03/01/01	03/04/01	4,354.73	-6,635.38	2,280.65 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	2,400,000 \$	03/03/00	03/01/01	03/04/01	52,280.81	-70,913.20	-18,644.39 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	1,200,000 \$	03/03/00	03/07/01	03/10/01	37,253.97	35,462.60	-1,791.37 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	2,800,000 \$	07/02/00	03/02/01	03/07/01	63,392.39	79,390.00	15,997.61 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	700,000 \$	07/03/00	03/02/01	03/07/01	15,898.15	-19,766.25	3,868.10 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	2,700,000 \$	07/06/00	03/02/01	03/07/01	61,211.43	76,398.66	15,077.23 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	100,000 \$	07/06/00	03/02/01	03/07/01	2,299.38	2,829.38	590.00 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	3,300,000 \$	07/16/00	03/03/01	03/06/01	73,841.69	92,448.18	-16,606.49 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	1,500,000 \$	07/28/00	03/03/01	03/06/01	34,473.50	39,498.75	5,025.25 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	2,600,000 \$	03/16/99	04/17/01	04/20/01	51,138.21	-42,780.83	9,357.38 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	100,000 \$	02/14/00	04/20/01	05/03/01	2,153.92	-3,301.67	1,147.75 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	300,000 \$	02/15/00	04/27/01	05/03/01	10,469.85	16,308.33	-5,838.48 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	900,000 \$	02/15/00	04/20/01	05/03/01	19,402.26	29,799.39	10,397.13 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	300,000 \$	02/16/00	04/20/01	05/03/01	6,467.73	-9,903.00	3,437.27 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	3,100,000 \$	03/04/00	04/20/01	05/03/01	66,033.46	-93,853.39	37,024.93 P
SLOF2010002	369530108	GENERAL MOTORS CORP CL H NEW	9,800,000 \$	03/16/99	04/27/01	05/03/01	203,209.06	161,230.84	43,978.22 P
SLOF2010002	369530108	HCA HEALTHCARE CO COM	1,100,000 \$	02/21/01	04/24/01	04/27/01	83,658.73	-63,816.67	19,840.06 P
SLOF2010002	369530108	HCA HEALTHCARE CO COM	1,100,000 \$	02/21/01	03/06/01	03/09/01	41,894.26	-41,847.85	50.41 P
SLOF2010002	369530108	HCA HEALTHCARE CO COM	1,100,000 \$	02/21/01	03/03/01	03/06/01	136,121.30	-133,152.25	2,969.05 P
SLOF2010002	369530108	HCA HEALTHCARE CO COM	700,000 \$	02/23/01	03/07/01	03/10/01	41,966.78	-41,847.85	118.93 P
SLOF2010002	369530108	HARCOURT GEN INC	1,000,000 \$	02/23/01	03/12/01	03/15/01	26,706.14	26,628.00	78.14 P
SLOF2010002	369530108	HARCOURT GEN INC	1,000,000 \$	01/17/99	01/20/01	02/02/01	37,352.49	-38,031.00	19,221.49 P
SLOF2010002	369530108	HARCOURT GEN INC	300,000 \$	01/17/00	01/20/01	02/02/01	17,203.75	12,165.33	5,040.42 P
SLOF2010002	369530108	HARCOURT GEN INC	200,000 \$	01/17/00	01/20/01	02/02/01	11,470.50	7,940.00	3,530.50 P
SLOF2010002	369530108	HARCOURT GEN INC	100,000 \$	01/12/00	01/20/01	02/02/01	5,735.25	3,963.87	1,769.38 P
SLOF2010002	369530108	HARCOURT GEN INC	1,100,000 \$	01/14/00	01/20/01	02/02/01	63,087.74	-44,394.02	18,693.72 P
SLOF2010002	369530108	HARCOURT GEN INC	800,000 \$	01/16/00	01/20/01	02/02/01	43,881.99	32,488.72	13,393.27 P
SLOF2010002	369530108	HARCOURT GEN INC	200,000 \$	01/19/00	01/20/01	02/02/01	11,470.50	8,098.94	3,371.56 P
SLOF2010002	369530108	HARCOURT GEN INC	1,100,000 \$	12/15/99	01/29/01	02/01/01	63,030.21	-42,014.83	21,015.38 P
SLOF2010002	369530108	HARCOURT GEN INC	800,000 \$	12/15/99	01/29/01	02/01/01	45,640.15	30,233.56	15,406.59 P
SLOF2010002	369530108	HARCOURT GEN INC	300,000 \$	12/17/99	01/29/01	02/01/01	17,190.06	11,409.30	5,780.76 P
SLOF2010002	369530108	HARCOURT GEN INC	1,500,000 \$	12/16/99	01/23/01	02/01/01	83,880.38	37,911.55	27,964.83 P
SLOF2010002	369530108	HARCOURT GEN INC	600,000 \$	12/16/99	01/21/01	02/01/01	74,489.46	50,190.01	24,299.45 P
SLOF2010002	369530108	HARCOURT GEN INC	500,000 \$	04/21/00	01/21/01	02/01/01	34,379.75	22,917.18	11,462.57 P
SLOF2010002	369530108	HARCOURT GEN INC	100,000 \$	03/08/01	02/03/01	02/03/01	17,868.85	17,868.85	10,357.99 P
SLOF2010002	369530108	HARCOURT GEN INC	100,000 \$	03/08/01	02/03/01	02/03/01	3,723.29	3,623.93	2,099.56 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	41163G101	HARCOURT GEN INC	05/22/00	02/08/01	02/13/01	11,450.58	7,484.76	3,965.82 P
SLOF2010002	41163G101	HARCOURT GEN INC	01/20/00	02/06/01	02/06/01	51,378.78	-40,922.90	16,455.88 P
SLOF2010002	41163G101	HARCOURT GEN INC	01/21/00	02/06/01	02/06/01	51,640.91	-36,945.00	14,695.91 P
SLOF2010002	41163G101	HARCOURT GEN INC	01/26/00	02/06/01	02/06/01	97,143.93	-70,543.70	26,598.23 P
SLOF2010002	41163G101	HARCOURT GEN INC	01/26/00	02/06/01	02/06/01	5,737.88	-4,130.26	1,607.62 P
SLOF2010002	41163G101	HARCOURT GEN INC	1/30/0000 S	02/05/01	02/05/01	86,097.12	-61,384.35	24,712.77 P
SLOF2010002	41163G101	HARCOURT GEN INC	1/30/0000 S	02/07/01	02/07/01	103,312.23	74,344.68	28,967.55 P
SLOF2010002	41163G101	HARCOURT GEN INC	5/00/0000 S	02/07/01	02/07/01	28,697.84	20,268.75	8,429.09 P
SLOF2010002	41163G101	HARCOURT GEN INC	1/00/0000 S	02/05/01	02/05/01	57,239.79	-40,537.50	16,702.29 P
SLOF2010002	41163G101	HARCOURT GEN INC	1/10/0000 S	02/05/01	02/05/01	62,563.77	-44,054.78	18,508.99 P
SLOF2010002	41163G101	HARCOURT GEN INC	01/31/00	02/08/01	02/08/01	40,067.85	27,989.92	12,077.93 P
SLOF2010002	41163G101	HARCOURT GEN INC	02/01/00	02/08/01	02/08/01	28,619.89	20,064.23	8,555.64 P
SLOF2010002	41163G101	HARCOURT GEN INC	02/02/00	02/08/01	02/08/01	91,513.66	-64,208.80	27,374.86 P
SLOF2010002	41163G101	HARCOURT GEN INC	02/03/00	02/08/01	02/08/01	11,447.96	-8,010.00	3,437.96 P
SLOF2010002	41163G101	HARCOURT GEN INC	02/04/00	02/08/01	02/08/01	17,171.94	12,013.00	5,158.94 P
SLOF2010002	41163G101	HARCOURT GEN INC	02/05/00	02/08/01	02/08/01	22,860.64	15,307.52	7,553.12 P
SLOF2010002	41163G101	HARCOURT GEN INC	02/06/00	02/09/01	02/09/01	97,157.71	-65,269.08	31,788.63 P
SLOF2010002	41163G101	HARCOURT GEN INC	03/31/00	02/09/01	02/09/01	5,713.16	3,691.76	2,021.40 P
SLOF2010002	41163G101	HARCOURT GEN INC	04/12/00	02/09/01	02/09/01	40,006.11	26,012.00	13,994.11 P
SLOF2010002	41163G101	HARCOURT GEN INC	04/13/00	02/09/01	02/09/01	62,866.75	-40,275.62	22,591.13 P
SLOF2010002	41163G101	HARCOURT GEN INC	04/14/00	02/09/01	02/09/01	45,721.27	28,416.24	17,305.03 P
SLOF2010002	41163G101	HARCOURT GEN INC	04/14/00	02/09/01	02/09/01	17,150.99	10,656.09	6,500.90 P
SLOF2010002	41163G101	HARCOURT GEN INC	04/17/00	02/12/01	02/12/01	17,986.39	10,656.09	7,330.30 P
SLOF2010002	41163G101	HARCOURT GEN INC	04/17/00	02/07/01	02/07/01	45,841.03	-27,474.08	18,366.95 P
SLOF2010002	41163G101	HARCOURT GEN INC	04/19/00	02/12/01	02/12/01	7,219.12	4,241.14	2,977.98 P
SLOF2010002	41163G101	HARCOURT GEN INC	12/10/99	01/29/01	01/29/01	28,633.34	19,303.85	9,349.49 P
SLOF2010002	41163G101	HARRIS ENTMT INC COM	1/21/01	12/18/01	12/18/01	64,618.34	-59,464.44	5,153.90 P
SLOF2010002	41163G101	HARRIS ENTMT INC COM	1/27/01	12/20/01	12/20/01	10,741.80	-9,910.74	831.06 P
SLOF2010002	41163G101	HARRIS ENTMT INC COM	1/28/01	12/20/01	12/20/01	21,483.60	19,786.26	1,697.34 P
SLOF2010002	41163G101	HARRIS ENTMT INC COM	1/27/01	12/24/01	12/24/01	24,983.14	23,125.06	1,858.08 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	04/14/00	12/19/01	12/24/01	2,923.27	2,792.50	131.77 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	03/07/01	12/19/01	12/24/01	40,933.81	33,402.74	7,531.07 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	03/08/01	12/19/01	12/24/01	5,830.54	-4,884.60	965.94 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	03/09/01	12/19/01	12/24/01	38,028.34	-31,265.00	6,763.34 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	03/09/01	12/20/01	12/26/01	8,566.21	7,215.00	1,351.21 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	03/13/01	12/20/01	12/26/01	8,566.21	7,065.00	1,501.21 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/29/99	12/18/01	12/21/01	5,934.62	-4,750.06	1,184.56 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/30/99	12/18/01	12/21/01	30,444.29	39,994.40	10,449.89 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	10/04/99	12/18/01	12/21/01	35,607.73	29,064.74	6,542.99 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	10/04/99	12/18/01	12/21/01	8,901.93	7,251.51	1,650.42 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	10/05/99	12/18/01	12/21/01	38,575.04	30,330.86	8,244.18 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	10/05/99	12/18/01	12/21/01	3,934.62	-4,664.43	1,270.17 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	04/14/00	12/18/01	12/21/01	56,378.91	53,037.30	3,341.61 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/29/99	11/27/01	11/20/01	49,379.60	35,623.42	13,704.18 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/30/99	11/06/01	11/09/01	17,242.17	11,322.67	5,919.50 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/30/99	11/06/01	11/09/01	106,901.48	72,111.24	34,790.24 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/27/99	11/06/01	11/09/01	6,896.87	-4,763.17	2,133.70 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/27/99	11/05/01	11/08/01	17,489.87	11,333.50	6,154.37 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	04/12/99	11/01/01	11/03/01	27,983.78	18,116.27	9,867.51 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	04/12/99	11/01/01	11/06/01	37,664.05	-27,709.26	9,954.79 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	04/12/99	11/01/01	11/06/01	10,272.01	-6,764.63	3,507.38 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	08/21/99	11/02/01	11/07/01	27,778.59	18,039.01	9,739.58 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/01/99	11/02/01	11/07/01	59,029.51	-38,551.93	20,477.56 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/02/99	11/02/01	11/07/01	34,723.24	-22,328.55	12,394.69 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/03/99	11/02/01	11/07/01	31,250.92	20,647.84	10,603.08 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/07/99	11/02/01	11/07/01	38,195.56	24,938.09	13,257.47 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/29/99	11/04/01	11/14/01	10,341.10	7,123.08	3,218.02 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/29/99	11/07/01	11/13/01	55,533.98	38,103.38	17,428.60 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	09/29/99	11/07/01	11/13/01	90,242.72	-63,438.37	26,784.35 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	07/21/99	10/23/01	10/26/01	3,470.87	-2,375.03	1,095.84 P
SLOF2010002	41163G101	HARRIS CORP DEL COM	07/21/99	10/23/01	10/26/01	38,108.22	34,128.70	3,979.52 P

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1623877

Year	Entity Name	Income	Entity Type	Year	Entity Name	Income	Entity Type
SLOF2010002	413875105	700,000.00	HARRIS CORP DEL COM	10/25/01	1029901	23,414.63	
SLOF2010002	413875105	100,000.00	HARRIS CORP DEL COM	11/01/01	1101001	3,102.61	1,696,377 P
SLOF2010002	413875105	400,000.00	HARRIS CORP DEL COM	10/29/01	1029901	3,463.92	361,311 P
SLOF2010002	413875105	400,000.00	HARRIS CORP DEL COM	08/12/99	0812999	19,917.54	7,793,853 P
SLOF2010002	413875105	300,000.00	HARRIS CORP DEL COM	08/12/99	0812999	10,076.10	3,779,401 P
SLOF2010002	413875105	300,000.00	HARRIS CORP DEL COM	07/16/99	0716999	7,517.07	2,611,491 P
SLOF2010002	413875105	1,700,000.00	HARRIS CORP DEL COM	10/23/01	1023001	9,711.30	684,236 P
SLOF2010002	413875105	1,900,000.00	HARRIS CORP DEL COM	07/20/99	0720999	34,689.04	4,220,238 P
SLOF2010002	413875105	1,000,000.00	HARRIS CORP DEL COM	07/21/99	0721999	6,859.77	6,859,771 P
SLOF2010002	413875105	100,000.00	HARRIS CORP DEL COM	07/21/99	0721999	3,102.61	3,102,611 P
SLOF2010002	413875105	100,000.00	HARRIS CORP DEL COM	06/23/99	0623999	3,198.93	3,198,931 P
SLOF2010002	413875105	3,000,000.00	HARRIS CORP DEL COM	10/23/01	1023001	97,113.03	7,975,061 P
SLOF2010002	413875105	2,400,000.00	HARRIS CORP DEL COM	05/22/01	0522001	79,531.42	4,017,991 P
SLOF2010002	413875105	2,400,000.00	HARRIS CORP DEL COM	06/08/01	0608001	79,213.51	254,901 P
SLOF2010002	413875105	2,600,000.00	HARRIS CORP DEL COM	05/11/99	0511999	48,166.62	4,732,181 P
SLOF2010002	413875105	400,000.00	HARRIS CORP DEL COM	05/12/99	0512999	13,101.47	881,421 P
SLOF2010002	413875105	400,000.00	HARRIS CORP DEL COM	10/10/01	1010001	13,982.89	13,101,471 P
SLOF2010002	413875105	400,000.00	HARRIS CORP DEL COM	10/10/01	1010001	14,209.97	13,101,461 P
SLOF2010002	413875105	200,000.00	HARRIS CORP DEL COM	10/10/01	1010001	7,104.98	6,844,351 P
SLOF2010002	413875105	400,000.00	HARRIS CORP DEL COM	06/01/99	0601999	12,710.82	1,429,151 P
SLOF2010002	413875105	100,000.00	HARRIS CORP DEL COM	10/15/01	1015001	3,452.49	3,68,231 P
SLOF2010002	413875105	300,000.00	HARRIS CORP DEL COM	10/15/01	1015001	10,637.47	940,831 P
SLOF2010002	413875105	400,000.00	HARRIS CORP DEL COM	10/15/01	1015001	13,279.98	979,991 P
SLOF2010002	413875105	1,200,000.00	HARRIS CORP DEL COM	10/15/01	1015001	42,629.90	5,000,241 P
SLOF2010002	413875105	900,000.00	HARRIS CORP DEL COM	10/15/01	1015001	28,222.24	4,716,561 P
SLOF2010002	413875105	500,000.00	HARRIS CORP DEL COM	06/25/99	0625999	15,924.67	2,344,671 P
SLOF2010002	413875105	3,600,000.00	HARRIS CORP DEL COM	06/02/01	0602001	114,131.66	5,173,961 P
SLOF2010002	413875105	1,100,000.00	HARRIS CORP DEL COM	10/01/01	1001001	36,435.11	1,232,281 P
SLOF2010002	413875105	2,000,000.00	HARRIS CORP DEL COM	06/07/01	0607001	39,769.21	2,430,941 P
SLOF2010002	413875105	2,800,000.00	HARRIS CORP DEL COM	07/31/01	0731001	92,794.82	8,619,281 P
SLOF2010002	413875105	100,000.00	HARRIS CORP DEL COM	06/21/01	0621001	3,051.38	263,721 P
SLOF2010002	413875105	1,100,000.00	HARRIS CORP DEL COM	08/27/01	0827001	36,319.05	3,180,161 P
SLOF2010002	416515104	300,000.00	HARTFORD FINL SVCS GROUP INC	10/16/01	1016001	17,897.28	1,232,281 P
SLOF2010002	416515104	200,000.00	HARTFORD FINL SVCS GROUP INC	11/09/01	1110901	11,169.63	59,631 P
SLOF2010002	416515104	1,100,000.00	HARTFORD FINL SVCS GROUP INC	11/09/01	1110901	38,908.19	2,334,731 P
SLOF2010002	416515104	2,400,000.00	HARTFORD FINL SVCS GROUP INC	11/06/01	1106001	130,377.25	2,912,731 P
SLOF2010002	416515104	2,700,000.00	HARTFORD FINL SVCS GROUP INC	12/21/01	1221001	162,033.09	17,443,261 P
SLOF2010002	416515104	6,300,000.00	HARTFORD FINL SVCS GROUP INC	12/18/01	1218001	378,081.88	46,229,321 P
SLOF2010002	416515104	2,100,000.00	HARTFORD FINL SVCS GROUP INC	12/21/01	1221001	126,027.29	19,089,621 P
SLOF2010002	416515104	1,800,000.00	HARTFORD FINL SVCS GROUP INC	12/18/01	1218001	95,649.30	12,374,101 P
SLOF2010002	416515104	1,600,000.00	HARTFORD FINL SVCS GROUP INC	12/21/01	1221001	106,020.80	10,822,081 P
SLOF2010002	416515104	800,000.00	HARTFORD FINL SVCS GROUP INC	12/18/01	1218001	48,019.40	4,200,481 P
SLOF2010002	416515104	100,000.00	HARTFORD FINL SVCS GROUP INC	12/18/01	1218001	6,901.30	997,451 P
SLOF2010002	416515104	3,100,000.00	HARTFORD FINL SVCS GROUP INC	12/21/01	1221001	74,017.68	8,003,381 P
SLOF2010002	416515104	3,100,000.00	HARTFORD FINL SVCS GROUP INC	12/18/01	1218001	186,640.29	17,431,441 P
SLOF2010002	416515104	2,400,000.00	HARTFORD FINL SVCS GROUP INC	12/18/01	1218001	186,040.29	22,033,791 P
SLOF2010002	416515104	2,400,000.00	HARTFORD FINL SVCS GROUP INC	01/02/01	0102001	144,031.19	16,833,611 P
SLOF2010002	416515104	2,100,000.00	HARTFORD FINL SVCS GROUP INC	04/26/01	0426001	174,449.02	5,019,341 P
SLOF2010002	416515104	1,500,000.00	HARTFORD FINL SVCS GROUP INC	12/26/01	1226001	93,434.83	339,371 P
SLOF2010002	416515104	1,300,000.00	HARTFORD FINL SVCS GROUP INC	12/26/01	1226001	113,376.12	118,881,861 P
SLOF2010002	416515104	1,300,000.00	HARTFORD FINL SVCS GROUP INC	12/26/01	1226001	80,594.19	5,873,041 P
SLOF2010002	416515104	1,100,000.00	HARTFORD FINL SVCS GROUP INC	12/26/01	1226001	68,533.54	5,646,321 P
SLOF2010002	416515104	300,000.00	HARTFORD FINL SVCS GROUP INC	12/19/01	1219001	30,327.64	33,513,501 P
SLOF2010002	416515104	900,000.00	HARTFORD FINL SVCS GROUP INC	12/24/01	1224001	41,524.22	53,292,401 P
SLOF2010002	416515104	2,800,000.00	HARTFORD FINL SVCS GROUP INC	12/24/01	1224001	169,834.77	182,146,721 P
SLOF2010002	416515104	1,700,000.00	HARTFORD FINL SVCS GROUP INC	01/09/01	0109001	103,113.97	106,234,231 P
SLOF2010002	416515104	4,600,000.00	HARTFORD FINL SVCS GROUP INC	12/19/01	1219001	279,014.27	290,708,041 P
SLOF2010002	416515104	2,400,000.00	HARTFORD FINL SVCS GROUP INC	01/12/01	0112001	145,372.66	146,805,601 P
SLOF2010002	416515104	600,000.00	HARTFORD FINL SVCS GROUP INC	12/21/01	1221001	36,393.17	36,219,721 P
SLOF2010002	416515104	600,000.00	HARTFORD FINL SVCS GROUP INC	12/19/01	1219001	36,393.17	36,910,261 P
SLOF2010002	416515104	600,000.00	HARTFORD FINL SVCS GROUP INC	12/19/01	1219001	36,393.17	66,611 P
SLOF2010002	423328103	2,600,000.00	HELLER FINL INC CL A	07/31/01	0731001	132,135.41	36,005,411 P
SLOF2010002	423328103	1,100,000.00	HELLER FINL INC CL A	07/31/01	0731001	58,188.06	39,636,321 P
SLOF2010002	423328103	3,100,000.00	HELLER FINL INC CL A	07/31/01	0731001	201,013.29	139,531,521 P
SLOF2010002	423328103	1,500,000.00	HELLER FINL INC CL A	07/31/01	0731001	79,247.35	36,146,931 P
SLOF2010002	423328103	1,000,000.00	HELLER FINL INC CL A	07/31/01	0731001	52,898.23	16,877,931 P
SLOF2010002	423328103	1,200,000.00	HELLER FINL INC CL A	07/31/01	0731001	63,477.88	20,268,161 P

Alfred P. Stearn Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	42328103	HELLER FINL INC CL A	0725601	0720001	0802601	163,984.53	-110,205.00	53,779.53 P
SLOF2010002	42328103	HELLER FINL INC CL A	0726001	0720001	0803001	21,159.29	14,046.64	7,112.65 P
SLOF2010002	42328103	HELLER FINL INC CL A	0727001	0720001	0803001	10,579.65	-7,120.74	3,458.91 P
SLOF2010002	42328103	HELLER FINL INC CL A	0604001	0720001	0802001	42,317.55	27,679.92	14,637.63 P
SLOF2010002	42328103	HELLER FINL INC CL A	0605001	0720001	0802001	31,731.16	21,435.84	10,295.32 P
SLOF2010002	42328103	HELLER FINL INC CL A	0606001	0720001	0802001	61,766.02	-46,465.23	22,300.77 P
SLOF2010002	42328103	HELLER FINL INC CL A	0607001	0720001	0802001	36,448.47	17,808.15	8,640.32 P
SLOF2010002	42328103	HELLER FINL INC CL A	0608001	0720001	0802001	5,239.69	3,664.76	1,574.93 P
SLOF2010002	42328103	HELLER FINL INC CL A	0611001	0720001	0802001	64,766.02	-46,089.16	22,676.86 P
SLOF2010002	42328103	HELLER FINL INC CL A	0612001	0720001	0802001	37,027.85	24,623.20	12,404.65 P
SLOF2010002	42328103	HELLER FINL INC CL A	0613001	0720001	0802001	11,083.56	-7,669.53	3,414.03 P
SLOF2010002	42328103	HELLER FINL INC CL A	0614001	0720001	0802001	47,607.24	-32,957.55	14,649.69 P
SLOF2010002	42328103	HELLER FINL INC CL A	0615001	0720001	0802001	21,158.77	14,652.00	6,506.77 P
SLOF2010002	42328103	HELLER FINL INC CL A	0627001	0720001	0802001	61,766.02	-48,327.37	20,438.65 P
SLOF2010002	42328103	HELLER FINL INC CL A	0628001	0720001	0802001	42,317.55	30,234.81	12,082.67 P
SLOF2010002	42328103	HELLER FINL INC CL A	0629001	0720001	0802001	79,243.40	-56,900.25	22,343.15 P
SLOF2010002	42328103	HELLER FINL INC CL A	0706001	0720001	0802001	52,896.93	-39,106.00	13,790.93 P
SLOF2010002	42328103	HELLER FINL INC CL A	0709001	0720001	0802001	26,441.47	19,446.25	7,002.22 P
SLOF2010002	42328103	HELLER FINL INC CL A	0710001	0720001	0802001	10,579.39	7,680.00	2,899.39 P
SLOF2010002	42328103	HELLER FINL INC CL A	0710001	0720001	0802001	37,027.85	27,177.92	9,849.93 P
SLOF2010002	42328103	HELLER FINL INC CL A	0710001	0720001	0802001	51,025.55	38,022.55	13,003.00 P
SLOF2010002	42328103	HELLER FINL INC CL A	0711001	0720001	0802001	68,766.02	51,484.16	17,281.86 P
SLOF2010002	42328103	HELLER FINL INC CL A	0713001	0720001	0802001	37,027.85	27,601.21	9,426.64 P
SLOF2010002	42328103	HELLER FINL INC CL A	0713001	0720001	0802001	31,731.16	23,602.14	8,128.02 P
SLOF2010002	42328103	HELLER FINL INC CL A	0713001	0720001	0802001	58,186.63	-42,955.00	15,231.63 P
SLOF2010002	42328103	HELLER FINL INC CL A	0918000	0720001	0802001	28,756.55	26,480.16	2,276.39 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0807001	0807001	0810001	24,974.56	21,843.66	3,130.90 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0807001	0807001	0810001	3,746.18	3,202.50	543.68 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0807001	0807001	0810001	22,477.11	19,641.50	2,835.61 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0807001	0807001	0810001	9,989.82	-8,650.56	1,339.26 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0807001	0807001	0810001	8,741.10	-7,647.50	1,093.60 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0808001	0808001	0813001	21,164.29	18,372.50	2,791.79 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0827000	0827000	0827000	39,311.78	32,775.00	6,536.78 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0827000	0827000	0827000	20,990.65	17,480.00	3,510.65 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0827000	0827000	0827000	13,370.29	20,727.50	7,357.21 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0919001	0919001	0924001	19,998.33	31,633.84	-11,635.51 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0919001	0919001	0924001	9,284.94	14,242.15	-4,957.21 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0919001	0919001	0924001	2,142.68	-3,277.50	1,134.82 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0919001	0919001	0924001	5,713.81	6,377.53	2,663.71 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0919001	0919001	0924001	42,853.56	-57,325.20	14,471.64 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0919001	0919001	0924001	11,427.62	16,080.00	-4,652.38 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	1,596.23	2,310.00	-803.77 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	16,568.52	23,379.64	8,811.12 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	15,062.29	-23,008.40	7,946.11 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	27,865.24	-42,613.64	14,748.40 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	13,256.06	20,790.00	7,533.94 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	20,656.06	20,657.28	7,071.22 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	39,913.08	57,210.32	17,297.24 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	34,852.78	-34,969.77	10,116.99 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	745.61	1,158.63	-413.01 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	29,078.98	-44,372.71	15,493.73 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	25,250.91	39,242.12	13,991.21 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	8201.76	12,793.00	-4,591.24 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	745.61	1,153.00	-407.39 P
SLOF2010002	432848109	HILTON HOTELS CORP COM	0924001	0924001	1003001	12,231.11	14,496.80	2,265.69 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	43244109	HILTON HOTELS CORP COM	1023/00	09/24/01	09/27/01	11,817.78	21,291.38	-4,473.60 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1024/00	09/24/01	09/27/01	21,404.44	37,343.36	-5,940.92 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1103/00	09/24/01	09/27/01	33,697.77	28,830.00	5,133.23 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1100/00	09/25/01	09/28/01	6,998.70	1,370.00	1,371.30 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1115/00	09/25/01	09/28/01	12,442.14	15,960.00	-3,517.86 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1116/00	09/25/01	09/28/01	3,110.54	-3,995.00	884.46 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1117/00	09/25/01	09/28/01	5,443.44	-6,991.25	1,547.81 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1120/00	09/25/01	09/28/01	1,355.27	-1,953.76	384.49 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1121/00	09/25/01	09/28/01	3,888.17	1,939.01	-403.81 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1121/00	09/25/01	09/28/01	3,888.17	-4,900.00	1,011.83 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1121/00	09/25/01	09/28/01	34,993.52	-41,913.63 P	8,911.63 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1122/00	09/25/01	09/28/01	7,776.34	9,640.10	-1,863.76 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1124/00	09/25/01	09/28/01	5,443.44	-6,641.25	1,197.81 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1127/00	09/25/01	09/28/01	44,232.13	35,054.02	10,728.89 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1127/00	09/25/01	09/28/01	3,110.54	-3,895.00	784.46 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1204/00	09/25/01	09/28/01	15,572.68	18,071.00	-2,518.32 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1205/00	09/25/01	09/28/01	37,994.82	33,371.44	5,576.62 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	0117/01	09/25/01	09/28/01	3,888.17	-6,025.00	2,136.83 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1017/00	09/25/01	09/28/01	34,127.90	-45,003.79	10,877.89 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1017/00	09/25/01	09/28/01	24,618.27	30,803.70	-6,117.43 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1018/00	09/25/01	09/28/01	7,893.61	-11,055.00	3,361.39 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1019/00	09/25/01	09/28/01	43,599.17	-61,284.48	17,643.31 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1019/00	09/25/01	09/28/01	9,439.60	14,460.00	-5,020.40 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1019/00	09/25/01	09/28/01	46,411.38	70,732.15	-24,320.77 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1020/00	09/25/01	09/28/01	3,146.53	-4,620.00	1,473.47 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	1020/00	09/25/01	09/28/01	11,012.87	-16,866.64	5,853.77 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	1020/00	09/25/01	09/28/01	12,516.14	18,537.92	-5,951.78 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	0810/00	05/22/01	05/25/01	35,976.29	26,960.31	9,015.98 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	0811/00	05/22/01	05/25/01	21,219.29	16,079.04	5,240.25 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	0901/00	05/22/01	05/25/01	2,664.91	2,019.04	643.87 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	0901/00	05/22/01	05/25/01	31,206.29	-39,371.28	11,931.01 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	0903/00	05/23/01	05/26/01	34,204.19	26,969.02	7,235.17 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	0906/00	05/23/01	05/26/01	52,621.84	-43,263.20	9,318.64 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	0907/00	05/23/01	05/26/01	1,315.55	1,134.27	181.28 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	0907/00	05/23/01	05/26/01	43,692.18	-39,699.45	3,992.73 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	0907/00	06/01/01	06/06/01	10,943.52	-10,208.43	737.09 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	06/01/01	06/06/01	06/06/01	48,646.77	-45,911.20	2,735.57 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	0717/01	07/17/01	07/20/01	13,148.94	-12,623.58	323.38 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	0717/01	07/17/01	07/20/01	1,195.36	1,139.06	56.30 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	0718/00	07/17/01	07/20/01	19,125.75	-17,653.44	1,472.31 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	0718/00	07/17/01	07/20/01	14,375.51	13,773.36	602.15 P
SLOF2010001	43244109	HILTON HOTELS CORP COM	0718/00	07/18/01	07/21/01	8,316.88	5,048.69 P	3,268.19 P
SLOF2010002	43244109	HILTON HOTELS CORP COM	0718/00	07/18/01	07/21/01	320,773.77	222,621.12	98,152.65 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0104/01	07/05/01	07/08/01	53,462.30	-46,292.56	7,169.74 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0104/01	07/05/01	07/08/01	53,565.41	-46,292.56	7,272.85 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0623/00	07/06/01	07/09/01	46,614.31	-29,903.96	16,708.35 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0623/00	07/06/01	07/09/01	266,267.51	165,535.20	100,842.31 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0627/00	07/02/01	07/05/01	39,953.13	25,554.18	14,408.95 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0627/00	07/02/01	07/05/01	19,381.90	12,777.09	7,104.81 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0628/00	07/03/01	07/06/01	79,527.58	-49,901.28	29,628.30 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0628/00	07/03/01	07/06/01	100,239.40	-63,583.05	36,746.35 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0629/00	06/22/01	06/27/01	13,377.25	8,610.00	4,767.25 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0622/01	06/22/01	06/27/01	113,706.66	-71,567.62	42,139.04 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0622/00	06/27/01	07/02/01	32,402.01	-21,049.30	11,752.71 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0622/00	06/27/01	07/02/01	63,604.01	-42,932.80	22,671.21 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0627/00	07/02/01	07/05/01	78,724.81	-51,267.36	27,457.45 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0628/00	07/03/01	07/06/01	39,927.10	25,633.64	14,293.42 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0511/00	05/11/01	05/12/01	130,932.23	88,754.13	42,178.10 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0511/00	05/11/01	05/12/01	33,597.88	23,312.30	10,285.58 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0518/00	05/18/01	05/23/01	141,111.09	89,016.27	52,094.82 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0412/00	04/12/01	04/15/01	160,206.45	129,795.30	30,711.15 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0412/00	04/12/01	04/15/01	53,261.91	53,708.40	-446.49 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0417/00	04/17/01	04/22/01	129,110.33	97,018.60	32,091.73 P
SLOF2010001	43244109	HOUSEHOLD INTL INC COM	0417/00	04/17/01	04/22/01	33,800.96	24,873.78	8,927.18 P
SLOF2010002	43244109	HOUSEHOLD INTL INC COM	0317/00	03/17/01	03/22/01	29,019.41	29,019.41	0.00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	441815107	HOUSEHOLD INTL INC COM	2,200,000 \$	03/19/00	01/18/01	01/22/01	121,910.93	90,921.82	31,009.11 P
SLOF2010002	441815107	HOUSEHOLD INTL INC COM	500,000 \$	03/19/00	03/27/01	03/30/01	29,464.97	-20,664.03	8,809.92 P
SLOF2010002	441815107	HOUSEHOLD INTL INC COM	900,000 \$	03/22/00	03/27/01	03/30/01	33,036.94	37,507.30	13,529.64 P
SLOF2010002	441815107	HOUSEHOLD INTL INC COM	600,000 \$	03/25/00	03/27/01	03/30/01	35,237.96	37,705.00	7,652.96 P
SLOF2010002	441815107	HOUSEHOLD INTL INC COM	1,600,000 \$	06/26/00	03/27/01	03/30/01	95,713.68	71,880.00	21,833.68 P
SLOF2010002	441815107	HOUSEHOLD INTL INC COM	1,000,000 \$	06/26/00	03/27/01	03/30/01	5,912.23	-4,671.27	1,310.96 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	4,200,000 \$	06/01/01	12/18/01	12/21/01	134,049.02	136,530.24	2,481.22 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	1,700,000 \$	06/04/01	12/18/01	12/21/01	34,237.94	33,073.58	817.64 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	12,600,000 \$	06/06/01	12/18/01	12/21/01	402,147.07	-828,073.66	-25,926.59 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	100,000 \$	06/07/01	12/18/01	12/21/01	3,191.64	3,259.71	169.07 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	800,000 \$	06/07/01	12/18/01	12/21/01	25,233.15	34,626.64	1,093.49 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,100,000 \$	06/08/01	12/18/01	12/21/01	67,024.51	70,418.04	3,393.53 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,200,000 \$	06/11/01	12/18/01	12/21/01	70,216.16	74,829.48	-613.32 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	300,000 \$	06/11/01	12/18/01	12/21/01	9,574.93	10,186.47	-611.54 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,000,000 \$	06/12/01	12/18/01	12/21/01	63,832.87	-67,719.60	3,886.73 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,700,000 \$	06/14/01	12/18/01	12/21/01	86,174.37	91,331.82	5,157.45 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,200,000 \$	06/18/01	12/18/01	12/21/01	70,216.16	72,716.16	2,500.00 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,600,000 \$	06/22/01	12/18/01	12/21/01	82,982.73	82,243.46	739.27 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	1,000,000 \$	06/26/01	12/18/01	12/21/01	3,191.64	-2,998.44	193.20 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	3,900,000 \$	06/27/01	12/18/01	12/21/01	124,474.09	-117,164.38	7,309.51 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	1,500,000 \$	06/27/01	12/18/01	12/21/01	44,402.75	-45,063.30	1,339.45 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,400,000 \$	07/02/01	12/19/01	12/24/01	74,244.40	76,060.56	1,816.16 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	1,900,000 \$	07/11/01	12/19/01	12/24/01	58,776.82	51,611.79	7,165.03 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	4,300,000 \$	07/12/01	12/19/01	12/24/01	194,893.53	176,163.73	18,727.80 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	3,200,000 \$	07/13/01	12/19/01	12/24/01	88,992.53	88,132.16	10,860.37 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	5,900,000 \$	07/13/01	12/20/01	12/26/01	179,175.24	162,493.67	16,681.57 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	1,900,000 \$	07/16/01	12/20/01	12/26/01	37,700.50	32,003.85	5,696.65 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,000,000 \$	07/17/01	12/20/01	12/26/01	60,737.37	55,182.40	5,554.97 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	600,000 \$	11/15/01	12/20/01	12/26/01	18,221.21	15,100.44	3,120.77 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,900,000 \$	11/16/01	12/20/01	12/26/01	81,069.19	73,225.66	12,740.53 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,300,000 \$	11/28/01	12/20/01	12/26/01	71,921.71	71,375.00	2,546.71 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	700,000 \$	11/29/01	12/20/01	12/26/01	21,258.04	20,330.75	907.33 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	100,000 \$	11/30/01	12/20/01	12/26/01	3,016.87	2,935.00	81.87 P
SLOF2010002	448924100	ICN PHARMA CEUTICALS INC NEW	2,400,000 \$	12/03/01	12/20/01	12/26/01	72,884.85	71,129.52	1,755.33 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	20,000 \$	11/02/00	12/19/01	12/24/01	12,147.47	11,793.96	353.51 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	56,000 \$	07/26/01	12/19/01	12/24/01	213.26	170.61	42.65 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	224,000 \$	10/22/01	12/19/01	12/24/01	597.12	-664.87	-67.45 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	208,000 \$	07/16/00	12/18/01	12/21/01	2,329.93	2,378.82	9.88 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	120,000 \$	07/15/00	12/18/01	12/21/01	1,286.50	1,594.20	307.70 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	320,000 \$	03/15/00	12/18/01	12/21/01	5,374.84	7,014.35	1,439.51 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	248,000 \$	03/17/00	12/18/01	12/21/01	2,658.77	3,299.44	640.67 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	80,000 \$	03/21/00	12/18/01	12/21/01	837.67	1,039.98	172.31 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	152,000 \$	03/22/00	12/18/01	12/21/01	1,829.57	1,950.45	320.88 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	320,000 \$	04/12/00	12/18/01	12/21/01	3,420.67	-4,199.87	769.20 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	48,000 \$	04/14/00	12/18/01	12/21/01	514.60	598.73	-44.13 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	216,000 \$	04/21/00	12/18/01	12/21/01	2,313.70	2,717.34	-401.64 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	40,000 \$	04/26/00	12/18/01	12/21/01	428.83	-481.23	-52.42 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	192,000 \$	04/27/00	12/18/01	12/21/01	2,058.40	2,386.29	327.89 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	104,000 \$	03/22/00	12/18/01	12/21/01	1,114.97	1,217.03	102.08 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	71,000 \$	03/24/00	12/18/01	12/21/01	771.90	-827.64	55.94 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	24,000 \$	06/01/00	12/18/01	12/21/01	257.30	317.05	59.75 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	64,000 \$	06/02/00	12/18/01	12/21/01	646.13	834.04	167.91 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	56,000 \$	06/03/00	12/18/01	12/21/01	746.71	146.34 P	146.34 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	96,000 \$	06/09/00	12/18/01	12/21/01	1,029.20	1,212.11	182.91 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	104,000 \$	06/12/00	12/18/01	12/21/01	1,114.97	1,314.05	199.08 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	216,000 \$	06/14/00	12/18/01	12/21/01	2,313.70	2,340.31	-226.61 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	40,000 \$	06/19/00	12/18/01	12/21/01	428.83	-448.40	19.57 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	16,000 \$	11/02/00	12/18/01	12/21/01	171.53	-167.94	3.59 P
SLOF2010002	452471104	IMAGISTICS INTERNATIONAL INC	132,000 \$	11/02/00	12/18/01	12/21/01	1,415.15	-1,126.03	289.12 P
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	4,300,000 \$	07/18/01	12/18/01	12/21/01	291,068.47	244,903.92	46,164.55 P
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	8,600,000 \$	07/19/01	12/18/01	12/21/01	582,136.94	-473,197.80	108,939.14 P
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,200,000 \$	07/24/01	12/18/01	12/21/01	101,333.51	80,621.10	20,914.41 P
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,800,000 \$	07/25/01	12/18/01	12/21/01	81,228.41	-64,113.52	17,112.89 P
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,800,000 \$	07/25/01	12/18/01	12/21/01	121,842.61	-91,589.76	30,252.85 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,000,000.00	07/18/01	11/15/01	46,378.37	-45,563.32	814.85 P
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,100,000.00	07/18/01	11/16/01	125,540.53	5,936.29 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,700,000.00	07/18/01	11/19/01	105,167.16	8,344.68 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,300,000.00	07/23/01	12/24/01	167,216.67	40,008.67 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	3,100,000.00	07/26/01	12/24/01	341,122.01	91,249.55 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,500,000.00	07/26/01	12/24/01	100,109.06	25,571.46 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	800,000.00	08/03/01	12/26/01	53,391.50	13,383.82 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,200,000.00	08/08/01	12/26/01	80,887.25	32,927.25 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,300,000.00	09/11/01	12/26/01	86,761.19	31,041.24 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	800,000.00	10/02/01	12/26/01	53,391.50	19,309.98 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	700,000.00	08/10/00	01/18/01	33,722.63	12,162.63 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	4,300,000.00	09/07/00	01/23/01	207,153.33	79,530.83 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,500,000.00	01/17/01	01/22/01	71,408.86	26,708.86 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	400,000.00	01/16/01	01/19/01	19,207.47	7,287.47 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,900,000.00	01/12/01	01/18/01	134,181.13	47,761.13 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,000,000.00	08/10/00	01/17/01	46,007.66	16,207.66 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,300,000.00	08/10/00	01/16/01	108,160.42	40,320.42 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,600,000.00	06/30/00	01/08/01	127,117.55	56,387.35 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	3,100,000.00	08/10/00	01/12/01	145,601.83	35,221.83 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	700,000.00	01/05/01	01/10/01	33,418.77	12,558.77 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,600,000.00	06/20/00	01/09/01	78,830.65	35,447.45 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	900,000.00	07/05/00	01/09/01	44,331.49	20,048.00 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	400,000.00	07/06/00	01/09/01	19,712.66	8,952.46 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	1,400,000.00	07/13/00	01/09/01	61,894.31	24,293.32 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	800,000.00	01/11/01	01/11/01	103,633.28	38,093.28 P	
SLOF2010002	459902102	INTERNATIONAL GAME TECHNOLOGY	2,200,000.00	12/02/00	06/05/01	70,603.69	19,735.09 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	4,100,000.00	06/07/01	06/12/01	163,905.63	10,592.23 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	700,000.00	06/18/01	06/21/01	25,708.04	1,402.96 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	1,400,000.00	12/19/00	06/13/01	51,416.08	4,293.32 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	600,000.00	12/20/00	06/21/01	22,635.46	729.98 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	400,000.00	01/04/01	06/21/01	14,690.31	2,160.21 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	2,100,000.00	12/15/00	06/20/01	77,741.08	1,237.40 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	600,000.00	12/18/00	06/20/01	22,211.74	1,026.26 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	3,000,000.00	12/12/00	06/13/01	114,206.48	2,424.82 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	500,000.00	12/08/00	06/14/01	19,250.61	663.61 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	1,800,000.00	12/11/00	06/14/01	69,302.19	2,070.39 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	400,000.00	06/11/01	06/14/01	15,400.49	1,530.34 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	1,000,000.00	12/08/00	06/13/01	39,302.88	2,328.88 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	900,000.00	12/13/00	06/19/01	33,401.48	813.73 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	1,400,000.00	12/14/00	06/19/01	51,957.86	546.20 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	700,000.00	06/14/01	06/19/01	26,326.16	347.23 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	2,400,000.00	12/12/00	06/18/01	92,158.12	1,466.92 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	600,000.00	12/13/00	06/18/01	23,039.53	229.39 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	2,300,000.00	01/23/01	06/22/01	90,443.73	833.02 P	
SLOF2010002	460146103	INTERNATIONAL PAPER CO COM	4,000,000.00	01/04/01	06/22/01	144,713.17	23,792.03 P	
SLOF2010002	466231100	J P MORGAN CHASE & CO COM	7,030,000.00	11/06/00	01/09/01	371,743.13	56,875.70 P	
SLOF2010002	482384109	K. MART CORP COM	2,600,000.00	01/20/01	05/31/01	29,449.99	8,131.55 P	
SLOF2010002	482384109	K. MART CORP COM	5,100,000.00	01/20/01	05/29/01	66,140.40	18,583.88 P	
SLOF2010002	482384109	K. MART CORP COM	1,200,000.00	02/06/01	09/25/01	8,342.00	1,839.36 P	
SLOF2010002	482384109	K. MART CORP COM	8,100,000.00	02/07/01	09/25/01	36,308.49	-13,354.64 P	
SLOF2010002	482384109	K. MART CORP COM	4,700,000.00	07/28/01	09/28/01	33,046.94	-10,634.39 P	
SLOF2010002	482384109	K. MART CORP COM	2,600,000.00	09/25/01	09/28/01	11,281.29	-6,407.79 P	
SLOF2010002	482384109	K. MART CORP COM	2,400,000.00	03/20/01	09/28/01	16,875.03	5,424.81 P	
SLOF2010002	482384109	K. MART CORP COM	4,300,000.00	04/03/01	09/28/01	31,640.69	9,747.16 P	
SLOF2010002	482384109	K. MART CORP COM	3,400,000.00	04/04/01	09/28/01	37,968.82	11,633.96 P	
SLOF2010002	482384109	K. MART CORP COM	2,300,000.00	04/23/01	09/28/01	16,171.91	-4,986.94 P	
SLOF2010002	482384109	K. MART CORP COM	4,500,000.00	04/26/01	09/28/01	41,796.45	10,153.76 P	
SLOF2010002	482384109	K. MART CORP COM	2,200,000.00	04/27/01	09/28/01	15,468.78	-5,554.64 P	
SLOF2010002	482384109	K. MART CORP COM	6,000,000.00	02/07/01	09/27/01	40,714.03	-12,569.77 P	
SLOF2010002	482384109	K. MART CORP COM	5,700,000.00	02/08/01	09/27/01	38,678.33	9,967.18 P	
SLOF2010002	482384109	K. MART CORP COM	6,900,000.00	09/24/01	09/27/01	48,821.14	12,019.30 P	
SLOF2010002	482384109	K. MART CORP COM	600,000.00	02/22/01	09/27/01	4,071.40	998.60 P	
SLOF2010002	482384109	K. MART CORP COM	17,300,000.00	02/27/01	09/27/01	117,392.13	-46,392.16 P	
SLOF2010002	482384109	K. MART CORP COM	14,000,000.00	02/28/01	09/27/01	94,999.41	36,883.39 P	



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	482584109	K MAART CORP COM	02/28/01	09/28/01	17 578 16	23,530 30	-5 972 34 P
SLOF2010002	482584109	K MAART CORP COM	03/01/01	09/28/01	99 140 82	-131,341 30	32,200 68 P
SLOF2010002	482584109	K MAART CORP COM	03/02/01	09/28/01	20,390 67	26,895 47	-6 504 80 P
SLOF2010002	482584109	K MAART CORP COM	02/01/01	09/24/01	92 596 81	-124 551 84	31 953 03 P
SLOF2010002	482584109	K MAART CORP COM	02/02/01	09/24/01	6 962 17	8 920 00	1,957 83 P
SLOF2010002	482584109	K MAART CORP COM	02/03/01	09/24/01	32 722 18	-40 489 36	7 767 18 P
SLOF2010002	482584109	K MAART CORP COM	02/06/01	09/24/01	11 644 49	16,152 47	-2,924 35 P
SLOF2010002	482584109	K MAART CORP COM	02/01/01	09/21/01	111 644 49	131,599 04	26 934 35 P
SLOF2010002	482584109	K MAART CORP COM	01/20/01	08/25/01	6 109 59	-4 919 64	1 189 95 P
SLOF2010002	482584109	K MAART CORP COM	01/20/01	08/25/01	4 075 06	3,420 00	653 06 P
SLOF2010002	482584109	K MAART CORP COM	02/01/01	08/25/01	37 673 83	34 649 76	3 026 07 P
SLOF2010002	482584109	K MAART CORP COM	08/23/01	08/23/01	110,200 20	80,254 12	29 946 08 P
SLOF2010002	482584109	K MAART CORP COM	08/13/01	08/13/01	115 175 82	72,154 72	43 021 10 P
SLOF2010002	482584109	K MAART CORP COM	01/20/01	08/14/01	7,919 70	-4 919 64	3 000 09 P
SLOF2010002	482584109	K MAART CORP COM	03/08/00	08/16/01	1 10	1 31	-0 21 P
SLOF2010002	482584109	KADANT INC COM	03/09/00	12/18/01	457 14	-1 003 69	146 53 P
SLOF2010002	482584109	KADANT INC COM	03/09/00	12/18/01	9 182 37	10 630 97	1 467 60 P
SLOF2010002	482584109	KADANT INC COM	03/09/00	12/18/01	171 65	198 59	26 94 P
SLOF2010002	482584109	KADANT INC COM	03/10/00	12/18/01	4 548 77	-5,334 84	-786 07 P
SLOF2010002	482584109	KADANT INC COM	03/13/00	12/21/01	944 08	1 048 30	104 22 P
SLOF2010002	482584109	KADANT INC COM	03/13/00	12/21/01	10,213 28	11,582 92	1,369 64 P
SLOF2010002	482584109	KADANT INC COM	03/14/00	12/21/01	1 716 52	1 843 00	-126 48 P
SLOF2010002	482584109	KADANT INC COM	03/23/00	12/21/01	1 544 87	1 511 36	33 31 P
SLOF2010002	482584109	KADANT INC COM	03/24/00	12/21/01	2 488 95	2,458 74	30 21 P
SLOF2010002	482584109	KADANT INC COM	04/07/00	12/21/01	257 48	246 49	10 99 P
SLOF2010002	482584109	KADANT INC COM	04/10/00	12/21/01	5,921 98	5 677 96	244 02 P
SLOF2010002	482584109	KADANT INC COM	04/11/00	12/21/01	1 716 52	1 606 29	110 23 P
SLOF2010002	482584109	KADANT INC COM	04/12/00	12/21/01	3 690 51	3 430 03	260 48 P
SLOF2010002	482584109	KADANT INC COM	04/14/00	12/21/01	2,832 25	2,393 62	436 63 P
SLOF2010002	482584109	KADANT INC COM	04/17/00	12/21/01	772 43	-630 72	141 71 P
SLOF2010002	482584109	KADANT INC COM	04/20/00	12/21/01	686 61	576 94	109 67 P
SLOF2010002	482584109	KADANT INC COM	04/26/00	12/21/01	171 65	154 29	17 36 P
SLOF2010002	482584109	KADANT INC COM	04/27/00	12/21/01	3,347 31	1,515 27	201 25 P
SLOF2010002	482584109	KADANT INC COM	04/28/00	12/21/01	1 888 17	1 684 10	204 07 P
SLOF2010002	482584109	KADANT INC COM	05/03/00	12/21/01	772 43	-653 92	116 31 P
SLOF2010002	482584109	KADANT INC COM	05/05/00	12/21/01	772 43	-669 35	103 08 P
SLOF2010002	482584109	KADANT INC COM	05/18/00	12/21/01	772 43	-669 35	103 08 P
SLOF2010002	482584109	KADANT INC COM	05/19/00	12/21/01	1 888 17	1 616 15	272 02 P
SLOF2010002	482584109	KADANT INC COM	05/21/00	12/21/01	171 65	146 83	24 80 P
SLOF2010002	482584109	KADANT INC COM	05/21/00	12/21/01	2,145 65	1 805 90	339 75 P
SLOF2010002	482584109	KADANT INC COM	06/02/00	12/21/01	2 145 65	1 885 85	259 80 P
SLOF2010002	482584109	KADANT INC COM	06/05/00	12/21/01	1 630 69	1 418 24	212 45 P
SLOF2010002	482584109	KADANT INC COM	06/06/00	12/21/01	686 61	593 00	93 61 P
SLOF2010002	482584109	KADANT INC COM	06/01/00	12/21/01	1,287 39	1 103 89	183 50 P
SLOF2010002	482584109	KADANT INC COM	06/12/00	12/21/01	342 30	290 27	52 03 P
SLOF2010002	482584109	KADANT INC COM	06/13/00	12/21/01	514 96	-433 86	79 10 P
SLOF2010002	482584109	KADANT INC COM	06/23/00	12/21/01	1 888 17	1 641 81	246 36 P
SLOF2010002	482584109	KADANT INC COM	06/26/00	12/21/01	686 61	-631 38	55 23 P
SLOF2010002	482584109	KADANT INC COM	06/21/00	12/21/01	1,975 99	1,962 09	11 90 P
SLOF2010002	482584109	KADANT INC COM	07/12/00	12/21/01	2,666 60	2,726 97	-60 37 P
SLOF2010002	482584109	KADANT INC COM	07/13/00	12/21/01	171 65	176 36	-4 91 P
SLOF2010002	482584109	KADANT INC COM	07/18/00	12/21/01	1 888 17	-1 911 56	23 39 P
SLOF2010002	482584109	KADANT INC COM	07/21/00	12/21/01	1 975 99	1 817 19	156 80 P
SLOF2010002	482584109	KADANT INC COM	07/10/00	12/21/01	342 30	366 30	-23 01 P
SLOF2010002	482584109	KADANT INC COM	07/11/00	12/21/01	3 690 51	3 916 92	-226 41 P
SLOF2010002	482584109	KADANT INC COM	07/12/00	12/21/01	2,666 60	2,726 97	-60 37 P
SLOF2010002	482584109	KADANT INC COM	07/13/00	12/21/01	171 65	176 36	-4 91 P
SLOF2010002	482584109	KADANT INC COM	07/18/00	12/21/01	1 888 17	-1 911 56	23 39 P
SLOF2010002	482584109	KADANT INC COM	07/21/00	12/21/01	1 975 99	1 817 19	156 80 P
SLOF2010002	482584109	KADANT INC COM	08/17/00	12/21/01	257 48	240 14	17 34 P
SLOF2010002	482584109	KADANT INC COM	08/18/00	12/21/01	1 888 17	1 810 63	77 52 P
SLOF2010002	482584109	KADANT INC COM	08/21/00	12/21/01	1 630 69	1 609 48	21 21 P
SLOF2010002	482584109	KADANT INC COM	08/19/01	12/18/01	1 888 17	-1 827 20	60 97 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	481821T04	KADANT INC COM	18,3600 S	03/22/01	12/21/01	12/21/01	257.48	232.90	24.58 P
SLOF2010002	481821T104	KADANT INC COM	13,2400 S	03/23/01	12/21/01	12/21/01	184.68	176.66	9.02 P
SLOF2010002	481821T104	KADANT INC COM	145,5200 S	04/11/01	12/26/01	12/26/01	2,054.25	1,974.53	79.72 P
SLOF2010002	481821T104	KADANT INC COM	348,8400 S	06/22/01	12/26/01	12/26/01	4,924.44	5,083.28	138.84 P
SLOF2010002	481821T104	KADANT INC COM	201,9600 S	06/24/01	12/26/01	12/26/01	2,810.99	2,792.40	18.59 P
SLOF2010002	481821T104	KADANT INC COM	483,4100 S	06/29/01	12/26/01	12/26/01	6,823.11	-6,731.10	73.31 P
SLOF2010002	481821T104	KADANT INC COM	299,8100 S	07/03/01	12/26/01	12/26/01	4,233.29	-4,094.33	138.96 P
SLOF2010002	481821T104	KADANT INC COM	220,3200 S	07/25/01	12/26/01	12/26/01	3,110.17	2,779.03	331.14 P
SLOF2010002	481821T104	KADANT INC COM	170,3600 S	03/23/01	12/24/01	12/24/01	2,413.70	2,273.08	140.63 P
SLOF2010002	481821T104	KADANT INC COM	171,3600 S	03/27/01	12/24/01	12/24/01	2,437.90	2,389.86	38.04 P
SLOF2010002	481821T104	KADANT INC COM	257,0400 S	04/10/01	12/24/01	12/24/01	3,641.85	3,463.89	177.96 P
SLOF2010002	481821T104	KADANT INC COM	301,2400 S	04/11/01	12/24/01	12/24/01	4,268.10	-4,087.45	180.65 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,900,0000 S	10/08/99	01/16/01	01/16/01	136,698.73	71,092.11	63,606.62 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	2,700,0000 S	10/08/99	01/17/01	01/17/01	199,172.89	101,023.63	98,147.26 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	3,000,0000 S	10/08/99	01/24/01	01/24/01	23,040.46	11,223.07	11,815.39 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	4,000,0000 S	10/08/99	01/18/01	01/18/01	29,956.04	-14,966.76	14,989.28 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,700,0000 S	10/08/99	01/13/01	02/05/01	135,880.20	-63,608.73	72,271.47 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,700,0000 S	10/08/99	02/08/01	02/13/01	137,686.90	-63,608.73	74,078.17 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,000,0000 S	10/08/99	02/02/01	02/02/01	7,894.73	3,741.69	4,153.04 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,000,0000 S	10/19/99	02/09/01	02/14/01	83,474.81	-34,837.30	48,637.11 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,600,0000 S	10/19/99	02/15/01	02/21/01	137,049.34	55,740.00	81,309.34 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,000,0000 S	10/19/99	02/16/01	02/22/01	94,177.75	38,321.35	55,856.50 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	900,0000 S	10/19/99	02/14/01	02/20/01	75,948.73	-31,333.75	44,594.98 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,100,0000 S	10/19/99	02/13/01	02/19/01	94,160.04	-38,321.35	55,838.79 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,700,0000 S	10/19/99	03/05/01	03/08/01	139,101.77	59,223.73	79,878.02 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	300,0000 S	10/27/99	03/08/01	03/08/01	24,347.37	12,015.90	12,332.37 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	300,0000 S	11/10/99	03/05/01	03/08/01	24,347.37	11,977.50	12,369.87 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	700,0000 S	10/19/99	03/01/01	03/06/01	56,429.89	24,336.25	31,843.64 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,500,0000 S	10/19/99	02/27/01	02/27/01	129,103.49	51,236.25	76,869.24 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,400,0000 S	10/19/99	02/26/01	03/01/01	120,368.12	-48,772.50	71,595.62 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	900,0000 S	10/19/99	02/21/01	02/26/01	77,325.95	31,333.75	45,999.20 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,400,0000 S	10/17/00	01/04/01	01/09/01	67,712.66	-42,473.34	25,239.32 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	300,0000 S	10/18/00	01/04/01	01/09/01	14,509.86	8,707.65	5,802.21 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	300,0000 S	10/19/00	01/04/01	01/09/01	16,439.95	24,339.84	14,333.11 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	2,200,0000 S	10/19/00	01/05/01	01/10/01	104,336.51	-66,989.36	37,336.93 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	300,0000 S	10/19/00	01/09/01	01/12/01	13,531.83	9,134.94	4,423.89 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,200,0000 S	10/20/00	01/09/01	01/12/01	54,233.30	35,635.36	18,579.94 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	3,100,0000 S	10/17/00	01/03/01	01/08/01	143,530.30	94,048.11	49,511.19 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	100,0000 S	06/21/01	09/27/01	09/27/01	976.45	-1,334.00	557.55 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	5,000,0000 S	06/21/01	09/24/01	09/27/01	48,822.36	76,370.00	27,547.64 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,400,0000 S	06/21/01	09/27/01	09/27/01	13,663.34	21,383.60	-7,720.06 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	3,100,0000 S	09/26/01	09/26/01	10/01/01	29,376.47	-47,647.93	18,271.46 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	4,400,0000 S	06/23/01	09/26/01	10/01/01	41,693.64	-67,643.84	25,948.20 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	500,0000 S	06/21/01	09/25/01	09/28/01	4,742.24	7,637.00	2,895.76 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,400,0000 S	06/21/01	09/25/01	09/28/01	13,292.27	21,280.00	7,987.73 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	3,700,0000 S	06/22/01	09/28/01	09/28/01	54,118.55	-48,467.42	34,348.87 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	3,800,0000 S	06/23/01	09/23/01	09/28/01	36,079.02	38,407.14	22,328.12 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	500,0000 S	06/27/01	09/27/01	10/02/01	4,723.69	7,761.30	-3,035.61 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	400,0000 S	06/27/01	09/27/01	10/02/01	3,780.55	-6,220.24	2,439.69 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,100,0000 S	06/27/01	09/26/01	10/01/01	10,307.07	17,074.86	-6,367.79 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	400,0000 S	06/23/01	09/26/01	10/01/01	3,820.75	-6,149.44	2,328.69 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	9,700,0000 S	06/26/01	09/26/01	10/01/01	92,633.23	146,352.84	36,699.61 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,800,0000 S	07/06/01	09/28/01	10/03/01	16,839.26	-28,362.78	11,523.52 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	800,0000 S	07/09/01	09/28/01	10/03/01	7,479.67	12,577.84	5,098.17 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,700,0000 S	07/10/01	09/28/01	10/03/01	13,894.30	-26,809.17	10,914.87 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,300,0000 S	07/11/01	09/28/01	10/03/01	12,134.46	-20,551.44	8,396.98 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,600,0000 S	08/23/01	09/28/01	10/03/01	14,939.34	21,796.48	-6,837.14 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	1,100,0000 S	08/27/01	09/28/01	10/03/01	10,284.55	15,419.03	5,134.48 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	200,0000 S	08/28/01	09/28/01	10/03/01	1,469.92	2,810.00	940.08 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	2,600,0000 S	08/29/01	09/28/01	10/03/01	24,308.93	36,499.54	12,189.61 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	800,0000 S	08/30/01	09/28/01	10/03/01	7,479.67	11,279.92	3,760.23 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	4,400,0000 S	06/27/01	09/27/01	10/02/01	41,560.13	-48,422.64	-26,862.51 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	2,100,0000 S	07/03/01	09/27/01	10/02/01	19,835.51	33,456.99	-13,621.48 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	2,300,0000 S	07/06/01	09/27/01	10/02/01	21,724.61	36,241.33	-14,516.72 P
SLOF2010002	502424T04	L-3 COMMUNICATIONS HLDGS INC	2,000,0000 S	06/03/01	12/21/01	12/21/01	93,438.88	100,435.40	-6,996.52 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 900 0000 \$	06/06/01	12/18/01	12/21/01	88 783 94	-95 609 71	-6 823 77 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 500 0000 \$	06/07/01	12/18/01	12/21/01	116 823 60	126 017 75	9 194 15 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	500 0000 \$	06/08/01	12/18/01	12/21/01	32 264 72	-25 337 85	1 973 13 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	900 0000 \$	06/09/01	12/18/01	12/21/01	42 056 50	-45 543 78	3 487 28 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 000 0000 \$	06/11/01	12/18/01	12/21/01	93 438 88	101 333 40	7 894 52 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 000 0000 \$	06/12/01	12/18/01	12/21/01	46 729 44	30 515 40	3 785 96 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	700 0000 \$	06/12/01	12/18/01	12/21/01	32 210 61	35 180 39	2 469 78 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 400 0000 \$	06/13/01	12/18/01	12/21/01	65 421 22	72 100 00	-6 678 78 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	700 0000 \$	06/14/01	12/18/01	12/21/01	32 210 61	35 239 00	2 548 39 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 300 0000 \$	06/15/01	12/18/01	12/21/01	66 748 27	-64 989 34	-4 241 07 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	400 0000 \$	06/20/01	12/18/01	12/21/01	18 691 78	20 481 76	1 789 91 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 500 0000 \$	06/20/01	12/18/01	12/21/01	70 094 16	77 255 70	7 161 54 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 800 0000 \$	06/22/01	12/18/01	12/21/01	84 112 99	92 710 44	8 597 45 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	700 0000 \$	06/23/01	12/18/01	12/21/01	32 210 61	35 863 32	3 152 91 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	300 0000 \$	06/26/01	12/18/01	12/21/01	14 018 83	15 170 70	1 151 87 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	600 0000 \$	07/02/01	12/18/01	12/21/01	28 037 66	31 348 14	3 310 48 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	3 000 0000 \$	07/06/01	12/18/01	12/21/01	140 188 32	151 437 90	11 249 58 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	3 900 0000 \$	07/09/01	12/18/01	12/21/01	182 244 82	-194 582 70	12 337 88 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 000 0000 \$	07/10/01	12/18/01	12/21/01	46 729 44	-49 479 40	-2 749 96 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 500 0000 \$	07/10/01	12/18/01	12/21/01	70 094 16	74 888 70	-4 794 54 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	600 0000 \$	07/11/01	12/18/01	12/21/01	28 037 66	29 946 54	1 908 88 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 100 0000 \$	07/11/01	12/18/01	12/21/01	98 131 83	104 637 91	-6 526 01 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 200 0000 \$	07/12/01	12/18/01	12/21/01	102 804 77	-109 197 22	-6 392 45 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	100 0000 \$	07/13/01	12/18/01	12/21/01	4 672 94	5 029 00	356 06 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	800 0000 \$	07/13/01	12/18/01	12/21/01	37 383 55	-40 210 32	2 826 77 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 300 0000 \$	07/17/01	12/18/01	12/21/01	116 833 60	126 479 30	9 655 90 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	100 0000 \$	07/17/01	12/19/01	12/24/01	4 723 76	5 032 43	-308 67 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 400 0000 \$	07/19/01	12/19/01	12/24/01	66 132 67	-69 696 20	3 563 33 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 400 0000 \$	07/20/01	12/19/01	12/24/01	66 132 67	-68 099 78	1 967 11 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 100 0000 \$	07/23/01	12/19/01	12/24/01	99 199 01	-99 487 50	288 49 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 000 0000 \$	07/24/01	12/19/01	12/24/01	94 473 25	-96 051 00	1 575 25 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 300 0000 \$	07/30/01	12/19/01	12/24/01	108 646 53	-118 740 03	10 093 30 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 300 0000 \$	09/18/01	12/19/01	12/24/01	108 646 53	103 670 66	4 975 87 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	200 0000 \$	09/24/01	12/19/01	12/24/01	9 447 52	8 805 00	642 52 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	1 600 0000 \$	09/24/01	12/19/01	12/24/01	75 380 08	-70 706 08	4 674 12 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	600 0000 \$	09/25/01	12/19/01	12/24/01	28 342 57	-26 567 40	1 775 17 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	800 0000 \$	10/01/01	12/19/01	12/24/01	37 790 10	-35 948 16	1 841 94 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	100 0000 \$	10/01/01	12/19/01	12/24/01	4 723 76	-4 508 82	214 94 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 500 0000 \$	10/05/01	12/19/01	12/24/01	118 094 06	113 545 00	4 549 06 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	3 500 0000 \$	10/17/01	12/19/01	12/24/01	165 331 68	144 886 00	20 445 68 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	3 900 0000 \$	10/18/01	12/19/01	12/24/01	184 226 73	160 604 34	23 622 39 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	2 000 0000 \$	10/19/01	12/19/01	12/24/01	94 473 25	-81 592 20	12 885 05 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	800 0000 \$	10/22/01	12/19/01	12/24/01	37 790 10	-32 989 92	4 800 18 P
SLOF2010002	534187109	LINCOLN NATL CORP IND COM	7 200 0000 \$	11/13/01	12/19/01	12/24/01	340 110 89	310 322 88	29 788 01 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	1 400 0000 \$	12/14/99	12/19/01	12/24/01	30 417 76	-29 847 30	570 46 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	1 900 0000 \$	12/15/99	12/19/01	12/24/01	47 799 34	-46 848 56	950 78 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	2 300 0000 \$	12/16/99	12/19/01	12/24/01	41 281 25	-41 317 99	-36 34 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	2 300 0000 \$	12/20/99	12/19/01	12/24/01	49 872 04	-50 085 26	-113 23 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	1 300 0000 \$	12/21/99	12/19/01	12/24/01	28 243 07	-27 981 59	263 48 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	1 500 0000 \$	12/27/99	12/19/01	12/24/01	32 590 46	-31 906 95	683 51 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	700 0000 \$	12/28/99	12/19/01	12/24/01	15 208 88	15 247 75	38 87 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	3 200 0000 \$	01/03/00	12/19/01	12/24/01	69 236 32	-64 520 00	5 006 32 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	4 200 0000 \$	01/07/00	12/19/01	12/24/01	91 253 29	-88 719 14	22 534 15 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	100 0000 \$	01/10/00	12/19/01	12/24/01	2 172 70	1 616 02	556 68 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	4 900 0000 \$	01/10/00	12/20/01	12/26/01	105 096 10	79 184 91	25 911 12 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	3 500 0000 \$	01/11/00	12/20/01	12/26/01	70 779 00	53 266 95	17 512 05 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	2 200 0000 \$	01/12/00	12/20/01	12/26/01	47 186 00	35 575 76	11 610 24 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	800 0000 \$	01/13/00	12/20/01	12/26/01	17 158 55	12 733 44	4 425 11 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	1 300 0000 \$	01/21/00	12/20/01	12/26/01	27 812 64	21 190 00	6 692 64 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	4 600 0000 \$	01/24/00	12/20/01	12/26/01	98 661 64	74 822 68	23 838 96 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	3 300 0000 \$	03/16/00	12/20/01	12/26/01	70 779 00	-45 093 51	25 685 49 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	900 0000 \$	03/17/00	12/20/01	12/26/01	19 303 37	12 438 72	6 864 65 P
SLOF2010002	534187109	MANDALAY RESORT GROUP COM	1 200 0000 \$	03/20/00	12/20/01	12/26/01	25 737 82	16 806 24	8 931 58 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	362567107	MANDALAY RESORT GROUP COM	03/21/00	1 100 0000 S	12/20/01	12/21/01	23,593.00	15 630.12	7 962.88 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	04/03/00	900 0000 S	12/26/01	12/26/01	19,303.37	15 007.30	4,296.07 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	04/04/00	1 400 0000 S	12/26/01	12/26/01	30,027.46	23,359.28	6,668.18 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	04/05/00	4 100 0000 S	12/26/01	12/26/01	87,937.33	-69 649.16	18,218.39 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	04/12/00	2,900 0000 S	12/26/01	12/26/01	62,199.73	31,702.36	10,497.37 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	04/17/00	2,900 0000 S	12/26/01	12/26/01	62,199.73	-46 833.57	15,344.16 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	06/07/00	1,200 0000 S	12/26/01	12/26/01	25,737.82	4,211.60	1,506.22 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	10/13/00	1 400 0000 S	12/26/01	12/26/01	30,027.46	-33 267.78	3 240.32 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	10/06/00	900 0000 S	12/26/01	12/26/01	19,303.37	19 845.00	1 541.63 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	10/09/00	900 0000 S	12/26/01	12/26/01	19,303.37	20 606.67	1,303.30 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	10/12/00	1 400 0000 S	12/26/01	12/26/01	19,303.37	-18 872.50	4 878.87 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	10/13/00	2,500 0000 S	12/26/01	12/26/01	30,027.46	27 191.36	2,836.10 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/18/99	3,900 0000 S	12/26/01	12/26/01	53 620.46	-48 673.50	4 946.96 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/19/99	1 500 0000 S	12/26/01	12/26/01	85,261.13	89 756.94	-4 253.81 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/19/99	2,700 0000 S	12/26/01	12/26/01	32,815.03	34 726.56	1 841.45 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/22/99	1 400 0000 S	12/26/01	12/26/01	30,027.46	-62,669.43	-3 876.34 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/22/99	1 400 0000 S	12/26/01	12/26/01	30,027.46	33 199.46	2,306.75 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/24/99	1 000 0000 S	12/26/01	12/26/01	4,314.67	-4,997.50	212.83 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/24/99	1 000 0000 S	12/26/01	12/26/01	21,923.37	22,675.00	751.63 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/26/99	300 0000 S	12/26/01	12/26/01	6,377.01	-6 788.04	211.03 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/29/99	5 300 0000 S	12/26/01	12/26/01	120,278.32	133 154.70	-4,576.18 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	12/01/99	4 300 0000 S	12/26/01	12/26/01	72,347.11	75 078.30	2,731.19 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	12/03/99	3 400 0000 S	12/26/01	12/26/01	74,339.45	81 761.50	7,222.05 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	12/06/99	2 700 0000 S	12/26/01	12/26/01	59 193.09	-63 013.37	3 620.48 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	12/06/99	3,500 0000 S	12/26/01	12/26/01	72,347.11	77 063.91	-4 716.80 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	12/10/99	300 0000 S	12/26/01	12/26/01	6,377.01	-6 459.39	117.62 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	12/10/99	4 300 0000 S	12/26/01	12/26/01	94,270.48	87,347.37	6 722.91 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	12/10/99	2 100 0000 S	12/26/01	12/26/01	46 039.07	-44 770.95	1,268.12 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	12/10/99	1 300 0000 S	12/26/01	12/26/01	24 634.17	29 918.98	5,284.81 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/18/99	300 0000 S	03/16/01	03/16/01	7 998.99	-9,244.39	1 074.60 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/18/99	1 000 0000 S	03/16/01	03/16/01	26 663.31	22 966.30	3 697.01 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/18/99	1 000 0000 S	06/28/01	06/28/01	119 994.35	103 644.98	14,349.37 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/18/99	200 0000 S	06/21/01	06/21/01	5,200.50	-4,393.26	707.24 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/18/99	1,300 0000 S	06/21/01	06/21/01	34 433.27	29 918.98	4,514.29 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/18/99	2 100 0000 S	06/22/01	06/22/01	56 079.04	-48,330.66	7 744.38 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/18/99	1,100 0000 S	06/25/01	06/25/01	29 187.08	-23,516.06	3 871.02 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/18/99	1,500 0000 S	07/07/01	07/07/01	41,071.62	-34,571.90	6,549.72 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	11/18/99	400 0000 S	07/02/01	07/02/01	11 033.75	9,205.84	1 846.91 P
SLOF2010002	362567107	MANDALAY RESORT GROUP COM	02/27/01	1 000 0000 S	03/15/01	03/15/01	22 239.26	23 077.30	838.04 P
SLOF2010002	362567107	MASCO CORP COM	02/27/01	3 800 0000 S	03/16/01	03/16/01	83 780.61	87 693.74	1 913.13 P
SLOF2010002	362567107	MASCO CORP COM	02/27/01	2,000 0000 S	03/15/01	03/15/01	44 478.51	-44,278.60	199.91 P
SLOF2010002	362567107	MASCO CORP COM	01/11/01	2,400 0000 S	03/09/01	03/09/01	34,200.73	53 730.16	1,229.43 P
SLOF2010002	362567107	MASCO CORP COM	01/09/01	800 0000 S	03/02/01	03/02/01	18 235.63	18 777.92	522.29 P
SLOF2010002	362567107	MASCO CORP COM	01/11/01	1 600 0000 S	03/08/01	03/08/01	36 331.26	37 153.44	-442.18 P
SLOF2010002	362567107	MASCO CORP COM	01/11/01	6 600 0000 S	03/10/01	03/10/01	151 893.92	133 257.94	1,546.02 P
SLOF2010002	362567107	MASCO CORP COM	01/11/01	500 0000 S	03/11/01	03/11/01	11 238.92	-11,619.45	-331.53 P
SLOF2010002	362567107	MASCO CORP COM	01/29/01	4 600 0000 S	03/16/01	03/16/01	163 382.10	106 592.12	3 010.02 P
SLOF2010002	362567107	MASCO CORP COM	02/22/01	300 0000 S	03/17/01	03/17/01	4 460.51	-4 634.44	173.93 P
SLOF2010002	362567107	MASCO CORP COM	02/22/01	3 000 0000 S	03/17/01	03/17/01	66 907.66	-66 417.90	489.76 P
SLOF2010002	362567107	MASCO CORP COM	01/09/01	4 300 0000 S	04/24/01	04/24/01	107 346.55	107 690.40	-149.85 P
SLOF2010002	362567107	MASCO CORP COM	01/09/01	3 900 0000 S	04/26/01	04/26/01	93 627.29	-93 331.64	293.61 P
SLOF2010002	362567107	MASCO CORP COM	01/09/01	4 000 0000 S	03/03/01	03/03/01	92 230.91	-95 774.80	-3 473.89 P
SLOF2010002	362567107	MASCO CORP COM	01/04/01	2,200 0000 S	04/19/01	04/19/01	33 766.20	36 336.26	2,770.06 P
SLOF2010002	362567107	MASCO CORP COM	01/04/01	4 400 0000 S	04/19/01	04/19/01	107 388.28	113 072.32	-5 484.24 P
SLOF2010002	362567107	MASCO CORP COM	01/04/01	1,200 0000 S	04/20/01	04/20/01	28 622.04	-30 837.96	2,215.92 P
SLOF2010002	362567107	MASCO CORP COM	01/04/01	700 0000 S	04/20/01	04/20/01	16 696.19	16 731.84	-35.65 P
SLOF2010002	362567107	MASCO CORP COM	01/04/01	4 800 0000 S	03/01/01	03/01/01	114 869.38	114 869.38	-4,379.38 P
SLOF2010002	362567107	MASCO CORP COM	01/09/01	4 900 0000 S	03/10/01	03/10/01	113 347.42	113 014.76	1 667.34 P
SLOF2010002	362567107	MASCO CORP COM	01/04/01	5 000 0000 S	03/04/01	03/04/01	114 238.16	119 656.00	-4 900.84 P
SLOF2010002	362567107	MASCO CORP COM	01/09/01	500 0000 S	03/04/01	03/04/01	11 475.03	-11 736.20	241.18 P
SLOF2010002	362567107	MATTEL INC COM	04/12/00	900 0000 S	03/21/01	03/21/01	17 054.43	-10 751.22	6,303.21 P
SLOF2010002	362567107	MATTEL INC COM	04/13/00	600 0000 S	03/21/01	03/21/01	11 369.42	7 080.00	4,289.62 P
SLOF2010002	362567107	MATTEL INC COM	04/12/00	1 100 0000 S	03/21/01	03/21/01	20 703.73	3 140.38	7,563.33 P
SLOF2010002	362567107	MATTEL INC COM	04/12/00	2 800 0000 S	03/21/01	03/21/01	52 708.40	-33 673.44	19 026.76 P
SLOF2010002	362567107	MATTEL INC COM	04/12/00	2,200 0000 S	03/21/01	03/21/01	41 407.46	26,506.70	14 900.76 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	577081102	MATTEL INC COM	1,600,000 \$	04/07/00	03/19/01	03/22/01	29,154.07	19,115.20	9,638.87 P
SLOF2010002	577081102	MATTEL INC COM	2,600,000 \$	04/16/00	03/19/01	03/22/01	47,335.36	31,186.06	16,089.30 P
SLOF2010002	577081102	MATTEL INC COM	2,400,000 \$	04/11/00	03/19/01	03/22/01	43,731.10	28,863.12	14,867.98 P
SLOF2010002	577081102	MATTEL INC COM	1,400,000 \$	04/06/00	02/07/01	02/07/01	22,484.09	17,480.54	5,003.55 P
SLOF2010002	577081102	MATTEL INC COM	2,100,000 \$	04/07/00	02/07/01	02/07/01	33,726.13	25,613.70	8,112.43 P
SLOF2010002	577081102	MATTEL INC COM	11,600,000 \$	04/06/00	01/04/01	01/09/01	178,262.83	148,214.36	30,048.47 P
SLOF2010002	577081102	MATTEL INC COM	5,900,000 \$	04/06/00	01/05/01	01/10/01	91,823.35	75,384.89	16,438.46 P
SLOF2010002	577081102	MATTEL INC COM	1,200,000 \$	04/06/00	01/05/01	01/10/01	18,675.93	14,983.32	3,692.61 P
SLOF2010002	577081102	MATTEL INC COM	400,000 \$	04/13/00	05/12/01	05/11/01	7,240.92	-4,720.00	2,520.92 P
SLOF2010002	577081102	MATTEL INC COM	6,600,000 \$	04/14/00	05/25/01	05/21/01	119,475.14	74,167.50	45,307.64 P
SLOF2010002	577081102	MATTEL INC COM	300,000 \$	04/19/00	05/25/01	05/21/01	5,430.69	-3,633.39	1,797.30 P
SLOF2010002	577081102	MATTEL INC COM	1,100,000 \$	04/19/00	12/11/01	12/21/01	19,377.61	13,322.43	6,055.18 P
SLOF2010002	577081102	MATTEL INC COM	2,700,000 \$	04/24/00	12/11/01	12/21/01	47,563.23	30,488.94	17,074.29 P
SLOF2010002	577081102	MATTEL INC COM	9,400,000 \$	05/03/00	12/11/01	12/21/01	172,636.91	115,940.86	56,696.05 P
SLOF2010002	577081102	MATTEL INC COM	5,500,000 \$	05/04/00	12/11/01	12/21/01	96,881.06	-63,976.55	32,911.51 P
SLOF2010002	577081102	MATTEL INC COM	2,500,000 \$	05/05/00	12/11/01	12/21/01	44,040.03	-28,875.00	13,165.03 P
SLOF2010002	577081102	MATTEL INC COM	1,400,000 \$	05/10/00	12/11/01	12/21/01	27,375.56	16,546.72	10,828.84 P
SLOF2010002	577081102	MATTEL INC COM	8,000,000 \$	05/09/00	12/20/01	12/26/01	121,479.07	79,494.30	41,984.77 P
SLOF2010002	577081102	MATTEL INC COM	1,500,000 \$	05/10/00	12/20/01	12/26/01	25,664.59	15,706.03	9,958.54 P
SLOF2010002	577081102	MATTEL INC COM	1,900,000 \$	05/23/00	12/20/01	12/26/01	32,508.48	-20,045.00	12,463.48 P
SLOF2010002	577081102	MATTEL INC COM	400,000 \$	05/24/00	12/20/01	12/26/01	8,483.89	-4,170.00	2,673.89 P
SLOF2010002	577081102	MATTEL INC COM	8,000,000 \$	05/23/00	12/20/01	12/26/01	27,375.56	16,546.72	10,828.84 P
SLOF2010002	577081102	MATTEL INC COM	600,000 \$	05/29/00	12/20/01	12/26/01	10,263.84	-6,180.00	4,083.84 P
SLOF2010002	577081102	MATTEL INC COM	400,000 \$	05/29/00	12/20/01	12/26/01	6,843.89	-4,170.00	2,673.89 P
SLOF2010002	577081102	MATTEL INC COM	6,700,000 \$	05/21/00	12/20/01	12/26/01	114,635.18	-66,497.50	48,137.68 P
SLOF2010002	577081102	MATTEL INC COM	3,000,000 \$	05/24/01	12/20/01	12/26/01	51,329.18	-47,963.40	3,365.78 P
SLOF2010002	577081102	MATTEL INC COM	500,000 \$	11/09/01	12/20/01	12/26/01	1,534.86	9,181.43	-633.59 P
SLOF2010002	577081102	MATTEL INC COM	3,300,000 \$	11/27/01	12/20/01	12/26/01	36,462.10	-60,043.15	-3,583.05 P
SLOF2010002	577081102	MATTEL INC COM	3,600,000 \$	03/10/00	12/24/01	12/24/01	61,409.27	-41,127.12	20,282.15 P
SLOF2010002	577081102	MATTEL INC COM	5,300,000 \$	03/12/00	12/24/01	12/24/01	93,819.71	-59,530.15	34,289.56 P
SLOF2010002	577081102	MATTEL INC COM	3,400,000 \$	06/01/00	12/24/01	12/24/01	37,997.64	-47,404.84	10,592.80 P
SLOF2010002	577081102	MATTEL INC COM	2,000,000 \$	07/24/00	12/24/01	12/24/01	34,116.26	24,385.00	9,531.26 P
SLOF2010002	577081102	MATTEL INC COM	1,000,000 \$	07/25/00	12/24/01	12/24/01	35,822.07	25,332.93	10,489.14 P
SLOF2010002	577081102	MATTEL INC COM	2,500,000 \$	07/26/00	12/24/01	12/24/01	42,645.32	29,308.00	13,337.32 P
SLOF2010002	577081102	MATTEL INC COM	1,100,000 \$	07/27/00	12/24/01	12/24/01	18,763.94	12,659.13	6,104.81 P
SLOF2010002	577081102	MATTEL INC COM	5,000,000 \$	07/28/00	12/24/01	12/24/01	85,290.65	55,466.00	29,824.65 P
SLOF2010002	577081102	MATTEL INC COM	900,000 \$	07/31/00	12/24/01	12/24/01	15,332.52	-9,911.16	5,441.66 P
SLOF2010002	577081102	MATTEL INC COM	1,000,000 \$	08/03/00	12/24/01	12/24/01	30,704.63	19,608.84	11,095.79 P
SLOF2010002	577081102	MATTEL INC COM	700,000 \$	08/09/00	12/24/01	12/24/01	11,940.69	7,443.10	4,497.59 P
SLOF2010002	577081102	MCDONALDS CORP COM	300,000 \$	01/24/01	05/04/01	05/09/01	7,982.55	9,289.38	1,306.83 P
SLOF2010002	577081102	MCDONALDS CORP COM	4,100,000 \$	01/23/01	05/04/01	05/09/01	101,112.34	114,738.48	13,646.14 P
SLOF2010002	577081102	MCDONALDS CORP COM	2,200,000 \$	01/21/01	05/07/01	05/10/01	109,532.85	123,118.36	14,285.51 P
SLOF2010002	577081102	MCDONALDS CORP COM	3,000,000 \$	02/07/01	05/07/01	05/11/01	23,598.33	26,231.65	2,233.32 P
SLOF2010002	577081102	MCDONALDS CORP COM	4,000,000 \$	01/03/01	05/04/01	05/11/01	101,326.77	115,406.16	-11,279.89 P
SLOF2010002	577081102	MCDONALDS CORP COM	3,000,000 \$	01/03/01	05/01/01	05/01/01	110,351.91	131,082.00	20,730.09 P
SLOF2010002	577081102	MCDONALDS CORP COM	6,800,000 \$	01/03/01	05/03/01	05/08/01	81,039.29	94,311.30	13,281.31 P
SLOF2010002	577081102	MCDONALDS CORP COM	7,000,000 \$	01/03/01	05/03/01	05/08/01	183,668.67	233,044.08	-59,375.41 P
SLOF2010002	577081102	MCDONALDS CORP COM	3,700,000 \$	01/09/01	05/03/01	05/08/01	89,070.68	230,825.00	-14,754.32 P
SLOF2010002	577081102	MCDONALDS CORP COM	2,700,000 \$	01/24/01	05/03/01	05/08/01	99,937.36	121,729.26	21,791.90 P
SLOF2010002	577081102	MCDONALDS CORP COM	4,000,000 \$	01/24/01	05/03/01	05/08/01	72,927.26	-81,604.42	-10,677.16 P
SLOF2010002	577081102	MCDONALDS CORP COM	4,000,000 \$	01/03/01	05/02/01	05/07/01	110,085.52	131,082.00	20,996.48 P
SLOF2010002	577081102	MCDONALDS CORP COM	3,600,000 \$	01/04/01	05/03/01	05/03/01	97,760.85	118,938.48	21,197.63 P
SLOF2010002	577081102	MCDONALDS CORP COM	500,000 \$	04/20/01	05/03/01	05/03/01	13,777.90	-16,385.23	2,807.33 P
SLOF2010002	577081102	MCDONALDS CORP COM	2,800,000 \$	01/16/99	12/19/01	12/24/01	105,734.55	101,163.96	4,568.59 P
SLOF2010002	577081102	MCDONALDS CORP COM	3,400,000 \$	08/03/99	12/19/01	12/24/01	75,574.68	-67,635.40	7,889.38 P
SLOF2010002	577081102	MCDONALDS CORP COM	3,200,000 \$	08/06/99	12/19/01	12/24/01	128,391.93	112,708.64	15,683.31 P
SLOF2010002	577081102	MCDONALDS CORP COM	3,200,000 \$	08/09/99	12/19/01	12/24/01	120,839.49	-107,273.28	13,566.21 P
SLOF2010002	577081102	MCDONALDS CORP COM	1,000,000 \$	09/27/99	12/19/01	12/24/01	37,762.34	-33,023.90	4,738.44 P
SLOF2010002	577081102	MCDONALDS CORP COM	7,100,000 \$	02/28/00	12/19/01	12/24/01	268,112.61	220,892.36	47,220.25 P
SLOF2010002	577081102	MCDONALDS CORP COM	3,600,000 \$	03/16/00	12/19/01	12/24/01	135,944.42	116,816.04	19,128.38 P
SLOF2010002	577081102	MCDONALDS CORP COM	600,000 \$	04/13/00	12/19/01	12/24/01	122,637.40	-19,968.00	2,689.40 P
SLOF2010002	577081102	MCDONALDS CORP COM	2,900,000 \$	05/08/00	12/19/01	12/24/01	109,510.78	-94,304.52	15,206.26 P
SLOF2010002	577081102	MCDONALDS CORP COM	1,500,000 \$	05/12/00	12/19/01	12/24/01	36,643.51	51,648.60	4,994.91 P
SLOF2010002	577081102	MCDONALDS CORP COM	700,000 \$	05/16/00	12/19/01	12/24/01	26,433.64	34,312.73	2,120.89 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	58551A108	MELLON FINL CORP COM	1 000 0000 S	05/17/00	12/19/01	12/24/01	37 762 34	34 560 30	3 201 84 P
SLOF2010002	58551A108	MELLON FINL CORP COM	4 100 0000 S	06/16/00	12/19/01	12/24/01	154 825 59	-138 816 57	16 009 02 P
SLOF2010002	58551A108	MELLON FINL CORP COM	500 0000 S	06/19/00	12/19/01	12/24/01	18 881 17	18 056 25	824 92 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 700 0000 S	06/30/00	12/19/01	12/24/01	91 958 32	91 456 31	5 502 01 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 700 0000 S	07/19/01	12/19/01	12/24/01	101 918 32	109 518 68	7 360 36 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 900 0000 S	07/26/01	12/19/01	12/24/01	115 739 30	115 739 30	-6 248 32 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 900 0000 S	07/26/01	12/19/01	12/24/01	109 510 78	91 681 47	17 829 31 P
SLOF2010002	58551A108	MELLON FINL CORP COM	1 700 0000 S	10/05/01	12/19/01	12/24/01	64 195 94	53 687 36	10 508 62 P
SLOF2010002	58551A108	MELLON FINL CORP COM	23 100 0000 S	03/16/99	12/19/01	12/24/01	871 455 37	834 619 17	36 836 20 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 600 0000 S	03/16/99	12/19/01	12/24/01	120 800 28	93 939 82	26 860 46 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 600 0000 S	03/16/99	12/19/01	12/24/01	110 884 21	93 939 82	16 944 39 P
SLOF2010002	58551A108	MELLON FINL CORP COM	4 300 0000 S	03/16/99	12/19/01	12/24/01	184 592 84	155 363 01	29 230 83 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 600 0000 S	03/16/99	12/19/01	12/24/01	111 717 95	-46 713 68	23 004 27 P
SLOF2010002	58551A108	MELLON FINL CORP COM	4 800 0000 S	01/04/01	12/18/01	12/21/01	111 222 84	-149 945 76	38 722 92 P
SLOF2010002	58551A108	MELLON FINL CORP COM	100 0000 S	01/04/01	12/18/01	12/21/01	2 317 14	2 898 75	581 61 P
SLOF2010002	58551A108	MELLON FINL CORP COM	1 600 0000 S	01/08/01	12/18/01	12/21/01	37 074 28	-48 078 36	11 004 28 P
SLOF2010002	58551A108	MELLON FINL CORP COM	1 500 0000 S	01/09/01	12/18/01	12/21/01	34 757 14	-45 075 00	10 317 86 P
SLOF2010002	58551A108	MELLON FINL CORP COM	1 700 0000 S	01/09/01	12/18/01	12/21/01	39 391 42	-51 495 21	12 103 79 P
SLOF2010002	58551A108	MELLON FINL CORP COM	4 000 0000 S	01/10/01	12/18/01	12/21/01	92 685 70	119 676 00	26 990 30 P
SLOF2010002	58551A108	MELLON FINL CORP COM	300 0000 S	01/10/01	12/18/01	12/21/01	6 951 43	8 980 53	2 029 10 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 800 0000 S	01/11/01	12/18/01	12/21/01	64 879 99	88 343 08	-23 463 09 P
SLOF2010002	58551A108	MELLON FINL CORP COM	4 300 0000 S	01/12/01	12/18/01	12/21/01	97 319 99	-126 738 78	29 418 79 P
SLOF2010002	58551A108	MELLON FINL CORP COM	700 0000 S	01/16/01	12/18/01	12/21/01	16 220 00	20 495 23	-4 275 23 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 900 0000 S	01/16/01	12/18/01	12/21/01	67 197 13	-47 231 13	20 034 00 P
SLOF2010002	58551A108	MELLON FINL CORP COM	3 600 0000 S	01/17/01	12/18/01	12/21/01	83 417 13	106 771 32	23 354 19 P
SLOF2010002	58551A108	MELLON FINL CORP COM	8 100 0000 S	01/17/01	12/18/01	12/21/01	187 688 55	239 812 65	52 124 10 P
SLOF2010002	58551A108	MELLON FINL CORP COM	3 000 0000 S	01/23/01	12/18/01	12/21/01	69 514 28	-78 226 20	8 711 92 P
SLOF2010002	58551A108	MELLON FINL CORP COM	3 300 0000 S	01/24/01	12/18/01	12/21/01	76 463 71	86 453 73	9 988 02 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 100 0000 S	01/25/01	12/18/01	12/21/01	48 659 99	54 818 40	-6 158 41 P
SLOF2010002	58551A108	MELLON FINL CORP COM	4 000 0000 S	01/29/01	12/18/01	12/21/01	92 685 70	106 297 20	13 611 50 P
SLOF2010002	58551A108	MELLON FINL CORP COM	1 600 0000 S	01/30/01	12/18/01	12/21/01	39 391 42	-44 367 43	-4 976 03 P
SLOF2010002	58551A108	MELLON FINL CORP COM	1 700 0000 S	09/07/01	12/18/01	12/21/01	37 074 28	-34 362 36	2 711 72 P
SLOF2010002	58551A108	MELLON FINL CORP COM	600 0000 S	09/16/01	12/18/01	12/21/01	13 903 86	13 975 02	72 16 P
SLOF2010002	58551A108	MELLON FINL CORP COM	2 600 0000 S	01/04/01	12/06/01	12/11/01	62 263 24	81 220 62	18 957 38 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 000 0000 S	09/10/01	12/19/01	12/24/01	24 384 79	25 291 70	1 093 09 P
SLOF2010002	58551A108	MILLIPORE CORP COM	13 400 0000 S	09/18/01	12/19/01	12/24/01	326 756 12	291 203 44	35 552 68 P
SLOF2010002	58551A108	MILLIPORE CORP COM	800 0000 S	09/18/01	12/20/01	12/26/01	19 263 27	17 835 28	1 977 99 P
SLOF2010002	58551A108	MILLIPORE CORP COM	5 300 0000 S	09/19/01	12/20/01	12/26/01	128 281 68	116 775 96	11 505 72 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 000 0000 S	03/23/01	12/20/01	12/26/01	45 779 11	-45 093 30	12 695 81 P
SLOF2010002	58551A108	MILLIPORE CORP COM	2 200 0000 S	03/27/01	12/20/01	12/26/01	131 514 03	104 606 04	26 907 99 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 300 0000 S	03/28/01	12/20/01	12/26/01	77 712 84	58 657 17	19 055 67 P
SLOF2010002	58551A108	MILLIPORE CORP COM	600 0000 S	03/29/01	12/20/01	12/26/01	35 867 46	27 017 16	8 850 30 P
SLOF2010002	58551A108	MILLIPORE CORP COM	600 0000 S	03/30/01	12/20/01	12/26/01	35 867 46	27 495 60	8 371 86 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 900 0000 S	04/02/01	12/20/01	12/26/01	113 580 30	-87 948 60	25 631 70 P
SLOF2010002	58551A108	MILLIPORE CORP COM	2 100 0000 S	04/03/01	12/20/01	12/26/01	125 336 12	93 913 68	31 422 44 P
SLOF2010002	58551A108	MILLIPORE CORP COM	100 0000 S	10/23/01	12/20/01	12/26/01	5 977 91	5 094 60	883 31 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 300 0000 S	03/02/01	12/19/01	12/24/01	77 269 38	-67 185 43	10 383 93 P
SLOF2010002	58551A108	MILLIPORE CORP COM	900 0000 S	03/13/01	12/19/01	12/24/01	53 840 34	-47 958 48	5 881 86 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 200 0000 S	03/14/01	12/19/01	12/24/01	71 787 12	-61 325 64	10 461 48 P
SLOF2010002	58551A108	MILLIPORE CORP COM	4 000 0000 S	03/20/01	12/19/01	12/24/01	239 290 41	202 659 20	36 631 21 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 000 0000 S	03/21/01	12/19/01	12/24/01	107 680 69	86 262 66	21 418 03 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 400 0000 S	03/22/01	12/19/01	12/24/01	83 751 65	-61 820 08	21 931 57 P
SLOF2010002	58551A108	MILLIPORE CORP COM	300 0000 S	03/23/01	12/19/01	12/24/01	17 946 78	14 124 99	3 821 79 P
SLOF2010002	58551A108	MILLIPORE CORP COM	3 700 0000 S	11/29/00	12/18/01	12/21/01	221 408 68	161 865 75	59 538 93 P
SLOF2010002	58551A108	MILLIPORE CORP COM	2 900 0000 S	02/04/01	12/18/01	12/21/01	173 533 40	126 278 18	47 255 22 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 200 0000 S	02/08/01	12/18/01	12/21/01	77 790 83	-67 648 36	10 142 47 P
SLOF2010002	58551A108	MILLIPORE CORP COM	2 700 0000 S	02/09/01	12/18/01	12/21/01	161 265 58	140 302 60	21 062 98 P
SLOF2010002	58551A108	MILLIPORE CORP COM	500 0000 S	02/12/01	12/18/01	12/21/01	29 919 55	26 023 75	3 895 80 P
SLOF2010002	58551A108	MILLIPORE CORP COM	2 900 0000 S	02/13/01	12/18/01	12/21/01	173 533 40	154 328 43	19 204 97 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 200 0000 S	02/14/01	12/18/01	12/21/01	71 806 92	-64 326 28	7 580 64 P
SLOF2010002	58551A108	MILLIPORE CORP COM	200 0000 S	02/20/01	12/18/01	12/21/01	11 967 82	10 610 00	1 357 82 P
SLOF2010002	58551A108	MILLIPORE CORP COM	900 0000 S	02/20/01	12/18/01	12/21/01	47 871 28	-41 344 81	6 526 40 P
SLOF2010002	58551A108	MILLIPORE CORP COM	100 0000 S	11/22/00	06/15/01	06/20/01	5 946 79	-4 403 00	1 341 79 P
SLOF2010002	58551A108	MILLIPORE CORP COM	1 900 0000 S	11/29/00	06/15/01	06/20/01	112 989 04	83 120 25	29 868 79 P
SLOF2010002	58551A108	MOODY'S CORP COM	41 400 0000 S	10/03/00	03/07/01	03/12/01	1 095 047 24	-922 531 39	172 515 83 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	615369105	MOODY'S CORP COM	1003000	01/05/01	01/10/01	72,069.07	57,936.75	14,132.32 P
SLOF2010002	615369105	MOODY'S CORP COM	1,500,000 S	01/04/01	01/09/01	42,349.43	33,425.05	8,924.38 P
SLOF2010002	615369105	MOODY'S CORP COM	3,600,000 S	01/03/01	01/08/01	157,390.02	124,786.85	32,603.17 P
SLOF2010002	62186E108	NCR CORP NEW	600,000 S	02/20/01	02/23/01	29,308.05	28,936.08	371.97 P
SLOF2010002	62186E108	NCR CORP NEW	100,000 S	02/20/01	02/23/01	4,884.68	-4,463.16	421.51 P
SLOF2010002	62186E108	NCR CORP NEW	3,700,000 S	02/21/01	02/24/01	179,239.01	163,136.92	14,122.09 P
SLOF2010002	62186E108	NCR CORP NEW	600,000 S	02/21/01	02/24/01	29,069.03	24,402.36	4,666.67 P
SLOF2010002	62186E108	NCR CORP NEW	2,300,000 S	04/18/01	04/23/01	95,951.71	-97,636.84	8,314.87 P
SLOF2010002	62186E108	NCR CORP NEW	600,000 S	04/17/01	04/20/01	23,826.44	-23,233.28	593.16 P
SLOF2010002	62186E108	NCR CORP NEW	1,300,000 S	04/17/01	04/20/01	53,937.28	-53,264.90	2,692.38 P
SLOF2010002	62186E108	NCR CORP NEW	1,400,000 S	04/17/01	04/20/01	60,261.69	-60,438.72	197.03 P
SLOF2010002	62186E108	NCR CORP NEW	1,600,000 S	04/17/01	04/20/01	68,870.50	-68,710.24	160.26 P
SLOF2010002	62186E108	NCR CORP NEW	1,000,000 S	04/17/01	04/20/01	4,304.41	-4,245.08	59.33 P
SLOF2010002	62186E108	NCR CORP NEW	700,000 S	04/17/01	04/20/01	30,892.86	30,189.11	2,796.23 P
SLOF2010002	62186E108	NCR CORP NEW	2,100,000 S	04/17/01	04/20/01	84,278.58	-81,323.48	-4,044.90 P
SLOF2010002	62186E108	NCR CORP NEW	300,000 S	04/16/01	04/16/01	13,112.31	13,112.31	-1,440.22 P
SLOF2010002	62186E108	NCR CORP NEW	1,200,000 S	04/16/01	04/16/01	47,488.41	-53,920.72	-4,432.31 P
SLOF2010002	62186E108	NCR CORP NEW	600,000 S	04/16/01	04/16/01	33,298.78	32,980.36	-4,661.58 P
SLOF2010002	62186E108	NCR CORP NEW	2,400,000 S	04/16/01	04/16/01	93,195.13	103,903.52	12,710.39 P
SLOF2010002	62186E108	NCR CORP NEW	1,100,000 S	04/05/01	04/10/01	41,722.48	-44,737.66	-3,015.18 P
SLOF2010002	62186E108	NCR CORP NEW	1,500,000 S	04/05/01	04/10/01	56,894.30	-66,561.60	-9,667.30 P
SLOF2010002	62186E108	NCR CORP NEW	1,400,000 S	06/15/01	06/20/01	63,373.53	-57,026.20	8,547.33 P
SLOF2010002	62186E108	NCR CORP NEW	1,900,000 S	06/15/01	06/20/01	66,838.23	-41,321.40	5,616.83 P
SLOF2010002	62186E108	NCR CORP NEW	1,500,000 S	06/15/01	06/21/01	69,996.21	-61,832.10	8,164.11 P
SLOF2010002	62186E108	NCR CORP NEW	200,000 S	06/19/01	06/22/01	9,362.64	-8,244.28	1,118.36 P
SLOF2010002	62186E108	NCR CORP NEW	300,000 S	05/21/01	06/03/01	14,197.20	12,735.24	1,461.96 P
SLOF2010002	62186E108	NCR CORP NEW	1,100,000 S	05/21/01	06/03/01	32,056.42	-44,806.30	-12,749.88 P
SLOF2010002	62186E108	NCR CORP NEW	600,000 S	07/02/01	07/06/01	28,794.42	-23,992.50	4,801.92 P
SLOF2010002	62186E108	NCR CORP NEW	700,000 S	07/06/01	07/06/01	33,593.48	26,798.87	6,794.61 P
SLOF2010002	62186E108	NCR CORP NEW	1,500,000 S	07/05/01	07/10/01	69,424.28	-57,426.15	11,998.13 P
SLOF2010002	62186E108	NCR CORP NEW	300,000 S	06/22/01	06/27/01	13,987.54	12,738.45	1,249.09 P
SLOF2010002	62186E108	NCR CORP NEW	2,800,000 S	06/20/01	06/25/01	137,064.47	-115,419.92	11,646.55 P
SLOF2010002	62186E108	NCR CORP NEW	300,000 S	06/20/01	06/25/01	13,614.27	12,738.45	875.82 P
SLOF2010002	62186E108	NCR CORP NEW	100,000 S	06/21/01	07/03/01	4,803.83	-4,246.15	557.68 P
SLOF2010002	62186E108	NCR CORP NEW	800,000 S	06/29/01	07/03/01	33,166.80	33,969.20	4,197.60 P
SLOF2010002	62186E108	NCR CORP NEW	800,000 S	06/26/01	06/29/01	37,689.06	-33,969.20	3,719.86 P
SLOF2010002	62186E108	NCR CORP NEW	200,000 S	09/27/01	10/02/01	5,539.56	8,409.80	2,870.24 P
SLOF2010002	62186E108	NCR CORP NEW	300,000 S	09/27/01	10/02/01	8,789.35	9,301.14	511.79 P
SLOF2010002	62186E108	NCR CORP NEW	300,000 S	09/28/01	10/03/01	8,908.53	9,301.14	392.61 P
SLOF2010002	62186E108	NCR CORP NEW	2,500,000 S	09/28/01	10/03/01	74,237.77	81,308.30	7,070.53 P
SLOF2010002	62186E108	NCR CORP NEW	3,000,000 S	09/28/01	10/03/01	89,083.32	-94,940.40	-5,857.08 P
SLOF2010002	62186E108	NCR CORP NEW	1,500,000 S	09/28/01	10/03/01	44,342.66	-48,431.35	-4,088.69 P
SLOF2010002	62186E108	NCR CORP NEW	200,000 S	09/28/01	10/03/01	5,939.02	-6,441.26	-502.24 P
SLOF2010002	62186E108	NCR CORP NEW	1,500,000 S	09/28/01	10/03/01	38,603.64	-42,616.60	-4,012.96 P
SLOF2010002	62186E108	NCR CORP NEW	1,800,000 S	10/01/01	10/04/01	31,841.69	-39,007.60	-7,165.91 P
SLOF2010002	62186E108	NCR CORP NEW	400,000 S	10/01/01	10/04/01	11,320.37	-13,913.72	-2,593.35 P
SLOF2010002	62186E108	NCR CORP NEW	1,200,000 S	10/02/01	10/07/01	34,333.05	-41,741.16	-7,408.11 P
SLOF2010002	62186E108	NCR CORP NEW	1,400,000 S	10/02/01	10/07/01	46,044.06	-51,880.00	-7,835.94 P
SLOF2010002	62186E108	NCR CORP NEW	1,400,000 S	10/02/01	10/07/01	40,288.53	33,675.02	13,386.47 P
SLOF2010002	62186E108	NCR CORP NEW	500,000 S	09/27/01	10/02/01	14,636.76	20,323.10	5,686.34 P
SLOF2010002	62186E108	NCR CORP NEW	700,000 S	09/27/01	10/02/01	20,519.46	29,434.30	8,914.84 P
SLOF2010002	62186E108	NCR CORP NEW	800,000 S	10/02/01	10/05/01	23,023.03	-30,763.92	-7,740.89 P
SLOF2010002	62186E108	NCR CORP NEW	1,400,000 S	10/02/01	10/05/01	40,288.53	51,870.00	11,581.45 P
SLOF2010002	62186E108	NCR CORP NEW	1,500,000 S	10/02/01	10/05/01	43,186.31	-53,044.43	-11,872.14 P
SLOF2010002	62186E108	NCR CORP NEW	650,000 S	10/03/01	10/09/01	2,910.08	-3,669.63	-719.55 P
SLOF2010002	62186E108	NCR CORP NEW	300,000 S	10/03/01	10/09/01	8,550.24	10,972.63	2,422.41 P
SLOF2010002	62186E108	NCR CORP NEW	600,000 S	10/03/01	10/09/01	20,650.57	29,282.96	8,632.39 P
SLOF2010002	62186E108	NCR CORP NEW	600,000 S	10/03/01	10/09/01	23,600.63	32,240.00	8,639.35 P
SLOF2010002	62186E108	NCR CORP NEW	100,000 S	09/26/01	10/01/01	8,984.82	12,901.38	3,916.56 P
SLOF2010002	62186E108	NCR CORP NEW	1,200,000 S	09/26/01	10/01/01	35,939.27	-49,235.44	-13,316.17 P
SLOF2010002	62186E108	NCR CORP NEW	3,500,000 S	09/24/01	09/27/01	40,363.47	-49,769.33	-9,405.86 P
SLOF2010002	62186E108	NCR CORP NEW	2,300,000 S	09/24/01	09/27/01	31,415.83	-90,269.02	-14,853.19 P
SLOF2010002	62186E108	NCR CORP NEW	1,700,000 S	09/23/01	09/28/01	52,623.82	-66,720.58	-14,096.76 P
SLOF2010002	62186E108	NCR CORP NEW	2,400,000 S	09/23/01	09/28/01	80,486.35	101,885.94	21,399.59 P
SLOF2010002	62186E108	NCR CORP NEW	600,000 S	09/23/01	09/28/01	18,573.82	24,030.00	-5,456.18 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	62186E108	NCR CORP NEW	900 0000 S	09/25/01	09/28/01	27,860.73	37,572.57	-9,711.84 P
SLOF2010002	62186E108	NCR CORP NEW	600 0000 S	09/25/01	09/28/01	18,573.82	28,548.00	9,974.18 P
SLOF2010002	62186E108	NCR CORP NEW	500 0000 S	09/25/01	09/28/01	15,478.18	23,962.65	8,484.47 P
SLOF2010002	62186E108	NCR CORP NEW	600 0000 S	09/25/01	09/28/01	18,573.82	25,946.28	7,372.46 P
SLOF2010002	62186E108	NCR CORP NEW	600 0000 S	09/25/01	09/28/01	18,573.82	26,521.26	7,947.44 P
SLOF2010002	62186E108	NCR CORP NEW	1 400 0000 S	09/25/01	09/28/01	43,378.91	-60,550.14	17,211.23 P
SLOF2010002	62186E108	NCR CORP NEW	700 0000 S	09/25/01	09/28/01	21,669.46	30,103.22	-8,433.76 P
SLOF2010002	62186E108	NCR CORP NEW	400 0000 S	09/25/01	09/28/01	15,179.49	15,313.64	-134.15 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	4 000 0000 S	01/02/01	01/08/01	139,326.66	121,077.44	18,443.22 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 600 0000 S	01/02/01	01/05/01	47,258.42	-44,028.16	3,230.28 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	2 000 0000 S	01/04/01	01/09/01	91,816.49	77,049.28	14,767.21 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 000 0000 S	01/05/01	01/10/01	32,659.51	27,517.60	5,141.91 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 500 0000 S	01/05/01	01/10/01	48,989.26	-47,325.00	1,664.26 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 000 0000 S	01/06/01	01/11/01	43,576.06	-44,170.00	595.94 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 800 0000 S	01/06/01	01/12/01	55,801.55	-56,790.00	988.45 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 600 0000 S	01/11/01	01/17/01	52,293.45	-49,813.76	2,479.69 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 700 0000 S	01/11/01	01/17/01	55,261.79	52,311.55	3,250.24 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 000 0000 S	01/11/01	01/17/01	32,683.41	27,405.40	5,277.61 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 000 0000 S	01/11/01	01/17/01	130,733.63	113,369.40	17,475.23 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 300 0000 S	01/10/01	01/16/01	40,060.89	-41,015.00	954.11 P
SLOF2010002	62186E108	NEWS CORP LTD SPON ADR REPSTG	1 700 0000 S	01/10/01	01/16/01	52,387.32	52,927.12	539.80 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	700 0000 S	01/10/01	01/16/01	18,322.31	-23,562.12	7,039.81 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	1 100 0000 S	01/10/01	01/16/01	73,289.23	-102,799.48	29,510.25 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	400 0000 S	01/10/01	01/16/01	10,469.89	14,315.00	3,845.11 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	3,200 0000 S	01/10/01	01/16/01	83,759.13	109,584.96	25,825.83 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	1,300 0000 S	01/09/01	01/17/01	38,408.16	54,347.40	15,939.24 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	1 000 0000 S	01/11/01	01/17/01	82,146.14	97,766.25	15,620.11 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	700 0000 S	01/11/01	01/17/01	23,648.05	23,971.71	-2,603.66 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	4,400 0000 S	01/11/01	01/17/01	134,313.44	138,870.60	-4,543.16 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	1 000 0000 S	01/11/01	01/17/01	42,736.09	-42,524.16	211.93 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	200 0000 S	01/11/01	01/17/01	6,105.16	5,987.10	117.06 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	3,200 0000 S	01/09/01	01/17/01	97,682.50	94,733.76	3,948.74 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	2,900 0000 S	01/04/01	01/09/01	82,146.14	97,766.25	15,620.11 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	5,300 0000 S	01/03/01	01/03/01	137,375.66	-153,230.95	-15,855.29 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	2,700 0000 S	01/03/01	01/03/01	69,983.82	91,023.75	21,039.93 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	100 0000 S	01/09/01	01/12/01	2,442.89	3,623.16	-1,080.27 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	2,700 0000 S	01/09/01	01/12/01	68,657.90	91,023.75	22,365.85 P
SLOF2010002	62186E108	NEXTEL COMMUNICATIONS INC CL A	300 0000 S	01/12/01	01/12/01	7,628.66	16,200.00	8,571.34 P
SLOF2010002	62186E108	PACKAGING CORP AMER COM	7 000 0000 S	12/18/01	12/21/01	118,915.52	109,037.20	9,878.32 P
SLOF2010002	62186E108	PACKAGING CORP AMER COM	100 0000 S	12/19/01	12/24/01	12,018.59	10,905.72	1,112.87 P
SLOF2010002	62186E108	PACKAGING CORP AMER COM	800 0000 S	12/19/01	12/24/01	13,755.54	-12,530.00	1,215.54 P
SLOF2010002	62186E108	PACKAGING CORP AMER COM	800 0000 S	12/20/01	12/26/01	13,763.37	13,320.00	443.37 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	200 0000 S	06/26/01	06/29/01	2,449.91	3,842.68	1,392.77 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	1,500 0000 S	06/29/01	07/03/01	19,520.04	28,592.85	9,072.81 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	4 000 0000 S	06/29/01	07/03/01	56,813.14	61,836.08	28,982.94 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	2,900 0000 S	06/29/01	07/03/01	37,471.39	55,279.51	-17,808.12 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	6,200 0000 S	06/29/01	07/03/01	79,946.33	119,123.08	-39,176.75 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	1,100 0000 S	06/28/01	07/03/01	14,184.03	21,459.02	7,274.99 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	400 0000 S	06/29/01	07/03/01	5,379.82	7,624.76	2,244.94 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	2,900 0000 S	06/20/01	06/23/01	34,218.85	58,561.15	24,342.30 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	600 0000 S	06/21/01	06/26/01	7,077.06	12,116.10	5,039.04 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	2,500 0000 S	06/21/01	06/26/01	29,487.77	-48,033.50	18,545.73 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	3,300 0000 S	07/05/01	07/10/01	33,052.69	-62,904.27	29,851.58 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	800 0000 S	07/05/01	07/10/01	8,012.77	16,450.00	1,096.02 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	2,100 0000 S	07/05/01	07/10/01	21,033.53	-42,822.57	21,789.04 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	1 800 0000 S	07/05/01	07/10/01	18,028.74	-48,720.42	30,691.68 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	6 900 0000 S	07/05/01	07/10/01	69,110.16	-66,828.57	2,281.59 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	5 400 0000 S	07/05/01	07/10/01	54,086.22	53,494.02	592.20 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	2,700 0000 S	07/05/01	07/10/01	27,043.11	28,139.13	1,096.02 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	1,600 0000 S	07/05/01	07/10/01	16,025.55	-20,100.00	4,274.45 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	3,300 0000 S	07/05/01	07/10/01	33,053.88	-44,656.15	9,600.27 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	1 400 0000 S	07/06/01	07/11/01	13,923.19	-17,862.46	3,939.27 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	900 0000 S	07/06/01	07/11/01	8,951.91	-11,030.85	2,078.94 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	2,100 0000 S	07/06/01	07/11/01	20,887.79	-23,134.48	-4,246.69 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	2 900 0000 S	07/06/01	07/11/01	28,845.04	33,706.70	-4,861.66 P
SLOF2010002	62186E108	PARAMETRIC TECHNOLOGY CORP COM	1 000 0000 S	07/06/01	07/11/01	10,001.06	11,623.00	1,621.94 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	11/13/00	07/05/01	07/12/01	4,968.63	5,811.50	842.87 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	11/16/00	07/05/01	07/12/01	6,936.09	8,400.00	1,463.91 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	11/20/00	07/05/01	07/12/01	3,200,000 S	8,662.50	1,706.41 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	11/20/00	07/05/01	07/12/01	1,700,000 S	31,792.99	-8,440.31 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	11/20/00	07/05/01	07/12/01	1,100,000 S	46,705.16	-10,233.46 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/12/01	07/05/01	07/12/01	6,000,000 S	10,931.00	2,403.42 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/12/01	07/05/01	07/12/01	3,200,000 S	38,634.04	1,287.76 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/12/01	07/05/01	07/12/01	7,400,000 S	22,823.00	1,318.52 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/12/01	07/05/01	07/12/01	4,600,000 S	70,191.18	11,214.02 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/05/01	07/05/01	07/12/01	6,400,000 S	73,140.93	1,707.29 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/05/01	07/05/01	07/12/01	1,600,000 S	44,417.04	-11,343.08 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/05/01	07/05/01	07/12/01	1,600,000 S	73,394.88	-11,797.27 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/06/01	07/05/01	07/12/01	1,000,000 S	18,398.72	3,232.22 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/06/01	07/05/01	07/12/01	4,400,000 S	9,422.19	-2,536.71 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/06/01	07/05/01	07/12/01	1,400,000 S	55,063.12	13,607.50 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	03/09/01	07/05/01	07/12/01	2,200,000 S	15,191.06	2,651.34 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	01/04/00	05/17/01	07/12/01	3,200,000 S	29,488.91	14,936.79 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	01/04/00	05/17/01	07/12/01	3,700,000 S	40,033.86	24,806.78 P
SLOF2010002	699173100	PARAMETRIC TECHNOLOGY CORP COM	01/04/00	05/21/01	07/12/01	4,400,000 S	74,715.93	28,426.79 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	11/13/00	09/19/01	09/24/01	5,000,000 S	35,091.82	31,373.04 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	11/13/00	10/04/01	10/10/01	1,800,000 S	22,140.00	26,408.18 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	11/16/00	10/04/01	10/10/01	2,800,000 S	14,171.46	7,968.54 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/03/00	10/04/01	10/10/01	2,100,000 S	34,790.00	12,743.50 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/06/00	10/04/01	10/10/01	1,400,000 S	16,333.37	11,921.63 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/13/00	10/04/01	10/10/01	8,000,000 S	11,022.25	7,940.73 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/17/00	10/04/01	10/10/01	600,000 S	62,984.28	-44,351.72 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/17/00	10/04/01	10/10/01	1,200,000 S	8,010.20	3,339.70 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/17/00	10/04/01	10/10/01	1,800,000 S	22,715.00	9,483.50 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/17/00	10/05/01	10/11/01	800,000 S	6,087.79	-4,432.21 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/19/00	10/05/01	10/11/01	700,000 S	5,326.82	3,348.21 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/19/00	10/05/01	10/11/01	2,800,000 S	21,359.64	13,340.48 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/19/00	10/05/01	10/11/01	4,000,000 S	6,102.73	3,737.23 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/20/00	12/18/01	12/21/01	2,300,000 S	18,072.79	9,734.90 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/20/00	12/18/01	12/21/01	500,000 S	3,978.87	-2,091.38 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/21/00	12/18/01	12/21/01	3,800,000 S	29,859.40	10,080.60 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/21/00	12/18/01	12/21/01	4,900,000 S	38,503.91	10,735.23 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	01/05/01	12/18/01	12/21/01	1,400,000 S	11,000.83	3,038.67 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	01/10/01	12/18/01	12/21/01	700,000 S	5,300.42	1,526.39 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	01/11/01	12/18/01	12/21/01	2,200,000 S	17,287.02	-4,758.12 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	01/12/01	12/18/01	12/21/01	1,400,000 S	14,026.32	3,023.49 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	01/16/01	12/18/01	12/21/01	4,500,000 S	35,359.81	9,844.94 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	01/17/01	12/18/01	12/21/01	4,500,000 S	35,359.81	9,863.19 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	01/18/01	12/18/01	12/21/01	2,700,000 S	21,213.89	3,919.11 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	01/22/01	12/18/01	12/21/01	2,200,000 S	17,287.02	-4,822.98 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	01/23/01	12/18/01	12/21/01	4,000,000 S	31,430.94	8,769.06 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/19/00	10/23/01	10/26/01	200,000 S	1,589.93	870.05 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	12/20/00	10/23/01	10/26/01	500,000 S	3,974.86	-2,070.29 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/03/01	12/20/01	12/26/01	4,100,000 S	33,356.48	-8,267.54 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/04/01	12/20/01	12/26/01	4,200,000 S	34,170.03	-6,903.11 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/05/01	12/20/01	12/26/01	3,100,000 S	44,746.30	-10,310.90 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/06/01	12/20/01	12/26/01	3,000,000 S	24,407.18	5,001.32 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/10/01	12/20/01	12/26/01	5,000,000 S	40,678.63	10,628.87 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/11/01	12/20/01	12/26/01	2,500,000 S	20,339.32	-6,033.18 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/12/01	12/20/01	12/26/01	1,700,000 S	17,340.74	3,749.47 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/16/01	12/20/01	12/26/01	7,100,000 S	37,763.66	13,560.81 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/17/01	12/20/01	12/26/01	1,800,000 S	13,017.16	2,539.00 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/19/01	12/20/01	12/26/01	3,400,000 S	49,932.93	10,607.07 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	04/19/01	12/20/01	12/26/01	4,600,000 S	48,943.34	11,519.20 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	06/22/01	12/20/01	12/26/01	900,000 S	7,322.34	3,203.17 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	06/26/01	12/20/01	12/26/01	1,000,000 S	10,323.32	3,545.87 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	06/27/01	12/20/01	12/26/01	1,700,000 S	13,830.74	-6,038.92 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	10/00/00	12/20/01	12/26/01	100,000 S	813.37	356.43 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	4,900,000 S	12/20/01	12/26/01	39,863.06	78,797.22	21,033.36 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	07/13/01	12/20/01	12/26/01	54,880.00	13,014.94 P	13,014.94 P
SLOF2010002	700690100	PARK PL ENTMT CORP COM	01/23/01	12/19/01	12/24/01	12,748.69	16,040.00	3,331.31 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	706690100	PARK PL ENTMT CORP COM	01/20/01	12/19/01	12/24/01	33,853.70	52,051.95	16,196.25	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	01/21/01	12/19/01	12/24/01	23,903.10	-34,456.20	-10,552.40	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/01/01	12/19/01	12/24/01	23,107.00	33,271.50	10,170.50	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/02/01	12/19/01	12/24/01	5,577.55	7,910.00	-2,332.45	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/03/01	12/19/01	12/24/01	17,329.45	24,664.20	-7,334.75	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/04/01	12/19/01	12/24/01	17,329.45	24,943.38	-7,613.93	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/05/01	12/19/01	12/24/01	3,983.97	5,632.50	-1,648.53	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/15/01	12/19/01	12/24/01	62,149.87	88,114.26	-25,964.39	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/16/01	12/19/01	12/24/01	31,074.94	-43,086.42	-12,011.48	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/20/01	12/19/01	12/24/01	32,310.31	30,976.68	1,333.63	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/21/01	12/19/01	12/24/01	46,634.46	36,470.77	-10,163.69	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/22/01	12/19/01	12/24/01	7,171.14	9,270.00	-2,098.86	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/26/01	12/19/01	12/24/01	3,577.55	7,215.00	-3,637.45	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	02/13/01	12/19/01	12/24/01	42,230.04	53,081.62	-10,851.58	P
SLOF2010002	706690100	PARK PL ENTMT CORP COM	03/03/01	12/19/01	12/24/01	50,994.77	-64,974.08	-13,979.31	P
SLOF2010002	706690100	PHILLIPS PETE CO COM	09/24/01	12/19/01	12/24/01	57,478.78	32,749.20	-24,729.52	P
SLOF2010002	706690100	PHILLIPS PETE CO COM	10/15/01	12/19/01	12/24/01	108,209.68	103,817.27	-4,392.41	P
SLOF2010002	706690100	PHILLIPS PETE CO COM	02/12/01	12/18/01	12/21/01	16,890.40	16,844.81	45.59	P
SLOF2010002	706690100	PHILLIPS PETE CO COM	02/13/01	12/18/01	12/21/01	450,410.57	-452,788.00	-2,377.43	P
SLOF2010002	706690100	PHILLIPS PETE CO COM	02/14/01	12/18/01	12/21/01	673,613.86	-480,947.20	5,331.34	P
SLOF2010002	706690100	PHILLIPS PETE CO COM	03/13/01	12/18/01	12/21/01	106,972.51	104,612.48	2,360.03	P
SLOF2010002	706690100	PHILLIPS PETE CO COM	03/20/01	12/18/01	12/21/01	67,561.59	-67,916.04	-3,354.45	P
SLOF2010002	706690100	PHILLIPS PETE CO COM	09/24/01	12/18/01	12/21/01	45,041.06	-42,199.36	2,841.70	P
SLOF2010002	706690100	PITNEY BOWES INC COM	03/14/00	12/18/01	12/21/01	94,589.49	115,227.64	16,738.19	P
SLOF2010002	706690100	PITNEY BOWES INC COM	03/15/00	12/18/01	12/21/01	56,178.55	-66,267.15	-9,388.60	P
SLOF2010002	706690100	PITNEY BOWES INC COM	03/16/00	12/18/01	12/21/01	246,479.72	291,370.30	-45,096.58	P
SLOF2010002	706690100	PITNEY BOWES INC COM	03/17/00	12/18/01	12/21/01	15,167.61	17,696.79	-2,529.18	P
SLOF2010002	706690100	PITNEY BOWES INC COM	01/21/00	03/17/01	05/22/01	52,846.52	-60,353.24	-7,506.72	P
SLOF2010002	706690100	PITNEY BOWES INC COM	02/11/00	05/17/01	05/22/01	16,272.78	18,768.36	-2,495.58	P
SLOF2010002	706690100	PITNEY BOWES INC COM	01/14/00	05/17/01	05/22/01	28,477.36	31,796.75	-3,319.39	P
SLOF2010002	706690100	PITNEY BOWES INC COM	01/31/00	05/17/01	05/16/01	13,172.19	-18,569.92	-2,697.73	P
SLOF2010002	706690100	PITNEY BOWES INC COM	01/27/00	05/17/01	05/16/01	83,329.00	-98,717.43	-15,388.43	P
SLOF2010002	706690100	PITNEY BOWES INC COM	01/28/00	05/17/01	05/16/01	93,233.14	-111,606.72	-18,373.58	P
SLOF2010002	706690100	PITNEY BOWES INC COM	03/17/00	12/18/01	12/24/01	103,246.44	119,453.30	-16,206.86	P
SLOF2010002	706690100	PITNEY BOWES INC COM	03/21/00	12/18/01	12/24/01	38,239.42	-42,813.92	-4,574.50	P
SLOF2010002	706690100	PITNEY BOWES INC COM	03/22/00	12/18/01	12/24/01	72,654.90	81,075.75	8,420.85	P
SLOF2010002	706690100	PITNEY BOWES INC COM	04/12/00	12/19/01	12/24/01	153,957.69	174,378.93	21,421.24	P
SLOF2010002	706690100	PITNEY BOWES INC COM	04/14/00	12/19/01	12/24/01	23,943.65	24,837.71	894.06	P
SLOF2010002	706690100	PITNEY BOWES INC COM	04/23/00	12/19/01	12/24/01	53,535.19	58,568.55	5,033.36	P
SLOF2010002	706690100	PITNEY BOWES INC COM	04/25/00	12/20/01	12/26/01	48,771.77	54,353.08	5,581.31	P
SLOF2010002	706690100	PITNEY BOWES INC COM	04/26/00	12/20/01	12/26/01	18,738.37	20,004.45	1,266.08	P
SLOF2010002	706690100	PITNEY BOWES INC COM	04/27/00	12/20/01	12/26/01	90,040.19	95,033.63	-4,993.44	P
SLOF2010002	706690100	PITNEY BOWES INC COM	05/22/00	12/20/01	12/26/01	48,771.77	50,339.90	1,568.13	P
SLOF2010002	706690100	PITNEY BOWES INC COM	05/24/00	12/20/01	12/26/01	31,763.07	34,394.96	-2,631.89	P
SLOF2010002	706690100	PITNEY BOWES INC COM	06/01/00	12/20/01	12/26/01	11,253.02	13,179.02	1,926.00	P
SLOF2010002	706690100	PITNEY BOWES INC COM	06/02/00	12/20/01	12/26/01	39,013.40	35,500.52	-3,512.88	P
SLOF2010002	706690100	PITNEY BOWES INC COM	06/05/00	12/20/01	12/26/01	26,261.72	-31,039.17	-4,777.45	P
SLOF2010002	706690100	PITNEY BOWES INC COM	06/09/00	12/20/01	12/26/01	45,020.10	50,314.41	5,294.31	P
SLOF2010002	706690100	PITNEY BOWES INC COM	06/12/00	12/20/01	12/26/01	48,771.77	54,622.22	5,850.45	P
SLOF2010002	706690100	PITNEY BOWES INC COM	06/14/00	12/20/01	12/26/01	101,293.22	103,594.69	-2,301.47	P
SLOF2010002	706690100	PITNEY BOWES INC COM	06/19/00	12/20/01	12/26/01	18,738.37	18,839.10	119.73	P
SLOF2010002	706690100	PITNEY BOWES INC COM	10/04/00	12/20/01	12/26/01	7,503.35	-6,910.74	-14,414.09	P
SLOF2010002	706690100	PITNEY BOWES INC COM	11/02/00	12/20/01	12/26/01	71,281.82	53,898.36	-17,383.46	P
SLOF2010002	706690100	PITNEY BOWES INC COM	07/26/01	12/20/01	12/26/01	26,261.72	27,624.46	1,362.74	P
SLOF2010002	706690100	PITNEY BOWES INC COM	10/22/01	12/20/01	12/26/01	103,046.89	98,882.06	-4,164.83	P
SLOF2010002	706690100	PITNEY BOWES INC COM	10/22/01	12/20/01	12/26/01	103,293.22	21,204.98	-82,088.24	P
SLOF2010002	706690100	PRINCIPAL FINANCIAL GROUP INC	10/22/01	12/20/01	12/26/01	103,293.67	-81,400.00	-21,893.67	P
SLOF2010002	706690100	PRINCIPAL FINANCIAL GROUP INC	12/05/01	12/20/01	12/26/01	54,013.23	53,131.15	882.08	P
SLOF2010002	706690100	PRINCIPAL FINANCIAL GROUP INC	10/22/01	12/19/01	12/24/01	82,163.23	-64,750.00	-18,113.23	P
SLOF2010002	706690100	PRINCIPAL FINANCIAL GROUP INC	10/22/01	12/18/01	12/21/01	167,847.62	131,350.00	-36,497.62	P
SLOF2010002	706690100	PROVIDIAN FINL CORP COM	07/05/01	07/10/01	07/10/01	111,409.81	-43,968.41	-27,441.40	P
SLOF2010002	706690100	PROVIDIAN FINL CORP COM	07/05/01	07/10/01	07/10/01	79,318.37	22,142.65	-57,175.72	P
SLOF2010002	706690100	PROVIDIAN FINL CORP COM	07/05/01	07/10/01	07/10/01	82,991.44	-64,378.00	-18,613.44	P
SLOF2010002	706690100	PROVIDIAN FINL CORP COM	07/05/01	07/10/01	07/10/01	81,021.36	-66,390.85	-14,630.51	P
SLOF2010002	706690100	PROVIDIAN FINL CORP COM	07/05/01	07/10/01	07/10/01	60,607.39	151,576.33	90,968.94	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	3,400,000 \$	08/24/01	09/19/01	09/24/01	71,036.95	134,400.40	134,400.40	-47,543.43 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	2,600,000 \$	01/04/01	09/18/01	09/21/01	55,425.99	160,142.06	160,142.06	104,716.07 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	4,500,000 \$	02/27/01	09/11/01	09/21/01	95,929.39	234,930.15	234,930.15	139,000.36 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	300,000 \$	03/05/01	09/11/01	09/21/01	6,395.31	13,150.42	13,150.42	8,755.11 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	7,200,000 \$	02/06/01	09/11/01	09/21/01	153,487.35	-379,098.72	-379,098.72	-223,611.37 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	2,700,000 \$	12/27/00	09/10/01	09/13/01	70,766.53	-136,054.62	-136,054.62	-65,288.09 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	200,000 \$	01/04/01	09/10/01	09/13/01	3,241.96	1,238.62	1,238.62	1,076.66 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	900,000 \$	01/04/01	09/10/01	09/13/01	23,994.09	55,433.79	55,433.79	31,439.70 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	2,100,000 \$	12/21/00	09/10/01	09/11/01	96,197.02	96,187.12	96,187.12	37,670.10 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	1,900,000 \$	12/22/00	09/06/01	09/11/01	33,359.21	93,832.97	93,832.97	-40,293.76 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	800,000 \$	12/23/00	09/07/01	09/12/01	31,056.38	-39,517.04	-39,517.04	18,460.46 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	1,900,000 \$	12/26/00	09/07/01	09/12/01	50,009.37	-95,040.47	-95,040.47	-45,031.10 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	3,800,000 \$	12/27/00	09/07/01	09/12/01	103,518.29	20,156.24	20,156.24	9,627.95 P
SLOF2010002	74406A102	PROVIDIAN FINL CORP COM	3,800,000 \$	12/27/00	09/07/01	09/12/01	109,664.33	173,283.36	173,283.36	-63,619.03 P
SLOF2010002	759438103	RADIO SHACK CORP COM	3,900,000 \$	11/09/01	12/18/01	12/21/01	116,473.31	-108,875.13	-108,875.13	7,591.38 P
SLOF2010002	759438103	RADIO SHACK CORP COM	2,300,000 \$	11/12/01	12/18/01	12/21/01	65,703.01	-60,974.32	-60,974.32	4,721.69 P
SLOF2010002	759438103	RADIO SHACK CORP COM	4,500,000 \$	11/29/01	12/18/01	12/21/01	134,392.51	127,296.45	127,296.45	7,096.06 P
SLOF2010002	759438103	RADIO SHACK CORP COM	9,000,000 \$	12/04/01	12/18/01	12/21/01	268,783.02	241,418.70	241,418.70	27,366.32 P
SLOF2010002	759438103	RADIO SHACK CORP COM	2,400,000 \$	12/04/01	12/18/01	12/21/01	83,518.13	75,108.04	75,108.04	8,480.09 P
SLOF2010002	759438103	RADIO SHACK CORP COM	4,100,000 \$	12/06/01	12/19/01	12/24/01	123,396.90	-119,633.29	-119,633.29	2,771.61 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,100,000 \$	01/25/01	12/19/01	12/24/01	24,610.38	36,857.81	36,857.81	12,247.23 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,400,000 \$	01/26/01	12/19/01	12/24/01	31,222.35	-45,503.30	-45,503.30	14,180.93 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,000,000 \$	03/09/01	12/20/01	12/26/01	64,336.91	-100,043.06	-100,043.06	31,708.13 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	500,000 \$	03/02/01	12/20/01	12/26/01	11,072.08	16,340.15	16,340.15	5,338.07 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	500,000 \$	03/06/01	12/20/01	12/26/01	6,711.98	10,550.15	10,550.15	3,838.17 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,400,000 \$	02/07/01	12/19/01	12/24/01	31,322.35	-46,770.36	-46,770.36	-15,447.81 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	600,000 \$	03/02/01	12/19/01	12/24/01	13,423.95	-19,697.70	-19,697.70	-6,273.75 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	600,000 \$	03/02/01	12/19/01	12/24/01	13,423.95	19,632.18	19,632.18	-6,208.23 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	3,100,000 \$	03/09/01	12/20/01	12/26/01	64,336.91	-100,043.06	-100,043.06	31,708.13 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	500,000 \$	03/02/01	12/20/01	12/26/01	11,072.08	16,340.15	16,340.15	5,338.07 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	500,000 \$	03/06/01	12/20/01	12/26/01	6,711.98	10,550.15	10,550.15	3,838.17 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,700,000 \$	04/24/00	12/18/01	12/21/01	37,849.23	52,462.00	52,462.00	14,612.77 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,600,000 \$	04/24/00	12/18/01	12/21/01	35,822.81	51,202.24	51,202.24	-11,579.43 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,200,000 \$	03/09/00	12/16/01	12/21/01	26,717.11	-38,632.36	-38,632.36	-9,933.43 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	2,100,000 \$	03/19/00	12/16/01	12/21/01	46,754.94	-65,569.35	-65,569.35	18,814.41 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	2,000,000 \$	03/22/00	12/16/01	12/21/01	44,538.51	-62,845.00	-62,845.00	-18,316.49 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	700,000 \$	03/23/00	12/16/01	12/21/01	15,584.98	-23,614.55	-23,614.55	7,029.37 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,100,000 \$	03/26/00	12/16/01	12/21/01	24,490.68	36,108.82	36,108.82	11,618.14 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	3,000,000 \$	03/30/00	12/16/01	12/21/01	32,644.26	32,613.40	32,613.40	-10,349.14 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	3,000,000 \$	11/02/99	12/16/01	12/21/01	66,792.77	100,531.30	100,531.30	33,728.53 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	4,000,000 \$	10/15/99	10/23/01	10/26/01	68,597.70	128,672.00	128,672.00	-60,074.30 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,800,000 \$	10/29/99	10/23/01	10/26/01	30,848.97	58,106.88	58,106.88	27,237.91 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	400,000 \$	11/01/99	10/23/01	10/26/01	6,459.77	-12,869.08	-12,869.08	-6,009.31 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	2,200,000 \$	11/01/99	10/23/01	10/26/01	35,638.80	-70,779.94	-70,779.94	33,141.14 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	300,000 \$	11/02/99	10/23/01	10/26/01	4,839.84	-9,739.86	-9,739.86	-4,880.02 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	3,900,000 \$	10/11/99	10/18/01	10/23/01	69,027.69	114,933.39	114,933.39	-43,905.70 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	300,000 \$	10/12/99	10/18/01	10/23/01	5,309.82	8,991.24	8,991.24	3,681.42 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,900,000 \$	10/12/99	10/18/01	10/23/01	33,628.88	-57,359.86	-57,359.86	23,730.98 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,700,000 \$	10/13/99	10/18/01	10/23/01	30,088.99	-50,193.18	-50,193.18	20,104.19 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	600,000 \$	10/14/99	10/18/01	10/23/01	10,619.64	-17,632.92	-17,632.92	-7,013.28 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	2,100,000 \$	10/10/99	10/18/01	10/23/01	49,558.34	78,023.92	78,023.92	28,467.58 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,700,000 \$	10/22/99	10/18/01	10/23/01	30,088.99	-46,563.72	-46,563.72	16,476.73 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	700,000 \$	10/23/99	10/18/01	10/23/01	12,389.59	-19,281.30	-19,281.30	-6,891.91 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	600,000 \$	10/26/99	10/18/01	10/23/01	10,619.64	-16,462.50	-16,462.50	5,842.86 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	200,000 \$	10/24/99	10/18/01	10/23/01	3,539.88	-4,433.60	-4,433.60	-2,893.72 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,600,000 \$	11/02/99	10/20/01	11/02/01	24,717.17	51,945.92	51,945.92	27,226.75 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	2,400,000 \$	11/10/99	10/20/01	11/02/01	37,078.76	-67,200.00	-67,200.00	30,121.24 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	700,000 \$	11/09/99	10/20/01	11/02/01	10,814.64	20,335.00	20,335.00	9,520.36 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	100,000 \$	11/08/99	10/20/01	11/02/01	1,569.95	3,903.00	3,903.00	1,335.05 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	2,200,000 \$	12/10/99	11/02/01	11/02/01	34,538.84	-48,042.20	-48,042.20	27,502.36 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	3,400,000 \$	12/10/99	11/02/01	11/02/01	53,378.21	98,077.42	98,077.42	-44,699.21 P
SLOF2010002	753267101	READERS DIGEST ASSN INC CL A	1,500,000 \$	02/09/00	10/20/01	11/02/01	22,549.21	51,674.10	51,674.10	28,129.89 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	1 800 0000 S	02/16/00	10/20/01	11/02/01	24,239.04	-60,420.60	-32,161.54 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	1 100 0000 S	02/17/00	10/20/01	11/02/01	17,269.42	-38,331.36	21,062.94 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	1 000 0000 S	04/03/00	10/20/01	11/02/01	15,699.47	-33,203.70	-17,504.23 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	100 0000 S	04/06/00	10/20/01	11/02/01	1,569.95	3,275.75	1,003.80 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	200 0000 S	04/07/00	10/20/01	11/02/01	3,139.89	-6,660.00	3,250.11 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	200 0000 S	04/10/00	10/20/01	11/02/01	3,139.89	-6,610.00	3,470.11 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	400 0000 S	04/21/00	10/20/01	11/02/01	6,279.79	12,431.12	-4,151.33 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	500 0000 S	04/21/00	10/20/01	11/02/01	10,615.84	-4,932.06 P	-9,604.21 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	1 000 0000 S	04/27/00	10/20/01	11/02/01	21,231.69	30,833.90	-9,604.21 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	100 0000 S	04/28/00	10/20/01	11/02/01	2,123.17	-3,085.00	962.83 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	100 0000 S	04/28/00	10/20/01	11/02/01	2,123.17	-3,085.00	960.59 P
SLOF2010002	755267101	READERS DIGEST ASSN INC CL A	23,500 0000 S	04/27/01	11/16/01	12/21/01	92,415.33	167,799.40	75,384.07 P
SLOF2010002	767541104	RITE AID CORP COM	24,600 0000 S	04/29/01	12/18/01	12/21/01	180,111.36	83,370.21 P	83,370.21 P
SLOF2010002	767541104	RITE AID CORP COM	19,600 0000 S	05/01/01	12/18/01	12/21/01	72,292.49	138,457.70	-65,705.21 P
SLOF2010002	767541104	RITE AID CORP COM	16,100 0000 S	05/03/01	12/18/01	12/21/01	76,291.80	143,840.08	-66,748.28 P
SLOF2010002	767541104	RITE AID CORP COM	13,500 0000 S	05/04/01	12/18/01	12/21/01	63,314.33	118,207.27	55,192.94 P
SLOF2010002	767541104	RITE AID CORP COM	6,800 0000 S	05/07/01	12/18/01	12/21/01	33,089.64	-49,475.40	-44,385.74 P
SLOF2010002	767541104	RITE AID CORP COM	17,700 0000 S	05/08/01	12/18/01	12/21/01	26,741.46	-49,046.36	-22,304.90 P
SLOF2010002	767541104	RITE AID CORP COM	1,200 0000 S	10/11/01	12/20/01	12/21/01	69,606.44	140,474.28	70,867.84 P
SLOF2010002	767541104	RITE AID CORP COM	5,700 0000 S	10/12/01	12/20/01	12/21/01	4,741.64	-7,423.24	2,681.60 P
SLOF2010002	767541104	RITE AID CORP COM	11,200 0000 S	11/13/01	12/20/01	12/21/01	22,532.79	36,197.28	13,674.49 P
SLOF2010002	767541104	RITE AID CORP COM	4,600 0000 S	11/14/01	12/20/01	12/21/01	44,255.30	59,329.76	15,074.46 P
SLOF2010002	767541104	RITE AID CORP COM	7,600 0000 S	11/27/01	12/20/01	12/21/01	18,176.29	23,653.20	5,476.91 P
SLOF2010002	767541104	RITE AID CORP COM	2,000 0000 S	03/09/01	12/19/01	12/20/01	7,839.93	-8,729.60	8,729.60 P
SLOF2010002	767541104	RITE AID CORP COM	6,600 0000 S	05/16/01	12/19/01	12/20/01	25,937.78	36,067.00	-30,129.23 P
SLOF2010002	767541104	RITE AID CORP COM	3,600 0000 S	10/09/01	12/24/01	12/24/01	14,147.81	21,994.56	7,846.75 P
SLOF2010002	767541104	RITE AID CORP COM	1,900 0000 S	10/10/01	12/24/01	12/24/01	19,236.84	29,676.36	10,439.52 P
SLOF2010002	767541104	RITE AID CORP COM	1,700 0000 S	10/11/01	12/24/01	12/24/01	6,680.94	10,323.34	3,642.40 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	1 800 0000 S	08/20/01	10/12/01	10/12/01	27,466.60	35,511.30	8,104.70 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	500 0000 S	09/03/01	10/12/01	10/12/01	7,612.94	-10,004.90	2,391.96 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	1,200 0000 S	08/20/01	10/11/01	10/11/01	20,582.59	25,334.21	-4,951.62 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	400 0000 S	08/20/01	10/11/01	10/11/01	6,331.11	7,891.40	1,559.29 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	800 0000 S	09/03/01	10/15/01	10/15/01	12,110.07	16,007.84	3,897.77 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	900 0000 S	09/06/01	10/15/01	10/15/01	13,623.83	17,790.57	-4,166.74 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	1 800 0000 S	09/06/01	10/10/01	10/10/01	27,199.25	35,511.14	8,311.89 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	800 0000 S	09/07/01	10/15/01	10/15/01	12,018.55	15,647.68	3,629.13 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	2,100 0000 S	09/07/01	10/16/01	10/16/01	32,229.31	-41,073.16	8,845.85 P
SLOF2010002	774341101	ROCKWELL COLLINS INC COM	100 0000 S	09/23/01	10/16/01	10/16/01	1,534.74	-1,423.00	111.74 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 700 0000 S	09/10/99	09/10/01	09/10/01	112,511.12	53,422.50	64,088.62 P
SLOF2010002	790849103	ST JUDE MED INC COM	200 0000 S	09/14/99	09/10/01	09/10/01	13,824.44	-4,812.24	7,012.60 P
SLOF2010002	790849103	ST JUDE MED INC COM	800 0000 S	09/10/99	09/10/01	09/10/01	55,960.37	25,140.00	30,820.37 P
SLOF2010002	790849103	ST JUDE MED INC COM	1,200 0000 S	09/10/99	09/10/01	09/10/01	89,484.72	-40,832.30	48,652.42 P
SLOF2010002	790849103	ST JUDE MED INC COM	300 0000 S	05/21/99	08/20/01	09/05/01	20,650.32	9,876.45	10,773.87 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 100 0000 S	09/14/99	09/06/01	09/11/01	76,168.72	37,467.32	38,701.40 P
SLOF2010002	790849103	ST JUDE MED INC COM	900 0000 S	10/01/99	09/06/01	09/11/01	62,319.46	-56,980.38	33,339.48 P
SLOF2010002	790849103	ST JUDE MED INC COM	800 0000 S	04/05/99	07/24/01	07/27/01	54,096.35	-20,759.84	33,336.51 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 000 0000 S	04/05/99	07/19/01	07/24/01	71,032.03	25,949.80	45,082.23 P
SLOF2010002	790849103	ST JUDE MED INC COM	3,700 0000 S	04/05/99	07/26/01	07/31/01	257,979.81	-96,014.26	161,964.55 P
SLOF2010002	790849103	ST JUDE MED INC COM	500 0000 S	05/19/99	07/16/01	07/16/01	34,862.14	16,200.05	18,662.09 P
SLOF2010002	790849103	ST JUDE MED INC COM	400 0000 S	05/26/99	07/26/01	07/31/01	27,897.71	13,168.60	14,729.11 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 700 0000 S	10/01/99	12/18/01	12/21/01	126,676.88	-30,962.94	75,713.94 P
SLOF2010002	790849103	ST JUDE MED INC COM	4 000 0000 S	10/03/99	12/18/01	12/21/01	298,063.25	-107,671.60	190,391.65 P
SLOF2010002	790849103	ST JUDE MED INC COM	2,200 0000 S	10/06/99	12/18/01	12/21/01	163,934.79	-60,301.60	103,633.19 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 700 0000 S	10/07/99	12/18/01	12/21/01	126,676.88	-47,971.11	78,705.77 P
SLOF2010002	790849103	ST JUDE MED INC COM	900 0000 S	10/07/99	12/19/01	12/24/01	67,122.82	21,296.47	41,726.35 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 600 0000 S	10/14/99	12/19/01	12/24/01	134,245.64	-48,611.56	85,637.08 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 800 0000 S	10/21/99	12/19/01	12/24/01	134,245.64	-46,539.90	87,705.74 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 800 0000 S	11/29/99	12/19/01	12/24/01	124,245.64	-47,967.30	86,278.34 P
SLOF2010002	790849103	ST JUDE MED INC COM	800 0000 S	12/16/99	12/19/01	12/24/01	59,664.73	21,000.32	38,664.41 P
SLOF2010002	790849103	ST JUDE MED INC COM	200 0000 S	04/11/00	12/19/01	12/24/01	67,122.82	-24,029.19	43,093.63 P
SLOF2010002	790849103	ST JUDE MED INC COM	900 0000 S	04/11/00	12/19/01	12/24/01	14,916.18	5,333.86	9,582.32 P
SLOF2010002	790849103	ST JUDE MED INC COM	600 0000 S	04/12/00	12/19/01	12/24/01	44,748.55	16,450.68	28,297.87 P
SLOF2010002	790849103	ST JUDE MED INC COM	2,100 0000 S	04/14/00	12/20/01	12/26/01	159,064.65	54,517.64	104,546.97 P
SLOF2010002	790849103	ST JUDE MED INC COM	1 600 0000 S	04/12/00	12/20/01	12/26/01	121,192.12	-43,868.48	77,323.64 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	791849103	ST JUDE MED INC COM	1 800 0000 S	04/13/00	12/20/01	12/26/01	136,341.13	-49,621.86	86,719.27 P
SLOF2010002	790849103	ST JUDE MED INC COM	2,300 0000 S	04/03/99	02/12/01	02/13/01	144,320.18	39,684.54	84,635.64 P
SLOF2010002	792860108	ST PAUL COS INC	100 0000 S	12/04/01	12/20/01	12/26/01	4,459.85	-4,593.03	133.18 P
SLOF2010002	792860108	ST PAUL COS INC	600 0000 S	12/04/01	12/19/01	12/24/01	26,758.81	-28,330.00	1,771.19 P
SLOF2010002	792860108	ST PAUL COS INC	3,300 0000 S	11/21/01	12/19/01	12/24/01	156,115.08	-8,943.65 P	4,941.63 P
SLOF2010002	792860108	ST PAUL COS INC	900 0000 S	11/23/01	12/19/01	12/24/01	40,138.21	-42,462.00	2,323.79 P
SLOF2010002	792860108	ST PAUL COS INC	400 0000 S	12/03/01	12/19/01	12/24/01	17,839.20	-18,424.00	584.80 P
SLOF2010002	792860108	ST PAUL COS INC	700 0000 S	12/04/01	12/19/01	12/24/01	31,218.61	-32,131.21	-912.60 P
SLOF2010002	792860108	ST PAUL COS INC	1,600 0000 S	11/01/01	12/18/01	12/21/01	70,799.88	-75,326.72	-4,526.84 P
SLOF2010002	792860108	ST PAUL COS INC	2,000 0000 S	11/01/01	12/18/01	12/21/01	8,449.88	9,499.88	-649.90 P
SLOF2010002	792860108	ST PAUL COS INC	1,500 0000 S	11/01/01	12/18/01	12/21/01	66,374.88	-71,835.00	5,460.12 P
SLOF2010002	792860108	ST PAUL COS INC	1,500 0000 S	11/02/01	12/18/01	12/21/01	66,374.88	-72,373.00	-6,000.12 P
SLOF2010002	792860108	ST PAUL COS INC	3,200 0000 S	11/09/01	12/18/01	12/21/01	141,399.75	-149,967.26	8,567.51 P
SLOF2010002	792860108	ST PAUL COS INC	1,900 0000 S	11/12/01	12/18/01	12/21/01	84,974.85	-87,543.83	2,568.98 P
SLOF2010002	792860108	ST PAUL COS INC	900 0000 S	11/13/01	12/18/01	12/21/01	39,824.95	-42,120.00	2,295.05 P
SLOF2010002	792860108	ST PAUL COS INC	900 0000 S	11/13/01	12/18/01	12/21/01	39,824.95	-42,202.17	2,377.24 P
SLOF2010002	792860108	ST PAUL COS INC	3,500 0000 S	11/14/01	12/18/01	12/21/01	154,874.75	-163,167.45	10,292.72 P
SLOF2010002	792860108	ST PAUL COS INC	700 0000 S	11/14/01	12/18/01	12/21/01	30,974.95	-33,064.30	-2,089.35 P
SLOF2010002	792860108	ST PAUL COS INC	600 0000 S	11/15/01	12/18/01	12/21/01	26,549.95	-28,289.16	1,739.21 P
SLOF2010002	792860108	ST PAUL COS INC	1,700 0000 S	11/16/01	12/18/01	12/21/01	75,224.87	-80,171.83	-4,946.96 P
SLOF2010002	792860108	ST PAUL COS INC	800 0000 S	11/19/01	12/18/01	12/21/01	35,396.94	-37,856.00	-2,459.06 P
SLOF2010002	792860108	SAKS INC COM	16,300 0000 S	03/22/01	09/24/01	09/24/01	86,751.94	-209,707.38	-122,954.44 P
SLOF2010002	792860108	SAKS INC COM	37,300 0000 S	03/22/01	09/24/01	09/24/01	383,625.45	-741,742.77	-458,117.32 P
SLOF2010002	792860108	SAKS INC COM	2,300 0000 S	04/02/01	09/24/01	09/24/01	10,819.63	28,710.00	17,890.37 P
SLOF2010002	792860108	SAKS INC COM	1,400 0000 S	03/22/01	09/24/01	09/24/01	6,993.56	18,122.86	11,129.30 P
SLOF2010002	792860108	SAKS INC COM	300 0000 S	03/22/01	09/24/01	09/24/01	1,812.05	-3,883.47	2,071.42 P
SLOF2010002	792860108	SAKS INC COM	2,500 0000 S	03/22/01	09/24/01	09/24/01	15,495.22	32,362.25	16,867.03 P
SLOF2010002	792860108	SIX FLAGS INC COM	1 000 0000 S	09/22/01	09/24/01	09/24/01	5,232.82	12,944.96	7,712.14 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1 600 0000 S	02/01/00	09/24/01	09/24/01	18,219.39	-40,214.56	21,995.17 P
SLOF2010002	83001P109	SIX FLAGS INC COM	12,000 0000 S	02/02/00	09/24/01	09/24/01	137,393.40	-302,222.40	-164,829.00 P
SLOF2010002	83001P109	SIX FLAGS INC COM	300 0000 S	02/03/00	09/24/01	09/24/01	3,434.88	-7,838.25	-4,403.37 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1 600 0000 S	02/07/00	09/24/01	09/24/01	18,219.39	-40,640.80	22,421.41 P
SLOF2010002	83001P109	SIX FLAGS INC COM	600 0000 S	06/19/00	09/24/01	09/24/01	6,469.77	-14,392.59	7,922.82 P
SLOF2010002	83001P109	SIX FLAGS INC COM	900 0000 S	10/12/00	09/24/01	09/24/01	10,304.65	-12,887.46	2,582.81 P
SLOF2010002	83001P109	SIX FLAGS INC COM	800 0000 S	10/13/00	09/24/01	09/24/01	9,159.69	-11,736.40	2,576.71 P
SLOF2010002	83001P109	SIX FLAGS INC COM	4,700 0000 S	10/17/00	09/24/01	09/24/01	33,813.20	-68,422.60	34,609.40 P
SLOF2010002	83001P109	SIX FLAGS INC COM	2,000 0000 S	10/18/00	09/24/01	09/24/01	22,895.23	38,451.30	15,556.07 P
SLOF2010002	83001P109	SIX FLAGS INC COM	400 0000 S	10/19/00	09/24/01	09/24/01	4,279.85	3,868.76	1,288.91 P
SLOF2010002	83001P109	SIX FLAGS INC COM	800 0000 S	10/20/00	09/24/01	09/24/01	9,159.69	-11,340.00	2,180.31 P
SLOF2010002	83001P109	SIX FLAGS INC COM	800 0000 S	10/22/00	09/24/01	09/24/01	9,159.69	11,763.32	2,603.63 P
SLOF2010002	83001P109	SIX FLAGS INC COM	800 0000 S	10/24/00	09/24/01	09/24/01	9,159.69	11,747.84	2,588.15 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1,200 0000 S	10/25/00	09/24/01	09/24/01	13,759.54	17,612.88	3,853.34 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1 600 0000 S	10/26/00	09/24/01	09/24/01	18,219.39	23,680.00	5,460.61 P
SLOF2010002	83001P109	SIX FLAGS INC COM	800 0000 S	11/13/00	09/24/01	09/24/01	9,159.69	-12,063.04	2,903.35 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1,200 0000 S	11/17/00	09/24/01	09/24/01	13,759.54	-17,834.64	-4,075.10 P
SLOF2010002	83001P109	SIX FLAGS INC COM	800 0000 S	11/22/00	09/24/01	09/24/01	9,159.69	11,368.00	2,208.31 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1,900 0000 S	11/20/00	09/24/01	09/24/01	21,754.27	27,170.00	5,415.73 P
SLOF2010002	83001P109	SIX FLAGS INC COM	400 0000 S	12/01/00	09/24/01	09/24/01	4,379.85	5,715.12	1,335.27 P
SLOF2010002	83001P109	SIX FLAGS INC COM	900 0000 S	12/04/00	09/24/01	09/24/01	10,304.65	12,862.44	2,557.79 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1,200 0000 S	12/06/00	09/24/01	09/24/01	14,834.50	18,590.00	3,755.50 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1 800 0000 S	12/07/00	09/24/01	09/24/01	20,699.31	25,730.28	5,030.97 P
SLOF2010002	83001P109	SIX FLAGS INC COM	300 0000 S	01/11/00	06/06/01	06/06/01	6,752.38	7,870.11	1,117.73 P
SLOF2010002	83001P109	SIX FLAGS INC COM	900 0000 S	01/12/00	06/06/01	06/06/01	20,257.15	23,294.24	3,037.09 P
SLOF2010002	83001P109	SIX FLAGS INC COM	800 0000 S	03/21/00	06/06/01	06/06/01	18,008.11	20,986.96	2,978.85 P
SLOF2010002	83001P109	SIX FLAGS INC COM	500 0000 S	01/12/00	06/07/01	06/07/01	11,817.83	12,941.30	1,123.47 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1 400 0000 S	01/12/00	06/08/01	06/08/01	30,206.65	36,235.64	6,028.99 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1,300 0000 S	01/18/00	06/13/01	06/13/01	26,287.46	34,432.50	8,145.04 P
SLOF2010002	83001P109	SIX FLAGS INC COM	200 0000 S	02/01/00	06/15/01	06/15/01	4,044.22	5,036.82	982.60 P
SLOF2010002	83001P109	SIX FLAGS INC COM	300 0000 S	06/13/01	06/13/01	06/13/01	10,694.09	13,516.15	2,822.06 P
SLOF2010002	83001P109	SIX FLAGS INC COM	100 0000 S	01/18/00	06/13/01	06/13/01	2,139.22	2,652.50	513.28 P
SLOF2010002	83001P109	SIX FLAGS INC COM	700 0000 S	01/18/00	06/14/01	06/14/01	14,509.81	-18,567.50	-4,057.69 P
SLOF2010002	83001P109	SIX FLAGS INC COM	300 0000 S	01/12/00	06/05/01	06/05/01	96,571.01	7,764.78	-1,230.00 P
SLOF2010002	83001P109	SIX FLAGS INC COM	4,500 0000 S	01/13/00	06/08/01	06/08/01	96,571.77	118,452.15	21,880.38 P
SLOF2010002	83001P109	SIX FLAGS INC COM	900 0000 S	01/14/00	06/08/01	06/08/01	24,229.07	5,024.72 P	

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	83001P109	SIX FLAGS INC COM	1,200,000 S	01/14/00	06/11/01	06/14/01	31,802.23	-10,548.45	-4,746.22 P
SLOF2010002	83001P109	SIX FLAGS INC COM	2,600,000 S	01/14/00	06/12/01	06/15/01	53,621.90	-70,283.98	16,662.08 P
SLOF2010002	83001P109	SIX FLAGS INC COM	100,000 S	01/03/00	03/01/01	03/06/01	2,074.06	2,546.99	-472.93 P
SLOF2010002	83001P109	SIX FLAGS INC COM	4,800,000 S	01/06/00	03/01/01	03/06/01	99,334.91	122,376.00	22,821.09 P
SLOF2010002	83001P109	SIX FLAGS INC COM	300,000 S	01/06/00	03/02/01	03/07/01	6,276.86	7,648.20	-1,271.64 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1,300,000 S	01/07/00	03/02/01	03/07/01	27,633.05	-34,483.34	-6,850.40 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1,300,000 S	01/07/00	03/02/01	03/07/01	27,633.05	35,445.28	7,812.23 P
SLOF2010002	83001P109	SIX FLAGS INC COM	2,600,000 S	01/11/00	03/02/01	03/07/01	55,266.09	-68,207.62	12,941.53 P
SLOF2010002	83001P109	SIX FLAGS INC COM	3,200,000 S	12/13/99	01/09/01	01/12/01	59,044.10	83,275.20	24,231.10 P
SLOF2010002	83001P109	SIX FLAGS INC COM	900,000 S	12/13/99	01/10/01	01/16/01	16,611.91	23,421.13	-6,809.24 P
SLOF2010002	83001P109	SIX FLAGS INC COM	4,000,000 S	01/04/00	01/10/01	01/16/01	73,830.73	102,973.60	30,142.87 P
SLOF2010002	83001P109	SIX FLAGS INC COM	1,000,000 S	01/05/00	01/10/01	01/16/01	18,457.68	25,469.90	-7,012.22 P
SLOF2010002	83001P109	SIX FLAGS INC COM	400,000 S	01/05/00	01/18/01	01/23/01	8,091.00	10,187.96	2,096.96 P
SLOF2010002	83001P109	SIX FLAGS INC COM	400,000 S	01/05/00	01/19/01	01/24/01	8,379.72	10,187.96	1,808.24 P
SLOF2010002	844730101	SOUTHRUST CORP COM	500,000 S	12/22/00	01/19/01	01/24/01	19,712.64	19,805.93	-93.31 P
SLOF2010002	844730101	SOUTHRUST CORP COM	1,300,000 S	12/26/00	01/19/01	01/24/01	51,252.87	51,932.27	-679.40 P
SLOF2010002	844730101	SOUTHRUST CORP COM	500,000 S	12/27/00	01/19/01	01/24/01	19,712.64	20,000.00	287.36 P
SLOF2010002	844730101	SOUTHRUST CORP COM	400,000 S	12/28/00	01/19/01	01/24/01	15,770.11	16,175.96	-405.85 P
SLOF2010002	844730101	SOUTHRUST CORP COM	1,200,000 S	01/02/01	01/22/01	01/25/01	47,644.05	-47,942.04	297.99 P
SLOF2010002	844730101	SOUTHRUST CORP COM	500,000 S	12/28/00	01/22/01	01/25/01	19,831.69	20,219.93	-368.26 P
SLOF2010002	844730101	SOUTHRUST CORP COM	1,000,000 S	12/29/00	01/22/01	01/25/01	39,703.37	-40,728.70	1,025.33 P
SLOF2010002	844730101	SOUTHRUST CORP COM	1,700,000 S	12/29/00	01/18/01	01/23/01	68,917.57	-64,199.48	4,718.09 P
SLOF2010002	844730101	SOUTHRUST CORP COM	2,400,000 S	12/21/00	01/18/01	01/23/01	97,293.39	-92,410.80	4,884.59 P
SLOF2010002	844730101	SOUTHRUST CORP COM	800,000 S	12/22/00	01/18/01	01/23/01	32,431.80	31,689.52	742.28 P
SLOF2010002	844730101	SOUTHRUST CORP COM	2,000,000 S	01/03/01	01/23/01	01/26/01	80,716.70	79,582.00	1,134.70 P
SLOF2010002	844730101	SOUTHRUST CORP COM	300,000 S	01/02/01	01/23/01	01/26/01	12,107.51	11,943.51	122.00 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	700,000 S	11/07/00	01/12/01	01/14/01	19,224.79	16,324.34	2,700.45 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	3,400,000 S	11/08/00	01/12/01	01/14/01	93,377.54	87,092.02	6,285.52 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	3,300,000 S	11/08/00	01/12/01	01/14/01	96,123.94	88,262.63	7,861.31 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	1,000,000 S	11/08/00	03/02/01	03/07/01	21,615.38	23,217.90	-1,602.52 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	3,100,000 S	11/09/00	03/02/01	03/07/01	76,600.38	76,600.38	0.00 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	3,300,000 S	11/10/00	03/02/01	03/07/01	75,633.82	-83,177.03	9,543.23 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	500,000 S	11/10/00	03/05/01	03/08/01	10,857.34	-12,168.15	1,310.81 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	2,800,000 S	11/13/00	03/05/01	03/08/01	62,972.56	71,691.77	-8,719.21 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	1,600,000 S	11/17/00	03/05/01	03/08/01	34,743.48	39,880.00	-5,136.52 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	1,200,000 S	11/20/00	03/05/01	03/08/01	26,037.61	-29,462.64	3,405.03 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	2,100,000 S	11/20/00	03/05/01	03/08/01	45,678.51	51,539.62	-5,861.11 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	4,100,000 S	11/21/00	03/05/01	03/08/01	89,181.86	99,816.96	-10,635.10 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	1,300,000 S	11/29/00	03/05/01	03/08/01	28,102.01	28,803.84	-2,701.83 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	7,800,000 S	11/29/00	03/06/01	03/09/01	189,449.34	187,224.96	2,224.38 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	4,600,000 S	12/01/00	03/06/01	03/09/01	99,931.66	106,795.90	-6,864.24 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	4,700,000 S	12/01/00	03/06/01	03/09/01	102,104.09	109,269.26	-7,165.17 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	5,700,000 S	12/05/00	03/06/01	03/09/01	123,824.36	135,601.86	-11,777.50 P
SLOF2010002	832061100	SPRINT CORP (FON GROUP) COM	700,000 S	08/19/98	01/23/01	01/26/01	27,179.18	21,342.00	5,837.18 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	1,200,000 S	03/13/98	01/09/01	01/12/01	45,208.61	-62,349.60	17,140.99 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	1,900,000 S	08/19/98	01/09/01	01/12/01	71,310.30	74,214.00	-2,893.70 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	3,100,000 S	08/19/98	05/21/01	06/03/01	116,003.87	-121,086.00	5,082.13 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	2,000,000 S	04/19/99	05/23/01	06/05/01	79,970.53	-78,120.00	1,850.53 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	100,000 S	08/19/98	05/24/01	05/26/01	4,003.61	-3,906.00	97.61 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	13,900,000 S	04/19/98	09/19/01	09/24/01	260,838.14	342,934.00	-82,095.86 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	7,500,000 S	08/19/98	09/20/01	09/25/01	133,046.30	292,930.00	-159,883.70 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	100,000 S	08/19/98	09/24/01	09/27/01	1,857.67	3,906.00	-2,048.33 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	3,000,000 S	01/11/99	09/24/01	09/27/01	55,730.04	71,715.00	-15,984.96 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	3,700,000 S	02/01/99	09/24/01	09/27/01	68,733.71	-91,292.54	24,558.83 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	8,900,000 S	04/03/99	09/24/01	09/27/01	165,332.44	258,683.84	-93,351.40 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	3,600,000 S	04/06/99	09/24/01	09/27/01	66,876.04	108,174.96	-41,298.92 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	2,900,000 S	04/08/99	09/24/01	09/27/01	53,872.37	91,466.00	-37,593.63 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	2,200,000 S	04/21/99	09/24/01	09/27/01	40,868.69	71,197.50	-30,328.81 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	1,500,000 S	03/27/00	09/24/01	09/27/01	27,863.02	-36,812.40	8,947.38 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	500,000 S	04/14/00	09/24/01	09/27/01	9,218.34	-13,315.00	4,226.66 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	500,000 S	03/03/00	09/24/01	09/27/01	9,218.34	-14,114.63	4,896.29 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	300,000 S	03/03/00	09/25/01	09/28/01	5,699.69	8,468.79	-2,769.10 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	3,300,000 S	03/03/00	09/25/01	09/28/01	62,696.58	-93,777.22	31,080.64 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	1,000,000 S	03/09/00	09/25/01	09/28/01	18,998.96	-27,872.60	8,873.64 P
SLOF2010002	83590A203	STARWOOD HOTELS & RESORTS	2,700,000 S	03/14/00	09/25/01	09/28/01	51,297.20	-75,256.83	23,959.63 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	1,400,000 \$	04/29/00	09/25/01	09/28/01	64,596.48	108,938.44	-44,361.96 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	1,300,000 \$	09/01/00	09/25/01	09/28/01	24,698.65	-41,665.00	16,966.35 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	3,900,000 \$	09/05/00	09/25/01	09/28/01	74,093.96	-124,995.00	-50,901.04 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	2,600,000 \$	09/18/00	09/25/01	09/28/01	76,119.16	26,721.83 P	-10,696.81 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	1,100,000 \$	09/22/00	09/25/01	09/28/01	20,898.86	31,595.74	3,696.88 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	200,000 \$	03/02/01	09/25/01	09/28/01	3,799.79	-6,160.00	-2,360.21 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	3,900,000 \$	02/05/01	09/25/01	09/28/01	56,996.89	-102,469.50	-45,472.61 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	1,300,000 \$	03/06/01	09/25/01	09/28/01	28,498.45	51,045.30	22,546.85 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	37,300,000 \$	12/18/01	03/16/99	12/21/01	810,233.36	-1,156,691.65	346,458.29 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	2,200,000 \$	03/16/99	10/21/01	11/02/01	41,728.86	-44,223.10	-2,494.24 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	2,100,000 \$	03/16/99	10/21/01	11/02/01	39,853.19	65,122.05	25,268.86 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	3,900,000 \$	03/16/99	10/26/01	11/03/01	106,006.47	182,961.95	76,955.48 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	2,500,000 \$	03/16/99	12/05/01	12/19/01	77,526.08	77,526.25	-20,263.17 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	23,100,000 \$	03/16/99	12/05/01	12/24/01	492,463.99	716,342.55	-223,878.56 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	300,000 \$	03/16/99	12/20/01	12/26/01	6,346.80	9,303.15	-2,956.35 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	100,000 \$	03/17/99	12/20/01	12/26/01	2,115.60	3,101.88	986.28 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	300,000 \$	03/18/99	12/20/01	12/26/01	6,346.80	-9,240.00	2,893.20 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	6,500,000 \$	06/21/99	12/20/01	12/26/01	137,513.95	122,121.35	15,392.60 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	5,000,000 \$	06/22/99	12/20/01	12/26/01	105,779.97	-91,422.00	12,357.97 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	1,600,000 \$	08/11/99	12/20/01	12/26/01	76,161.58	72,764.28	3,397.30 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	2,400,000 \$	09/08/99	12/20/01	12/26/01	50,774.38	-52,231.92	1,457.54 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	2,700,000 \$	10/27/00	12/20/01	12/26/01	57,121.18	26,482.41	30,638.77 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	1,100,000 \$	10/27/00	12/20/01	12/26/01	23,271.59	10,917.50	12,354.09 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	300,000 \$	10/28/00	12/20/01	12/26/01	6,346.80	2,865.00	3,481.80 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	600,000 \$	10/31/00	12/20/01	12/26/01	12,693.60	3,880.00	6,813.60 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	1,300,000 \$	11/03/00	12/20/01	12/26/01	27,503.79	-13,065.00	14,437.79 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	700,000 \$	11/06/00	12/20/01	12/26/01	14,809.20	7,035.00	7,774.20 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	600,000 \$	11/07/00	12/20/01	12/26/01	12,693.60	-6,030.00	6,663.60 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	400,000 \$	11/09/00	12/20/01	12/26/01	8,462.40	-4,002.24	4,460.16 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	2,800,000 \$	11/10/00	12/20/01	12/26/01	59,236.78	27,908.16	31,328.62 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	5,100,000 \$	11/13/00	12/20/01	12/26/01	107,893.56	-49,320.06	58,573.50 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	400,000 \$	11/14/00	12/20/01	12/26/01	8,462.40	3,970.00	4,492.40 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	2,700,000 \$	11/22/00	12/20/01	12/26/01	57,121.18	26,833.93	30,287.25 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	2,100,000 \$	11/22/00	12/20/01	12/26/01	44,427.59	-20,518.26	23,909.33 P
SLOF2010002	\$1590A203	STARWOOD HOTELS & RESORTS	400,000 \$	03/05/01	03/06/01	03/08/01	26,443.79	23,338.76	3,085.03 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	100,000 \$	03/06/01	03/06/01	03/09/01	6,600.27	-5,839.69	760.58 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	800,000 \$	03/06/01	03/06/01	03/09/01	52,943.35	-46,717.52	6,225.83 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	3,600,000 \$	03/06/01	03/06/01	03/09/01	372,109.83	327,022.64	45,087.19 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	2,800,000 \$	03/06/01	03/06/01	03/09/01	186,014.91	167,501.32	18,513.59 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	500,000 \$	03/07/01	03/07/01	03/09/01	33,224.09	-30,027.60	3,196.49 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	2,200,000 \$	03/07/01	03/07/01	03/12/01	145,136.64	132,121.44	13,015.20 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	200,000 \$	03/07/01	03/07/01	03/12/01	13,194.24	12,335.00	859.24 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	1,100,000 \$	03/07/01	03/07/01	03/12/01	72,568.32	-69,249.62	3,318.70 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	2,200,000 \$	03/07/01	03/07/01	03/12/01	145,136.64	138,689.54	6,447.10 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	200,000 \$	03/07/01	03/07/01	03/12/01	13,194.24	-12,610.00	584.24 P
SLOF2010002	\$1590A203	SUNTRUST BKS INC	3,000,000 \$	03/07/01	03/07/01	03/12/01	197,913.60	193,289.80	2,623.80 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	100,000 \$	10/29/01	11/19/01	11/23/01	5,199.85	-4,726.33	473.50 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	800,000 \$	10/30/01	11/19/01	11/23/01	41,598.61	-37,253.60	4,345.01 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	400,000 \$	10/30/01	11/16/01	11/23/01	20,599.31	18,524.40	2,074.91 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	100,000 \$	10/22/01	11/16/01	11/21/01	5,149.83	-4,700.00	449.83 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	400,000 \$	10/29/01	11/16/01	11/21/01	20,599.31	18,905.32	1,693.99 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	400,000 \$	10/18/01	11/15/01	11/20/01	20,465.72	-18,160.60	2,305.12 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	400,000 \$	10/19/01	11/15/01	11/20/01	20,465.72	-18,524.40	1,939.32 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	200,000 \$	10/14/01	11/14/01	11/19/01	9,080.30	9,080.30	1,119.36 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	700,000 \$	10/17/01	11/13/01	11/16/01	35,803.28	-32,349.87	3,453.41 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	400,000 \$	10/18/01	11/13/01	11/16/01	20,457.88	-18,140.60	2,297.28 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	200,000 \$	10/15/01	11/06/01	11/09/01	10,268.66	8,335.00	1,933.66 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	500,000 \$	10/16/01	11/06/01	11/09/01	25,671.64	21,681.00	3,990.64 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	100,000 \$	10/17/01	11/06/01	11/09/01	5,134.33	-4,621.41	512.92 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	700,000 \$	10/17/01	11/04/01	11/14/01	36,251.09	32,349.87	3,901.22 P
SLOF2010002	\$1590A203	SYNOPSYS INC COM	900,000 \$	10/17/01	11/07/01	11/13/01	45,986.21	-41,592.69	4,393.52 P
SLOF2010002	\$1590A203	TXA COS INC NEW COM	14,800,000 \$	05/24/00	12/18/01	12/21/01	549,089.79	308,839.00	240,250.79 P
SLOF2010002	\$1590A203	TXA COS INC NEW COM	800,000 \$	05/24/00	07/21/01	07/21/01	16,694.00	16,694.00	10,065.10 P
SLOF2010002	\$1590A203	TXA COS INC NEW COM	1,800,000 \$	08/02/01	08/02/01	08/02/01	62,911.13	37,561.50	25,349.63 P
SLOF2010002	\$1590A203	TXA COS INC NEW COM	1,500,000 \$	05/24/00	08/03/01	08/03/01	52,429.59	31,301.23	21,128.36 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Entity Name	Amount	Month	Year	Balance	Balance	Balance
SLOF2010002	TIX COS INC NEW COM	1 700 000 S	05/24/01	05/17/01	31,544.85	-35,474.75	23,070.10 P
SLOF2010002	TIX COS INC NEW COM	200 000 S	11/16/00	12/20/01	7,683.44	5,121.72	2,554.72 P
SLOF2010002	TIX COS INC NEW COM	4,300 000 S	11/29/00	12/20/01	165,194.03	-107,829.81	57,364.22 P
SLOF2010002	TIX COS INC NEW COM	2,900 000 S	12/14/00	12/20/01	107,568.21	-69,207.04	37,661.17 P
SLOF2010002	TIX COS INC NEW COM	3 900 000 S	12/15/00	12/20/01	149,827.15	99,863.21	54,963.94 P
SLOF2010002	TIX COS INC NEW COM	6 200 000 S	12/21/00	12/20/01	238,186.75	158,222.76	79,963.99 P
SLOF2010002	TIX COS INC NEW COM	11 700 000 S	05/24/00	12/19/01	438,733.01	244,149.75	194,583.26 P
SLOF2010002	TIX COS INC NEW COM	800 000 S	08/31/00	12/19/01	29,998.84	14,840.00	15,158.84 P
SLOF2010002	TIX COS INC NEW COM	1,500 000 S	10/18/00	12/19/01	56,247.82	-35,514.35	20,663.47 P
SLOF2010002	TIX COS INC NEW COM	700 000 S	10/23/00	12/19/01	26,248.98	16,898.91	9,350.07 P
SLOF2010002	TIX COS INC NEW COM	1,000 000 S	11/09/00	12/19/01	41,248.40	30,861.26	10,287.14 P
SLOF2010002	TIX COS INC NEW COM	7 400 000 S	11/14/00	12/19/01	277,489.26	174,805.76	102,683.50 P
SLOF2010002	TIX COS INC NEW COM	3,200 000 S	11/16/00	12/19/01	119,995.35	82,039.32	37,956.03 P
SLOF2010002	TIX COS INC NEW COM	6,500 000 S	05/24/00	02/09/01	200,032.27	135,038.75	64,993.52 P
SLOF2010002	TIX COS INC NEW COM	700 000 S	05/24/00	02/13/01	20,935.34	14,607.25	6,328.09 P
SLOF2010002	TIX COS INC NEW COM	1 700 000 S	05/24/00	05/04/01	54,344.12	35,474.75	18,869.37 P
SLOF2010002	TIX COS INC NEW COM	3 400 000 S	05/24/00	01/12/01	99,934.56	70,949.50	28,985.06 P
SLOF2010002	TIX COS INC NEW COM	2,200 000 S	05/24/00	01/10/01	65,171.50	-45,908.50	19,263.00 P
SLOF2010002	TEKTRONIX INC COM	19 000 000 S	03/12/01	12/24/01	472,635.81	-486,679.30	14,043.49 P
SLOF2010002	TEKTRONIX INC COM	800 000 S	03/16/01	12/24/01	19,900.43	-19,413.20	487.23 P
SLOF2010002	TEKTRONIX INC COM	2,200 000 S	03/16/01	12/20/01	53,738.94	53,386.30	372.64 P
SLOF2010002	TEKTRONIX INC COM	3 100 000 S	04/03/01	12/20/01	75,751.24	77,197.44	-1,446.20 P
SLOF2010002	TEKTRONIX INC COM	400 000 S	04/04/01	12/20/01	9,774.35	9,850.56	-76.21 P
SLOF2010002	TEKTRONIX INC COM	100 000 S	04/09/01	12/20/01	2,443.59	2,489.38	-45.79 P
SLOF2010002	TEKTRONIX INC COM	300 000 S	04/11/01	12/20/01	7,370.76	7,515.00	-144.24 P
SLOF2010002	TEKTRONIX INC COM	500 000 S	04/16/01	12/20/01	12,648.30	-430.36 P	984.89 P
SLOF2010002	TEKTRONIX INC COM	700 000 S	04/16/01	12/20/01	17,105.12	16,120.23	984.89 P
SLOF2010002	TEKTRONIX INC COM	2,000 000 S	09/21/01	12/20/01	48,871.77	34,620.40	14,251.37 P
SLOF2010002	TEKTRONIX INC COM	600 000 S	09/28/01	12/20/01	14,661.53	10,382.76	4,278.77 P
SLOF2010002	TEKTRONIX INC COM	1 400 000 S	10/01/01	12/20/01	34,210.24	23,891.00	10,319.24 P
SLOF2010002	TEKTRONIX INC COM	400 000 S	10/01/01	12/20/01	9,774.35	-6,836.32	2,938.03 P
SLOF2010002	TEKTRONIX INC COM	1,000 000 S	10/03/01	12/20/01	2,443.59	-1,710.00	733.59 P
SLOF2010002	TEKTRONIX INC COM	24,500 000 S	03/12/01	12/18/01	617,207.88	-627,560.15	10,352.27 P
SLOF2010002	TEMPLE INLAND INC COM	1 900 000 S	12/06/00	01/25/01	96,972.95	94,379.84	2,593.11 P
SLOF2010002	TEMPLE INLAND INC COM	700 000 S	12/06/00	01/30/01	35,802.12	34,771.52	1,030.60 P
SLOF2010002	TEMPLE INLAND INC COM	2,000 000 S	12/07/00	02/02/01	102,291.79	98,699.60	3,592.19 P
SLOF2010002	TEMPLE INLAND INC COM	1,300 000 S	12/07/00	02/05/01	66,770.58	-64,238.74	2,531.84 P
SLOF2010002	TEMPLE INLAND INC COM	800 000 S	12/07/00	02/06/01	41,021.27	-39,543.84	1,477.43 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	3 100 000 S	06/14/00	12/18/01	185,235.56	83,855.00	101,380.56 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	2 600 000 S	06/14/00	12/18/01	155,338.86	-68,742.44	86,616.42 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	600 000 S	06/14/00	12/18/01	33,851.04	15,904.56	19,946.48 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	1 000 000 S	06/15/00	12/18/01	59,793.41	26,356.00	33,437.41 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	1 300 000 S	06/19/00	12/18/01	77,679.43	34,515.00	43,164.43 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	700 000 S	06/21/00	12/18/01	41,827.38	18,536.56	23,290.82 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	14 000 000 S	06/23/00	12/18/01	856,547.69	379,227.20	477,320.49 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	4 800 000 S	06/27/00	12/18/01	246,816.33	135,187.20	131,629.13 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	1 500 000 S	06/31/00	05/23/01	67,394.23	-40,575.00	26,819.23 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	900 000 S	06/13/01	06/11/01	44,554.27	24,345.00	20,209.27 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	800 000 S	06/27/00	12/19/01	47,156.59	22,531.20	24,625.39 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	1 000 000 S	07/03/00	12/19/01	58,945.73	27,050.00	31,895.73 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	4 100 000 S	07/13/00	12/19/01	241,677.51	-110,161.26	151,516.25 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	1 400 000 S	01/18/01	12/24/01	82,524.03	57,194.34	25,329.69 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	200 000 S	03/13/01	12/24/01	11,789.15	-4,274.90	7,514.25 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	400 000 S	03/13/01	12/24/01	33,578.29	16,065.00	17,513.29 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	900 000 S	03/13/01	12/24/01	53,051.16	37,299.31	15,751.85 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	700 000 S	03/23/01	12/24/01	41,262.01	28,436.94	12,825.07 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	800 000 S	10/08/01	12/24/01	47,156.59	-48,218.32	1,061.73 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	800 000 S	10/09/01	12/24/01	47,156.59	-48,102.64	946.03 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	1 500 000 S	10/11/01	12/24/01	88,418.60	89,238.90	-820.30 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	1 400 000 S	10/12/01	12/24/01	82,334.03	83,076.84	-742.81 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	2 600 000 S	10/18/01	12/24/01	155,258.91	155,654.98	-396.07 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	2 200 000 S	10/24/01	12/24/01	129,640.61	129,340.00	300.61 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	2 000 000 S	10/25/01	12/24/01	187,891.47	115,750.00	72,141.47 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	900 000 S	11/03/01	12/24/01	55,051.16	50,487.20	4,563.96 P
SLOF2010002	TEMPLE HEALTHCARE CORP COM	900 000 S	11/07/01	12/24/01	53,051.16	50,168.61	2,882.55 P



Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	81031G100	TENET HEALTHCARE CORP COM	1,000,000 \$	11/04/01	12/19/01	12/24/01	518,943.73	34,299.70	4,646.03 P
SLOF2010002	81031G100	TENET HEALTHCARE CORP COM	200,000 \$	11/09/01	12/19/01	12/24/01	11,719.15	10,918.00	871.15 P
SLOF2010002	81031G100	THERMO ELECTRON CORP COM	3,900,000 \$	05/03/00	12/19/01	12/24/01	88,147.20	62,047.66	26,099.54 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	300,000 \$	05/03/00	12/19/01	12/24/01	6,780.55	-4,764.41	2,016.14 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	1,200,000 \$	05/04/00	12/19/01	12/24/01	27,122.21	19,413.12	7,709.09 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,200,000 \$	05/05/00	12/19/01	12/24/01	35,991.59	49,724.06	13,732.47 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	900,000 \$	05/09/00	12/19/01	12/24/01	20,341.66	14,017.88	6,323.78 P
SLOF2010002	05/11/00	THERMO ELECTRON CORP COM	900,000 \$	05/11/00	12/19/01	12/24/01	20,341.66	14,304.99	6,036.67 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,200,000 \$	05/12/00	12/19/01	12/24/01	49,724.06	34,539.38	15,184.68 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	200,000 \$	05/22/00	12/19/01	12/24/01	-3,138.34	-3,138.34	1,342.03 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,500,000 \$	05/31/00	12/19/01	12/24/01	56,504.61	38,594.54	17,910.07 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,500,000 \$	06/02/00	12/19/01	12/24/01	56,504.61	-40,303.11	16,201.50 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	1,900,000 \$	06/03/00	12/19/01	12/24/01	42,943.51	-30,309.79	12,653.72 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	800,000 \$	06/06/00	12/19/01	12/24/01	18,081.48	12,673.17	5,408.31 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	1,500,000 \$	06/10/00	12/19/01	12/24/01	33,902.77	23,591.66	10,311.11 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	400,000 \$	06/12/00	12/19/01	12/24/01	9,040.74	-6,203.49	2,837.25 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	600,000 \$	06/13/00	12/19/01	12/24/01	13,561.11	9,314.87	4,246.24 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,200,000 \$	06/21/00	12/19/01	12/24/01	49,724.06	35,087.71	14,636.35 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	800,000 \$	06/26/00	12/19/01	12/24/01	18,081.48	13,493.53	4,587.95 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,300,000 \$	06/28/00	12/19/01	12/24/01	51,944.24	-41,972.33	10,051.71 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	1,100,000 \$	06/29/00	12/19/01	12/24/01	24,162.03	19,494.70	5,267.33 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	300,000 \$	07/03/00	12/19/01	12/24/01	6,700.55	-5,359.29	1,421.26 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	200,000 \$	07/06/00	12/19/01	12/24/01	4,220.37	3,690.65	829.72 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	400,000 \$	07/10/00	12/19/01	12/24/01	9,640.74	7,828.41	1,212.33 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	4,100,000 \$	07/11/00	12/19/01	12/24/01	92,467.56	79,816.35	12,851.21 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	200,000 \$	07/11/00	12/20/01	12/26/01	4,220.51	-3,893.48	67.03 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	3,100,000 \$	07/12/00	12/20/01	12/26/01	70,067.89	-58,279.05	11,788.84 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	200,000 \$	07/13/00	12/20/01	12/26/01	4,220.51	3,773.40	747.11 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,200,000 \$	07/14/00	12/20/01	12/26/01	49,723.60	-40,852.68	8,872.92 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	3,000,000 \$	07/22/01	12/20/01	12/26/01	6,780.76	4,977.41	1,803.35 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	3,000,000 \$	06/29/01	12/20/01	12/26/01	67,107.63	-52,354.35	15,453.28 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,800,000 \$	07/27/01	12/20/01	12/26/01	6,287.13	-5,174.47	1,212.66 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	4,200,000 \$	04/10/01	12/20/01	12/26/01	94,930.69	-74,028.03	20,902.66 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	7,500,000 \$	04/11/01	12/20/01	12/26/01	164,931.58	-129,532.74	35,443.84 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	5,700,000 \$	06/23/01	12/20/01	12/26/01	128,634.51	-108,636.48	20,198.03 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	3,300,000 \$	06/28/01	12/20/01	12/26/01	74,581.40	59,677.44	14,910.96 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	7,900,000 \$	06/29/01	12/20/01	12/26/01	178,560.10	144,293.18	34,264.92 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	4,900,000 \$	07/03/01	12/20/01	12/26/01	110,352.47	87,501.56	22,251.11 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	3,600,000 \$	07/25/01	12/20/01	12/26/01	81,369.16	-59,391.63	21,977.53 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	3,800,000 \$	10/01/01	12/20/01	12/26/01	83,889.67	38,467.30	27,422.37 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	700,000 \$	10/01/01	12/20/01	12/26/01	15,821.78	-10,756.07	5,065.71 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	6,000,000 \$	10/02/01	12/20/01	12/26/01	135,613.27	-93,102.38	42,311.89 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	1,000,000 \$	10/07/01	12/20/01	12/26/01	2,260.23	1,550.61	709.64 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	1,000,000 \$	07/08/00	12/18/01	12/21/01	22,209.85	21,478.14	831.71 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	10,700,000 \$	07/09/00	12/18/01	12/21/01	238,715.44	227,625.58	11,089.86 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	200,000 \$	07/09/00	12/18/01	12/21/01	4,461.97	-4,244.04	217.93 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	5,300,000 \$	07/10/00	12/18/01	12/21/01	118,242.23	-114,012.65	4,229.58 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	1,100,000 \$	03/13/00	12/18/01	12/21/01	24,540.84	22,403.49	2,137.35 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	1,100,000 \$	03/13/00	12/18/01	12/21/01	26,548.27	24,754.73	17,944.54 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,000,000 \$	03/14/00	12/18/01	12/21/01	44,619.71	39,387.45	5,232.26 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	1,800,000 \$	07/23/00	12/18/01	12/21/01	40,157.74	-32,304.07	7,853.67 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,900,000 \$	07/24/00	12/18/01	12/21/01	64,698.58	52,546.52	12,152.06 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	300,000 \$	04/07/00	12/18/01	12/21/01	6,692.96	5,267.81	1,425.15 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	4,900,000 \$	04/10/00	12/18/01	12/21/01	153,938.00	121,345.70	32,592.30 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	2,000,000 \$	04/11/00	12/18/01	12/21/01	44,619.71	34,328.62	10,291.09 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	4,300,000 \$	04/12/00	12/18/01	12/21/01	95,932.37	73,304.46	22,627.91 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	3,300,000 \$	04/14/00	12/18/01	12/21/01	73,622.52	51,197.66	22,424.86 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	900,000 \$	04/17/00	12/18/01	12/21/01	20,078.37	13,479.36	6,599.01 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	400,000 \$	04/24/00	12/18/01	12/21/01	17,847.88	12,330.06	5,517.82 P
SLOF2010002	813556102	THERMO ELECTRON CORP COM	200,000 \$	04/26/00	12/18/01	12/21/01	4,461.97	3,297.47	1,164.50 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	813516102	813516102	2,000,000.00	04/27/00	12/18/01	12/21/01	44,619.71	32,303.33	12,236.38	P
SLOF2010002	813516102	THERMO ELECTRON CORP COM	3,900,000.00	04/27/00	12/18/01	12/21/01	87,000.43	-63,085.21	23,915.22	P
SLOF2010002	813516102	THERMO ELECTRON CORP COM	900,000.00	05/03/00	06/07/01	12/21/01	20,078.87	-14,318.69	5,760.18	P
SLOF2010002	819191101	TORCH OFFSHORE INC COM	50,000,000.00	06/07/01	06/07/01	12/21/01	911,219.62	-800,000.00	111,219.62	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	42,900,000.00	08/16/00	12/20/01	12/21/01	2,267,216.64	1,266,751.20	1,000,465.44	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	300,000.00	08/16/00	12/20/01	12/21/01	14,750.75	14,750.75	11,231.62	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	2,200,000.00	08/16/00	12/20/01	12/21/01	114,429.84	-64,473.86	49,955.98	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	1,900,000.00	09/01/00	12/20/01	12/21/01	98,823.77	56,478.74	42,345.03	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	300,000.00	12/06/00	12/20/01	12/21/01	15,604.07	10,203.30	5,400.77	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	2,200,000.00	12/06/00	12/20/01	12/21/01	114,429.84	74,724.54	39,705.30	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	1,600,000.00	09/24/01	12/20/01	12/21/01	109,228.48	-42,266.87	26,961.61	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	2,700,000.00	10/01/01	12/20/01	12/21/01	140,436.62	103,023.09	37,413.53	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	6,300,000.00	08/16/00	12/19/01	12/24/01	335,900.09	-186,028.40	139,871.69	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	900,000.00	09/20/00	12/24/01	12/24/01	46,557.16	28,531.35	20,003.81	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	1,600,000.00	08/16/00	02/12/01	02/12/01	57,549.11	-47,244.80	10,304.31	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	1,400,000.00	08/16/00	02/02/01	02/02/01	111,441.28	91,536.80	19,904.48	P
SLOF2010002	819191101	TRICON GLOBAL RESTAURANTS INC	3,100,000.00	08/16/00	02/13/01	02/13/01	50,414.97	-41,319.20	9,075.77	P
SLOF2010002	819191101	USA NETWORKS INC COM	4,900,000.00	07/11/00	01/18/01	01/18/01	95,204.76	100,397.37	5,092.61	P
SLOF2010002	819191101	USA NETWORKS INC COM	3,200,000.00	07/12/00	01/12/01	01/12/01	110,256.08	105,293.24	4,962.84	P
SLOF2010002	819191101	USA NETWORKS INC COM	800,000.00	07/12/00	01/12/01	01/12/01	16,963.47	16,739.04	223.43	P
SLOF2010002	819191101	USA NETWORKS INC COM	2,200,000.00	07/11/00	01/11/01	01/11/01	87,104.78	-45,076.46	-31,931.23	P
SLOF2010002	819191101	USA NETWORKS INC COM	4,300,000.00	07/12/00	01/11/01	01/11/01	87,104.78	-47,069.41	-35.37	P
SLOF2010002	819191101	USA NETWORKS INC COM	1,100,000.00	07/12/00	01/16/01	01/16/01	23,503.69	23,016.18	487.51	P
SLOF2010002	819191101	USA NETWORKS INC COM	1,200,000.00	07/12/00	01/16/01	01/16/01	32,640.38	23,002.08	9,638.30	P
SLOF2010002	819191101	USA NETWORKS INC COM	600,000.00	07/12/00	01/17/01	01/17/01	13,016.32	12,393.78	622.54	P
SLOF2010002	819191101	USA NETWORKS INC COM	600,000.00	07/12/00	01/16/01	01/16/01	12,820.19	12,579.36	240.83	P
SLOF2010002	819191101	USA NETWORKS INC COM	300,000.00	07/12/00	01/16/01	01/16/01	6,410.10	-6,290.64	119.46	P
SLOF2010002	819191101	USA NETWORKS INC COM	700,000.00	07/12/00	01/16/01	01/16/01	14,894.89	14,337.52	557.37	P
SLOF2010002	819191101	USA NETWORKS INC COM	1,300,000.00	07/12/00	01/16/01	01/16/01	27,275.27	26,719.68	555.59	P
SLOF2010002	819191101	USA NETWORKS INC COM	1,500,000.00	07/12/00	01/16/01	01/16/01	31,486.84	30,984.43	502.41	P
SLOF2010002	819191101	USA NETWORKS INC COM	5,300,000.00	04/11/00	01/09/01	01/12/01	109,116.36	112,691.13	3,574.79	P
SLOF2010002	819191101	USA NETWORKS INC COM	900,000.00	04/11/00	05/17/01	05/22/01	24,309.00	19,350.00	4,959.00	P
SLOF2010002	819191101	USA NETWORKS INC COM	3,400,000.00	04/17/01	05/17/01	05/22/01	91,833.99	72,590.00	19,243.99	P
SLOF2010002	819191101	USA NETWORKS INC COM	1,300,000.00	04/17/01	05/18/01	05/23/01	32,203.93	-23,620.00	6,583.93	P
SLOF2010002	819191101	USA NETWORKS INC COM	700,000.00	04/18/01	05/18/01	05/23/01	18,783.62	-14,993.54	3,790.08	P
SLOF2010002	819191101	USA NETWORKS INC COM	400,000.00	04/11/01	05/21/01	05/21/01	10,707.80	-8,560.00	2,147.80	P
SLOF2010002	819191101	USA NETWORKS INC COM	3,900,000.00	04/12/01	05/21/01	05/21/01	104,401.08	-83,127.72	21,273.36	P
SLOF2010002	819191101	USA ED INC COM	400,000.00	02/01/01	07/26/01	07/31/01	31,647.86	26,131.16	5,516.70	P
SLOF2010002	819191101	USA ED INC COM	3,200,000.00	02/02/01	07/26/01	07/31/01	233,182.91	212,064.00	41,118.91	P
SLOF2010002	819191101	USA ED INC COM	1,000,000.00	02/06/01	07/26/01	07/31/01	23,733.90	-19,738.45	3,995.45	P
SLOF2010002	819191101	USA ED INC COM	1,600,000.00	02/07/01	07/26/01	07/31/01	136,591.46	109,776.64	16,814.82	P
SLOF2010002	819191101	USA ED INC COM	900,000.00	02/07/01	07/27/01	08/01/01	71,088.26	-41,749.36	9,338.90	P
SLOF2010002	819191101	USA ED INC COM	700,000.00	02/01/01	07/20/01	07/25/01	53,370.73	-43,771.11	7,799.64	P
SLOF2010002	819191101	USA ED INC COM	400,000.00	02/01/01	07/20/01	07/25/01	30,630.98	26,154.92	4,476.06	P
SLOF2010002	819191101	USA ED INC COM	100,000.00	02/01/01	07/20/01	07/25/01	7,657.74	-6,532.79	1,124.95	P
SLOF2010002	819191101	USA ED INC COM	160,000.00	02/07/01	08/24/01	08/29/01	64,591.32	34,883.32	9,701.20	P
SLOF2010002	819191101	USA ED INC COM	1,900,000.00	02/07/01	12/18/01	12/21/01	156,441.34	130,339.76	26,081.78	P
SLOF2010002	819191101	USA ED INC COM	700,000.00	02/03/01	12/18/01	12/21/01	37,636.36	-47,942.91	9,693.43	P
SLOF2010002	819191101	USA ED INC COM	800,000.00	02/09/01	12/18/01	12/21/01	65,870.12	55,266.48	10,603.64	P
SLOF2010002	819191101	USA ED INC COM	1,300,000.00	04/20/01	12/18/01	12/21/01	107,038.95	88,608.00	18,430.95	P
SLOF2010002	819191101	USA ED INC COM	4,300,000.00	04/20/01	12/18/01	12/21/01	334,031.91	293,728.37	60,322.64	P
SLOF2010002	819191101	USA ED INC COM	1,600,000.00	04/23/01	12/18/01	12/21/01	114,029.44	114,029.44	71,710.12	P
SLOF2010002	819191101	USA ED INC COM	2,600,000.00	04/26/01	12/18/01	12/21/01	136,443.34	136,363.95	20,077.59	P
SLOF2010002	819191101	USA ED INC COM	1,200,000.00	04/27/01	12/18/01	12/21/01	98,803.18	-86,104.22	12,708.86	P
SLOF2010002	819191101	USA ED INC COM	600,000.00	04/27/01	12/19/01	12/24/01	49,151.80	-43,032.16	6,099.64	P
SLOF2010002	819191101	USA ED INC COM	1,900,000.00	05/10/01	12/19/01	12/24/01	135,647.37	124,249.53	31,397.82	P
SLOF2010002	819191101	USA ED INC COM	2,600,000.00	05/11/01	12/19/01	12/24/01	81,919.67	-64,523.20	17,394.47	P
SLOF2010002	819191101	USA ED INC COM	1,800,000.00	05/16/01	12/19/01	12/24/01	212,991.14	171,626.52	41,364.62	P
SLOF2010002	819191101	USA ED INC COM	1,700,000.00	05/16/01	12/19/01	12/24/01	147,455.40	119,179.80	28,275.60	P
SLOF2010002	819191101	USA ED INC COM	1,000,000.00	05/18/01	12/19/01	12/24/01	65,333.73	53,142.64	12,191.09	P
SLOF2010002	819191101	USA ED INC COM	300,000.00	10/29/01	12/20/01	12/24/01	57,343.77	57,344.88	-41.11	P
SLOF2010002	819191101	USA ED INC COM	2,900,000.00	02/01/01	03/27/01	03/30/01	21,543.36	-189,623.17	31,924.19	P
SLOF2010002	819191101	UTILICORP UNITED INC	3,000,000.00	05/05/01	05/05/01	05/05/01	90,746.97	-49,280.00	1,466.97	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF7010002	922793104	VENTIV HEALTH INC COM	233,1700 \$	07/19/99	02/14/01	02/20/01	3,009.40	-1,099.67	709.73 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	2,433,0000 \$	08/1/99	02/14/01	02/20/01	39,720.01	-18,801.90	20,918.11 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	820,0000 \$	08/1/99	02/14/01	02/20/01	3,808.60	1,886.61	1,921.99 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	200,0000 \$	08/1/99	02/15/01	02/21/01	13,419.55	-6,468.72	6,950.83 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	1,300,0000 \$	08/1/99	02/21/01	02/26/01	3,299.89	-1,617.18	1,682.71 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	3,566,7350 \$	07/14/99	01/29/01	02/01/01	16,300.66	-17,729.12	1,423.46 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	533,2650 \$	07/14/99	01/30/01	02/02/01	41,238.48	-48,642.38	-403.90 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	200,0000 \$	07/14/99	01/30/01	02/02/01	7,212.17	7,258.25	-46.08 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	200,0000 \$	07/14/99	01/30/01	02/02/01	6,349.79	-6,818.89	569.10 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	333,3810 \$	07/14/99	02/01/01	02/06/01	3,199.89	-2,713.72	486.17 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	868,6190 \$	07/19/99	02/01/01	02/06/01	8,533.81	-7,237.24	1,296.57 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	533,3910 \$	07/19/99	02/01/01	02/06/01	13,865.44	-11,510.61	2,354.83 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	2,600,0000 \$	07/19/99	01/31/01	02/05/01	8,000.60	-7,259.97	740.63 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	166,8030 \$	07/19/99	01/31/01	02/05/01	3,999.00	-3,617.51	381.48 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	1,333,3200 \$	07/19/99	01/17/01	01/22/01	2,084.97	2,334.01	249.04 P
SLOF7010002	922793104	VENTIV HEALTH INC COM	99,8770 \$	07/19/99	01/17/01	01/22/01	16,665.94	-18,261.90	1,595.96 P
SLOF7010002	922793104	VIASYS HEALTHCARE INC COM	1,760,0000 \$	11/16/01	12/20/01	12/26/01	31,198.83	31,758.85	560.02 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	2,600,0000 \$	11/19/01	12/20/01	12/26/01	46,089.18	-47,000.20	911.02 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	4,600,0000 \$	11/20/01	12/20/01	12/26/01	81,543.39	-82,869.00	1,326.61 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	900,0000 \$	11/21/01	12/20/01	12/26/01	15,953.95	16,159.50	205.55 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	400,0000 \$	11/23/01	12/20/01	12/26/01	7,090.64	7,220.00	129.36 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	3,100,0000 \$	11/26/01	12/20/01	12/26/01	54,952.48	56,332.73	1,400.25 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	1,500,0000 \$	11/27/01	12/20/01	12/26/01	26,389.91	-27,300.00	710.09 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	800,0000 \$	11/28/01	12/20/01	12/26/01	14,181.29	-14,320.00	338.71 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	2,200,0000 \$	11/29/01	12/20/01	12/26/01	38,998.54	-39,799.98	801.44 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	1,200,0000 \$	11/30/01	12/20/01	12/26/01	21,271.93	21,399.72	127.79 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	333,1700 \$	06/22/01	12/19/01	12/24/01	6,048.73	7,026.59	-977.86 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	482,1300 \$	06/28/01	12/19/01	12/24/01	8,753.11	9,648.03	-894.92 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	1,154,1900 \$	06/29/01	12/19/01	12/24/01	20,954.43	23,328.14	2,373.71 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	715,8900 \$	07/03/01	12/19/01	12/24/01	14,146.31	14,146.31	1,497.26 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	525,9600 \$	07/23/01	12/19/01	12/24/01	9,548.85	-9,601.82	52.97 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	555,1800 \$	10/01/01	12/19/01	12/24/01	10,079.34	-9,452.38	626.96 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	102,3700 \$	10/01/01	12/19/01	12/24/01	1,856.72	-1,738.93	117.79 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	876,6000 \$	10/02/01	12/19/01	12/24/01	15,914.75	15,051.82	862.93 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	14,6100 \$	10/03/01	12/19/01	12/24/01	265.25	250.69	14.56 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	100,0000 \$	11/16/01	12/19/01	12/24/01	1,815.25	1,725.00	92.25 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	5,640,0000 \$	11/16/01	12/19/01	12/24/01	102,394.72	-101,772.67	622.05 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	145,7000 \$	03/04/00	12/18/01	12/21/01	2,644.60	3,462.83	818.23 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	1,563,2700 \$	03/09/00	12/18/01	12/21/01	28,374.90	-36,800.12	8,425.22 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	29,2200 \$	03/09/00	12/18/01	12/21/01	530.37	-486.13	155.76 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	774,3300 \$	03/10/00	12/18/01	12/21/01	14,054.86	18,432.37	-4,377.51 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	160,7100 \$	03/13/00	12/18/01	12/21/01	2,917.05	-3,621.96	704.91 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	1,758,5900 \$	03/13/00	12/18/01	12/21/01	31,557.14	-40,020.12	8,462.98 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	292,2000 \$	03/14/00	12/18/01	12/21/01	5,303.72	-6,387.75	1,084.03 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	262,9100 \$	03/23/00	12/18/01	12/21/01	4,773.33	5,222.59	-449.24 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	423,6900 \$	03/24/00	12/18/01	12/21/01	7,690.39	-8,495.17	804.78 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	43,8100 \$	04/07/00	12/18/01	12/21/01	795.36	851.64	-56.08 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	1,008,0900 \$	04/10/00	12/18/01	12/21/01	18,297.83	19,617.90	1,320.07 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	292,2000 \$	04/11/00	12/18/01	12/21/01	5,549.89	5,549.89	246.17 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	628,2300 \$	04/12/00	12/18/01	12/21/01	11,403.00	-448.10 P	474.04 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	482,1300 \$	04/14/00	12/18/01	12/21/01	8,731.14	-8,277.10	207.47 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	131,4900 \$	04/17/00	12/18/01	12/21/01	2,179.20	2,179.20	207.47 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	116,8800 \$	04/24/00	12/18/01	12/21/01	2,121.49	1,993.40	128.09 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	292,2000 \$	04/26/00	12/18/01	12/21/01	530.37	533.10	2.73 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	569,7900 \$	04/27/00	12/18/01	12/21/01	5,203.72	5,225.40	68.32 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	701,2800 \$	05/03/00	12/18/01	12/21/01	10,342.25	10,198.96	143.29 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	43,8300 \$	05/03/00	12/18/01	12/21/01	12,728.93	-12,346.11	382.82 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	175,3200 \$	05/04/00	12/18/01	12/21/01	795.36	-770.26	25.10 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	321,4200 \$	05/05/00	12/18/01	12/21/01	3,182.23	3,138.51	43.72 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	131,4900 \$	05/09/00	12/18/01	12/21/01	5,834.09	5,818.75	15.34 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	131,4900 \$	05/09/00	12/18/01	12/21/01	2,386.67	2,266.27	120.40 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	331,4200 \$	05/18/00	12/18/01	12/21/01	2,386.67	2,386.67	73.99 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	29,1200 \$	05/22/00	12/18/01	12/21/01	5,834.09	5,583.97	250.12 P
SLOF7010002	92353Q209	VIASYS HEALTHCARE INC COM	29,1200 \$	05/22/00	12/18/01	12/21/01	530.37	-507.37	23.00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	073100	12/18/01	12/21/01	6 629 61	-6 239 36	390 09 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	067200	12/18/01	12/21/01	6 629 63	-6 515 79	113 86 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	060500	12/18/01	12/21/01	5 031 53	-4 900 17	131 36 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	060600	12/18/01	12/21/01	2 121 49	2 048 87	72 62 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	060800	12/18/01	12/21/01	5 977 79	3 814 05	163 74 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	061200	12/18/01	12/21/01	1 060 74	1 002 93	57 82 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	061300	12/18/01	12/21/01	1 391 12	1 305 93	83 19 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	062300	12/18/01	12/21/01	5 834 09	5 672 62	161 47 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	062600	12/18/01	12/21/01	2 121 49	2 181 49	-60 00 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	062800	12/18/01	12/21/01	6 099 28	-6 779 21	-679 93 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	062900	12/18/01	12/21/01	2 817 05	3 151 70	334 65 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	070300	12/18/01	12/21/01	795 56	-8 66 43	70 87 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	070600	12/18/01	12/21/01	530 37	-596 66	-66 29 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	071000	12/18/01	12/21/01	1 060 74	1 265 61	-204 87 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	071200	12/18/01	12/21/01	11 403 09	13 533 35	2 130 26 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	071300	12/18/01	12/21/01	8 220 77	9 421 95	1 201 18 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	071400	12/18/01	12/21/01	530 37	-610 04	79 67 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	071800	12/18/01	12/21/01	5 834 09	-4 604 64	770 55 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	072800	12/18/01	12/21/01	6 099 28	-6 278 56	-179 28 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	081700	12/18/01	12/21/01	795 56	829 72	34 16 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	081800	12/18/01	12/21/01	5 834 09	-4 255 99	-421 90 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	082100	12/18/01	12/21/01	5 031 53	5 560 92	522 39 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	081901	12/18/01	12/21/01	5 834 09	-6 313 14	-479 05 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	082201	12/18/01	12/21/01	795 56	-804 69	-9 13 P
SLOF7010002	92553Q209	VIASYS HEALTHCARE INC COM	080800	11/24/01	11/28/01	8 464 11	8 464 11	501 53 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	101800	01/17/01	01/22/01	23 234 56	19 978 75	3 255 81 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	101900	01/17/01	01/22/01	10 180 00	11 972 50	20 512 01 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	102000	01/17/01	01/22/01	40 314 51	19 878 75	20 512 01 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	102100	01/17/01	01/22/01	79 531 22	-67 368 79	12 162 43 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	102200	01/17/01	01/22/01	9 338 97	7 915 02	1 423 95 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	102300	01/17/01	01/22/01	42 453 59	-35 617 59	7 236 00 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	102500	01/17/01	01/22/01	42 791 23	35 617 59	7 173 64 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	102600	01/17/01	01/22/01	32 901 35	-37 702 57	5 198 78 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	102700	01/18/01	01/23/01	14 106 58	12 015 00	2 093 58 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	112900	01/18/01	01/23/01	173 907 14	165 483 61	8 423 53 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	101800	01/17/01	01/22/01	28 519 02	33 974 50	4 544 52 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	101600	01/16/01	01/19/01	134 214 92	-123 798 30	10 416 62 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	101800	01/18/01	01/19/01	17 893 32	15 983 00	1 912 32 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	101300	01/17/01	01/17/01	136 220 65	120 637 20	15 583 45 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	101300	01/12/01	01/12/01	115 966 53	-108 573 48	7 393 05 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	101600	01/12/01	01/18/01	137 441 81	-132 051 51	5 390 29 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	101300	01/09/01	01/12/01	99 432 50	88 467 21	10 965 29 P
SLOF7010002	92553Q209	WASHINGTON MUTUAL INC COM	101200	01/12/01	01/12/01	311 856 48	260 294 22	51 562 26 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	040300	01/04/01	01/09/01	12 506 92	85 668 30	37 838 62 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	040100	01/04/01	01/09/01	37 636 56	-40 005 00	17 631 56 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	091200	12/18/01	12/21/01	77 098 42	-49 812 50	27 285 92 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	091000	12/18/01	12/21/01	582 864 09	364 817 25	218 046 84 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	091100	12/18/01	12/21/01	151 112 91	-97 598 20	53 514 71 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	090800	07/25/01	07/25/01	34 659 18	21 232 75	13 426 43 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	090900	07/24/01	07/24/01	31 461 74	-19 302 50	12 159 24 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	090800	07/26/01	07/26/01	65 992 83	-42 465 30	23 527 53 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	091700	05/17/01	05/17/01	55 902 73	38 056 60	17 846 13 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	090100	05/17/01	05/17/01	67 082 38	-45 355 20	21 728 08 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	090100	03/17/01	03/17/01	11 180 55	-7 530 00	3 660 55 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	090300	06/13/01	06/13/01	20 335 76	-13 278 02	7 055 74 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	090700	06/13/01	06/13/01	139 451 50	-92 040 00	47 391 50 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	090800	06/13/01	06/13/01	29 048 23	19 302 50	9 745 73 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	090100	06/11/01	06/11/01	55 286 00	35 720 00	17 566 00 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	090500	06/11/01	06/11/01	39 263 36	26 256 64	12 707 32 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	091200	12/19/01	12/24/01	137 451 63	101 617 50	35 834 13 P
SLOF7010002	92553Q209	WASTE MGMT INC DEL COM	091300	12/19/01	12/24/01	52 483 88	33 448 86	19 035 02 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	94106L109	WASTE MGMT INC DEL COM	4,100,000 \$	0914000	12/19/01	12/24/01	136,378.76	80,266.52	46,312.24 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,900,000 \$	0915000	12/19/01	12/24/01	99,351.32	56,835.94	32,695.38 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,500,000 \$	0919000	12/19/01	12/24/01	106,053.04	67,699.80	40,353.24 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	1,200,000 \$	0922000	12/19/01	12/24/01	37,047.44	21,810.00	15,237.44 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,400,000 \$	1102000	12/19/01	12/24/01	74,094.89	43,174.32	30,920.57 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	4,200,000 \$	1103000	12/19/01	12/24/01	129,666.05	85,510.74	44,155.31 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,700,000 \$	0172401	12/19/01	12/24/01	83,356.75	45,277.63	38,079.12 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,000,000 \$	020401	12/19/01	12/24/01	91,618.61	72,437.40	20,181.21 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	700,000 \$	020401	12/19/01	12/24/01	21,611.01	16,765.00	4,846.01 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	1,900,000 \$	020401	12/20/01	12/26/01	58,076.31	45,505.00	12,571.31 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,600,000 \$	032301	12/20/01	12/26/01	79,472.15	63,203.92	16,268.23 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,900,000 \$	0919101	12/20/01	12/26/01	88,642.79	76,778.66	11,864.13 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	11,400,000 \$	0920001	12/20/01	12/26/01	348,457.86	294,727.62	53,730.24 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	1,900,000 \$	1009001	12/20/01	12/26/01	38,076.31	31,221.72	6,854.59 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	3,500,000 \$	101101	12/20/01	12/26/01	106,982.68	85,211.90	21,770.78 P
SLOF2010002	94106L109	WASTE MGMT INC DEL COM	2,400,000 \$	110101	12/20/01	12/26/01	72,359.55	40,120.00	32,239.55 P
SLOF2010002	969437100	WILLIAMS COS INC COM	3,900,000 \$	073001	12/19/01	12/24/01	88,070.76	128,813.88	-40,743.12 P
SLOF2010002	969437100	WILLIAMS COS INC COM	3,600,000 \$	073101	12/19/01	12/24/01	81,298.08	121,618.44	-40,320.36 P
SLOF2010002	969437100	WILLIAMS COS INC COM	500,000 \$	080101	12/19/01	12/24/01	11,291.12	-16,771.23	5,480.11 P
SLOF2010002	969437100	WILLIAMS COS INC COM	1,000,000 \$	080201	12/19/01	12/24/01	2,254.22	3,388.54	1,130.32 P
SLOF2010002	969437100	WILLIAMS COS INC COM	3,100,000 \$	080201	12/19/01	12/24/01	70,004.96	-105,886.39	35,881.43 P
SLOF2010002	969437100	WILLIAMS COS INC COM	1,600,000 \$	080301	12/19/01	12/24/01	36,131.59	51,503.26	15,371.67 P
SLOF2010002	969437100	WILLIAMS COS INC COM	3,500,000 \$	080801	12/19/01	12/24/01	79,037.86	110,990.95	31,953.09 P
SLOF2010002	969437100	WILLIAMS COS INC COM	600,000 \$	080901	12/19/01	12/24/01	13,549.35	16,914.88	3,365.53 P
SLOF2010002	969437100	WILLIAMS COS INC COM	7,900,000 \$	092601	12/19/01	12/24/01	178,399.74	197,608.89	-19,409.15 P
SLOF2010002	969437100	WILLIAMS COS INC COM	100,000 \$	092601	12/19/01	12/24/01	2,238.22	2,507.73	249.51 P
SLOF2010002	969437100	WILLIAMS COS INC COM	100,000 \$	092601	12/19/01	12/24/01	2,238.22	2,504.00	245.78 P
SLOF2010002	969437100	WILLIAMS COS INC COM	800,000 \$	102601	12/19/01	12/24/01	18,063.80	-22,035.20	3,969.40 P
SLOF2010002	969437100	WILLIAMS COS INC COM	1,500,000 \$	102901	12/19/01	12/24/01	33,872.37	-42,107.10	8,233.73 P
SLOF2010002	969437100	WILLIAMS COS INC COM	2,400,000 \$	112901	12/19/01	12/24/01	54,197.39	-62,592.48	8,395.09 P
SLOF2010002	969437100	WILLIAMS COS INC COM	2,500,000 \$	072401	12/18/01	12/21/01	54,276.19	-75,481.75	21,205.56 P
SLOF2010002	969437100	WILLIAMS COS INC COM	6,700,000 \$	072401	12/18/01	12/21/01	145,460.18	204,186.52	58,726.34 P
SLOF2010002	969437100	WILLIAMS COS INC COM	7,800,000 \$	072401	12/18/01	12/21/01	169,341.70	239,115.24	69,773.54 P
SLOF2010002	969437100	WILLIAMS COS INC COM	5,300,000 \$	072401	12/18/01	12/21/01	115,063.51	164,358.30	-49,292.79 P
SLOF2010002	969437100	WILLIAMS COS INC COM	5,700,000 \$	072401	12/18/01	12/21/01	123,749.70	174,016.44	50,266.74 P
SLOF2010002	969437100	WILLIAMS COS INC COM	2,900,000 \$	072601	12/18/01	12/21/01	62,960.38	92,707.78	29,747.40 P
SLOF2010002	969437100	WILLIAMS COS INC COM	6,500,000 \$	072701	12/18/01	12/21/01	141,118.08	213,045.30	71,927.22 P
SLOF2010002	969437100	WILLIAMS COS INC COM	1,400,000 \$	073001	12/18/01	12/21/01	30,394.66	-45,624.46	15,229.80 P
SLOF2010002	969437100	WILLIAMS COS INC COM	1,000,000 \$	073001	12/18/01	12/21/01	23,861.52	36,332.12	12,470.60 P
SLOF2010002	969437100	WILLIAMS COS INC COM	203,744,740 \$	092601	12/03/01	12/03/01	203,744.74	203,744.74	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	75,816,410 \$	092601	12/03/01	12/03/01	75,816.41	75,816.41	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	26,217,810 \$	092601	11/20/01	11/20/01	26,217.81	26,217.81	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	140,882,210 \$	092601	11/20/01	11/20/01	140,882.21	140,882.21	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	509,029,230 \$	092701	12/04/01	12/04/01	509,029.22	509,029.22	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	361,380,750 \$	092701	12/07/01	12/07/01	361,380.75	361,380.75	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	11,683,360 \$	092801	12/07/01	12/07/01	11,683.36	11,683.36	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	438,675,100 \$	092801	12/10/01	12/10/01	438,675.10	438,675.10	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	414,988,630 \$	092801	12/11/01	12/11/01	414,988.63	-414,988.63	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	17,449,750 \$	092701	12/06/01	12/06/01	17,449.75	-17,449.75	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	181,910,140 \$	092401	11/20/01	11/20/01	181,910.14	181,910.14	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	271,847,190 \$	092401	11/21/01	11/21/01	271,847.75	271,847.75	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	36,033,130 \$	092401	11/23/01	11/23/01	36,033.13	36,033.13	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	43,491,630 \$	092501	11/28/01	11/28/01	43,491.62	-43,491.62	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	131,818,010 \$	092401	11/27/01	11/27/01	131,818.01	131,818.01	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	167,132,000 \$	092401	11/27/01	11/27/01	167,132.00	167,132.00	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	16,536,020 \$	091101	11/26/01	11/26/01	16,536.02	16,536.02	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	155,911,300 \$	091001	11/05/01	11/05/01	155,911.30	-155,911.30	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	64,364,300 \$	091101	11/05/01	11/05/01	64,364.13	-64,364.13	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	87,841,030 \$	091201	11/15/01	11/15/01	87,841.03	-87,841.03	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	194,437,210 \$	091301	11/15/01	11/15/01	194,437.21	194,437.21	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	8,707,000 \$	091401	11/15/01	11/15/01	8,707.00	-8,707.00	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	5,318,000 \$	091701	11/15/01	11/15/01	5,318.00	5,318.00	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	4,363,000 \$	091801	11/15/01	11/15/01	4,363.00	-4,363.00	0.00 P
SLOF2010002	969437100	WILLIAMS COS INC COM	28,519,430 \$	092401	11/15/01	11/15/01	28,519.43	28,519.43	0.00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	153,949.40	09/11/01	11/11/01	11/11/01	153,949.40	-153,949.40	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	294,766.63	09/12/01	11/11/01	11/11/01	294,766.63	294,766.63	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	153,044.72	09/24/01	11/19/01	11/19/01	153,044.72	153,044.72	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	1,831.46	08/27/01	10/29/01	10/29/01	1,831.46	1,831.46	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	63,741.48	08/28/01	10/29/01	10/29/01	63,741.48	63,741.48	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	10,437.58	08/29/01	10/29/01	10/29/01	10,437.58	10,437.58	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	63,181.80	08/30/01	10/29/01	10/29/01	63,181.80	63,181.80	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	5,422.17	09/04/01	10/29/01	10/29/01	5,422.17	5,422.17	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	42,077.15	08/07/01	10/26/01	10/26/01	42,077.15	42,077.15	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	73,967.51	08/17/01	10/26/01	10/26/01	73,967.51	73,967.51	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	54,630.37	08/15/01	10/26/01	10/26/01	54,630.37	54,630.37	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	114,911.24	08/17/01	10/26/01	10/26/01	114,911.24	114,911.24	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	29,256.10	08/28/01	10/26/01	10/26/01	29,256.10	29,256.10	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	4,233.52	08/28/01	10/26/01	10/26/01	4,233.52	4,233.52	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	34,501.18	08/28/01	10/26/01	10/26/01	34,501.18	34,501.18	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	121,185.53	08/28/01	10/26/01	10/26/01	121,185.53	121,185.53	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	40,248.02	08/06/01	10/25/01	10/25/01	40,248.02	40,248.02	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	55,336.87	08/07/01	10/25/01	10/25/01	55,336.87	55,336.87	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	159,639.58	09/10/01	11/02/01	11/02/01	159,639.58	159,639.58	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	61,496.03	09/04/01	11/01/01	11/01/01	61,496.03	61,496.03	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	29,958.21	09/05/01	11/01/01	11/01/01	29,958.21	29,958.21	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	10,679.18	09/06/01	11/01/01	11/01/01	10,679.18	10,679.18	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	196,556.79	09/07/01	11/01/01	11/01/01	196,556.79	196,556.79	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	87,928.28	09/10/01	11/01/01	11/01/01	87,928.28	87,928.28	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	278,796.53	08/02/01	10/22/01	10/22/01	278,796.53	278,796.53	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	254,044.29	08/02/01	10/23/01	10/23/01	254,044.29	254,044.29	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	70,385.45	08/03/01	10/23/01	10/23/01	70,385.45	70,385.45	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	28,996.15	08/02/01	10/19/01	10/19/01	28,996.15	28,996.15	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	577,228.40	08/03/01	10/24/01	10/24/01	577,228.40	577,228.40	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	15,270.64	05/22/01	06/13/01	06/13/01	15,270.64	15,270.64	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	178,357.37	05/22/01	06/14/01	06/14/01	178,357.37	178,357.37	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	120,152.31	05/23/01	06/14/01	06/14/01	120,152.31	120,152.31	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	119,797.69	05/23/01	06/15/01	06/15/01	119,797.69	119,797.69	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	9,162.70	05/24/01	06/15/01	06/15/01	9,162.70	9,162.70	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	5,761.53	05/21/01	06/11/01	06/11/01	5,761.53	5,761.53	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	921,989.99	05/22/01	06/11/01	06/11/01	921,989.99	921,989.99	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	41,975.79	05/17/01	06/08/01	06/08/01	41,975.79	41,975.79	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	185,519.00	05/18/01	06/08/01	06/08/01	185,519.00	185,519.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	54,543.47	05/16/01	06/06/01	06/06/01	54,543.47	54,543.47	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	119,759.76	05/17/01	06/06/01	06/06/01	119,759.76	119,759.76	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	44,506.00	05/14/01	06/06/01	06/06/01	44,506.00	44,506.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	3,489.00	05/16/01	06/06/01	06/06/01	3,489.00	3,489.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	75,062.21	05/17/01	06/06/01	06/06/01	75,062.21	75,062.21	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	33,189.38	05/19/01	06/19/01	06/19/01	33,189.38	33,189.38	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	98,099.00	05/11/01	06/11/01	06/11/01	98,099.00	98,099.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	30,086.00	05/11/01	06/11/01	06/11/01	30,086.00	30,086.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	84,133.00	05/15/01	06/12/01	06/12/01	84,133.00	84,133.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	68,699.00	05/15/01	06/12/01	06/12/01	68,699.00	68,699.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	106,407.00	05/15/01	06/12/01	06/12/01	106,407.00	106,407.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	44,249.00	05/09/01	06/04/01	06/04/01	44,249.00	44,249.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	242,383.24	05/04/01	06/04/01	06/04/01	242,383.24	242,383.24	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	109,838.06	06/18/01	07/19/01	07/19/01	109,838.06	109,838.06	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	61,401.78	07/11/01	07/11/01	07/11/01	61,401.78	61,401.78	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	187,769.08	07/11/01	07/11/01	07/11/01	187,769.08	187,769.08	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	269,966.67	07/13/01	07/13/01	07/13/01	269,966.67	269,966.67	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	324,022.24	07/16/01	07/16/01	07/16/01	324,022.24	324,022.24	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	6,982.01	07/17/01	07/17/01	07/17/01	6,982.01	6,982.01	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	35,665.00	07/17/01	07/17/01	07/17/01	35,665.00	35,665.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	27,040.00	06/01/01	07/17/01	07/17/01	27,040.00	27,040.00	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	126,419.36	06/03/01	07/17/01	07/17/01	126,419.36	126,419.36	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	219,689.79	06/03/01	07/18/01	07/18/01	219,689.79	219,689.79	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	62,010.29	06/07/01	07/18/01	07/18/01	62,010.29	62,010.29	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	80,383.51	06/12/01	07/18/01	07/18/01	80,383.51	80,383.51	0.00	P
SLOF7010002	996102102	SLO CLIENT CASH INVESTMENT TR	164,820.58	06/12/01	07/18/01	07/18/01	164,820.58	164,820.58	0.00	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	107,660,060 \$	01/29/01	07/02/01	07/02/01	107,660,06	107,660,06	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	67,088,920 \$	07/24/01	06/27/01	06/27/01	67,088,92	-67,088,92	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	10,729,8100 \$	03/29/01	06/27/01	06/27/01	10,729,83	10,729,83	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	69,487,9500 \$	07/29/01	06/27/01	06/27/01	69,487,95	-69,487,95	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	241,151,3100 \$	01/29/01	06/28/01	06/28/01	241,151,31	-241,151,31	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	431,600,6100 \$	07/03/01	07/01/01	07/01/01	431,600,61	-431,600,61	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	121,232,6400 \$	07/05/01	07/01/01	07/01/01	121,232,64	121,232,64	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	109,873,5500 \$	07/06/01	07/01/01	07/01/01	109,873,55	109,873,55	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	219,234,3400 \$	07/06/01	08/01/01	08/01/01	219,234,34	-189,234,34	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	234,348,5400 \$	06/29/01	07/23/01	07/23/01	234,348,54	-234,348,54	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	24,894,5400 \$	06/21/01	07/23/01	07/23/01	24,894,54	24,894,54	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	246,119,9500 \$	06/22/01	07/23/01	07/23/01	246,119,95	246,119,95	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	131,175,7300 \$	06/23/01	07/20/01	07/20/01	131,175,73	131,175,73	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	162,659,3200 \$	07/20/01	07/20/01	07/20/01	162,659,32	162,659,32	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	333,215,9700 \$	06/22/01	07/24/01	07/24/01	333,215,97	-333,215,97	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	272,214,6300 \$	06/23/01	07/25/01	07/25/01	272,214,63	-272,214,63	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	299,200,6200 \$	06/23/01	07/25/01	07/25/01	299,200,62	-299,200,62	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	306,247,0100 \$	06/23/01	07/26/01	07/26/01	306,247,01	-306,247,01	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	280,769,1300 \$	06/23/01	07/27/01	07/27/01	280,769,13	280,769,13	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	462,819,8300 \$	06/26/01	07/27/01	07/27/01	462,819,83	-462,819,83	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	197,134,5400 \$	07/03/01	07/27/01	07/27/01	197,134,54	197,134,54	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	180,915,7900 \$	06/06/01	08/01/01	08/01/01	180,915,79	-180,915,79	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	147,168,1700 \$	07/09/01	08/08/01	08/08/01	147,168,17	147,168,17	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	65,232,7000 \$	07/09/01	08/09/01	08/09/01	65,232,70	-65,232,70	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	92,522,3200 \$	07/10/01	08/22/01	08/22/01	92,522,32	92,522,32	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	21,512,3000 \$	07/10/01	08/21/01	08/21/01	21,512,30	21,512,30	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	127,080,8600 \$	07/10/01	08/16/01	08/16/01	127,080,86	127,080,86	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	66,453,9300 \$	07/10/01	08/14/01	08/14/01	66,453,93	-66,453,93	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	10,813,2700 \$	07/09/01	08/13/01	08/13/01	10,813,27	10,813,27	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	19,995,3700 \$	07/10/01	08/13/01	08/13/01	19,995,37	19,995,37	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	1,909,2700 \$	07/10/01	08/24/01	08/24/01	1,909,27	1,909,27	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	87,153,9600 \$	07/10/01	08/31/01	08/31/01	87,153,96	87,153,96	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	17,156,0900 \$	09/20/01	09/20/01	09/20/01	17,156,09	17,156,09	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	195,724,7400 \$	09/21/01	09/21/01	09/21/01	195,724,74	195,724,74	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	226,026,2300 \$	10/04/01	10/04/01	10/04/01	226,026,23	-226,026,23	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	45,472,3100 \$	07/31/01	10/18/01	10/18/01	45,472,31	-45,472,31	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	171,432,5100 \$	08/02/01	10/18/01	10/18/01	171,432,51	171,432,51	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	32,745,3500 \$	10/12/01	10/12/01	10/12/01	32,745,35	32,745,35	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	116,222,2000 \$	10/17/01	10/17/01	10/17/01	116,222,20	-116,222,20	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	122,232,0400 \$	10/16/01	10/16/01	10/16/01	122,232,04	122,232,04	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	111,766,4000 \$	07/31/01	10/16/01	10/16/01	111,766,40	111,766,40	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	21,911,2900 \$	07/16/01	10/11/01	10/11/01	21,911,29	21,911,29	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	36,909,1300 \$	10/16/01	10/11/01	10/11/01	36,909,13	-36,909,13	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	209,339,6000 \$	10/09/01	10/09/01	10/09/01	209,339,60	209,339,60	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	460,128,6600 \$	09/23/01	12/08/01	12/08/01	460,128,66	-460,128,66	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	111,859,3600 \$	10/01/01	12/08/01	12/08/01	111,859,36	-111,859,36	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	213,327,6600 \$	10/02/01	12/08/01	12/08/01	213,327,66	-213,327,66	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	910,875,6800 \$	10/03/01	12/08/01	12/08/01	910,875,68	-910,875,68	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	43,153,7800 \$	10/03/01	12/08/01	12/08/01	43,153,78	-43,153,78	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	113,354,7400 \$	10/10/01	12/08/01	12/08/01	113,354,74	113,354,74	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	72,017,1300 \$	10/15/01	12/08/01	12/08/01	72,017,13	-72,017,13	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	40,964,3300 \$	10/08/01	12/08/01	12/08/01	40,964,33	-40,964,33	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	172,594,6900 \$	10/01/01	12/08/01	12/08/01	172,594,69	172,594,69	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	26,521,9400 \$	11/06/01	12/08/01	12/08/01	26,521,94	-26,521,94	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	81,099,6200 \$	11/07/01	12/08/01	12/08/01	81,099,62	81,099,62	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	367,604,4000 \$	11/09/01	12/08/01	12/08/01	367,604,40	-367,604,40	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	285,513,8400 \$	11/13/01	12/08/01	12/08/01	285,513,84	285,513,84	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	77,283,1700 \$	11/16/01	12/08/01	12/08/01	77,283,17	77,283,17	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	113,893,8600 \$	11/29/01	12/08/01	12/08/01	113,893,86	113,893,86	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	22,323,1200 \$	12/03/01	12/08/01	12/08/01	22,323,12	22,323,12	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	3,765,0000 \$	12/12/01	12/08/01	12/08/01	3,765,00	3,765,00	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	5,961,0000 \$	12/14/01	12/08/01	12/08/01	5,961,00	5,961,00	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	2,377,758,6200 \$	12/19/01	12/08/01	12/08/01	2,377,758,62	2,377,758,62	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	3,384,649,0000 \$	12/19/01	12/08/01	12/08/01	3,384,649,00	3,384,649,00	000 P
SLOF2010002	996102102	SLO CLIENT CASH INVESTMENT TR	43,292,518,1900 \$	12/21/01	12/08/01	12/08/01	43,292,518,19	-43,292,518,19	000 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/26/01	12/31/01	12/31/01	59,797,842.78	59,797,842.78	914,550.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/27/01	12/31/01	12/31/01	914,550.00	914,550.00	207,048.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/14/00	01/03/01	01/03/01	207,048.00	207,048.00	44,015.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/17/00	01/10/01	01/10/01	44,015.00	44,015.00	57,660.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/14/00	01/10/01	01/10/01	57,660.00	57,660.00	115,762.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/14/00	01/09/01	01/09/01	115,762.00	115,762.00	302,960.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/17/00	01/11/01	01/11/01	302,960.00	302,960.00	23,457.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/20/00	01/11/01	01/11/01	23,457.00	23,457.00	24,301.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/20/00	01/25/01	01/25/01	24,301.00	24,301.00	87,666.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/21/00	01/25/01	01/25/01	87,666.00	87,666.00	384,488.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/21/00	01/26/01	01/26/01	384,488.00	384,488.00	104,043.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/20/00	01/24/01	01/24/01	104,043.00	104,043.00	184,270.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/22/00	02/06/01	02/06/01	184,270.00	184,270.00	371,831.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/21/00	01/29/01	01/29/01	371,831.00	371,831.00	-56,887.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/22/00	02/12/01	02/12/01	36,887.00	36,887.00	-23,323.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/24/00	02/12/01	02/12/01	23,323.00	23,323.00	148,114.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/27/00	02/12/01	02/12/01	148,114.00	148,114.00	252,759.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/28/00	02/12/01	02/12/01	252,759.00	252,759.00	272,433.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/29/00	02/12/01	02/12/01	272,433.00	272,433.00	494,877.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/06/00	02/12/01	02/12/01	494,877.00	494,877.00	-99,969.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/22/00	02/01/01	02/01/01	99,969.00	99,969.00	26,040.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/21/00	01/31/01	01/31/01	26,040.00	26,040.00	86,763.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	11/22/00	01/31/01	01/31/01	86,763.00	86,763.00	334,395.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/16/01	02/23/01	02/23/01	334,395.00	334,395.00	-13,923.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/12/01	02/23/01	02/23/01	13,923.00	13,923.00	80,476.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/16/01	02/23/01	02/23/01	80,476.00	80,476.00	21,953.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/17/01	02/23/01	02/23/01	21,953.00	21,953.00	-472,541.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/18/01	02/23/01	02/23/01	472,541.00	472,541.00	89,994.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/16/01	02/26/01	02/26/01	89,994.00	89,994.00	182,885.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/16/01	02/27/01	02/27/01	182,885.00	182,885.00	525,786.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/17/01	02/27/01	02/27/01	525,786.00	525,786.00	-329,898.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/23/01	03/06/01	03/06/01	299,898.00	299,898.00	33,111.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/19/01	03/05/01	03/05/01	33,111.00	33,111.00	175,793.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/23/01	03/05/01	03/05/01	175,793.00	175,793.00	54,249.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/23/01	03/05/01	03/05/01	54,249.00	54,249.00	70,431.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/18/01	03/01/01	03/01/01	70,431.00	70,431.00	57,954.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/18/01	03/02/01	03/02/01	57,954.00	57,954.00	288,076.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/19/01	03/02/01	03/02/01	288,076.00	288,076.00	-638,380.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/08/01	02/20/01	02/20/01	638,380.00	638,380.00	-670,079.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/12/01	02/20/01	02/20/01	670,079.00	670,079.00	549,046.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/12/01	02/21/01	02/21/01	549,046.00	549,046.00	123,719.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/09/01	02/16/01	02/16/01	123,719.00	123,719.00	540,512.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/09/01	02/16/01	02/16/01	540,512.00	540,512.00	-406,603.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/14/00	02/15/01	02/15/01	406,603.00	406,603.00	-108,201.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/21/00	02/15/01	02/15/01	108,201.00	108,201.00	145,753.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/21/00	02/15/01	02/15/01	145,753.00	145,753.00	81,088.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/28/00	02/15/01	02/15/01	81,088.00	81,088.00	185,808.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/02/01	02/15/01	02/15/01	185,808.00	185,808.00	145,710.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	01/03/01	02/15/01	02/15/01	145,710.00	145,710.00	244,623.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/06/00	02/14/01	02/14/01	244,623.00	244,623.00	407,306.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/07/00	02/14/01	02/14/01	407,306.00	407,306.00	-129,705.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/08/00	02/14/01	02/14/01	129,705.00	129,705.00	93,329.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/11/00	02/14/01	02/14/01	93,329.00	93,329.00	23,599.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/13/00	02/14/01	02/14/01	23,599.00	23,599.00	6,500.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	12/14/00	02/14/01	02/14/01	6,500.00	6,500.00	215,402.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	03/09/01	03/28/01	03/28/01	215,402.00	215,402.00	17,311.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	03/12/01	03/28/01	03/28/01	17,311.00	17,311.00	59,994.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	03/12/01	04/03/01	04/03/01	59,994.00	59,994.00	61,525.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	02/09/01	03/12/01	03/12/01	61,525.00	61,525.00	34,313.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	02/13/01	03/21/01	03/21/01	34,313.00	34,313.00	-38,416.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	02/13/01	03/21/01	03/21/01	38,416.00	38,416.00	477,654.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	03/07/01	03/27/01	03/27/01	477,654.00	477,654.00	93,703.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	03/08/01	03/27/01	03/27/01	93,703.00	93,703.00	-838,783.00	0.00	P
SLOF2010002	996102402	SLO CLIENT CASH INVESTMENT TR	03/09/01	03/27/01	03/27/01	838,783.00	838,783.00	723,134.00	0.00	P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	1,301,394 000 \$	03/12/01	04/06/01	04/06/01	1,301,394 00	-1,301,394 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	182,036 000 \$	03/12/01	04/05/01	04/05/01	182,036 00	182,036 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	43,613 000 \$	01/23/01	03/13/01	03/13/01	43,613 00	-43,613 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	289,522 000 \$	01/23/01	03/13/01	03/13/01	289,522 00	289,522 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	32,967 000 \$	01/23/01	03/14/01	03/14/01	32,967 00	-32,967 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	60,139 000 \$	01/26/01	03/15/01	03/15/01	60,139 00	-60,139 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	140,089 000 \$	02/02/01	03/15/01	03/15/01	140,089 00	140,089 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	92,915 000 \$	02/03/01	03/15/01	03/15/01	92,915 00	92,915 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	297,159 000 \$	02/07/01	03/15/01	03/15/01	297,159 00	297,159 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	402,466 000 \$	02/08/01	03/15/01	03/15/01	402,466 00	-402,466 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	150,310 000 \$	02/08/01	03/16/01	03/16/01	150,310 00	150,310 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	362,924 000 \$	02/09/01	03/16/01	03/16/01	362,924 00	362,924 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	302,601 000 \$	02/09/01	03/19/01	03/19/01	302,601 00	302,601 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	154,870 000 \$	02/09/01	03/20/01	03/20/01	154,870 00	154,870 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	135,357 000 \$	04/16/01	05/03/01	05/03/01	135,357 00	135,357 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	50,498 000 \$	04/17/01	05/03/01	05/03/01	50,498 00	-50,498 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	21,090 000 \$	04/20/01	05/03/01	05/03/01	21,090 00	21,090 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	53,171 000 \$	04/20/01	05/07/01	05/07/01	53,171 00	53,171 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	106,516 000 \$	04/23/01	05/07/01	05/07/01	106,516 00	106,516 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	133,339 000 \$	04/24/01	05/07/01	05/07/01	133,339 00	-133,339 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	64,645 000 \$	04/27/01	05/07/01	05/07/01	64,645 00	-64,645 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	21,083 000 \$	03/12/01	04/18/01	04/18/01	21,083 00	21,083 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	207,827 000 \$	03/12/01	04/19/01	04/19/01	207,827 00	-207,827 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	183,315 000 \$	03/23/01	04/19/01	04/19/01	183,315 00	183,315 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	132,870 000 \$	03/26/01	04/19/01	04/19/01	132,870 00	132,870 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	13,579 000 \$	03/29/01	04/19/01	04/19/01	13,579 00	13,579 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	155,814 000 \$	03/29/01	04/23/01	04/23/01	155,814 00	155,814 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	215,537 000 \$	03/30/01	04/23/01	04/23/01	215,537 00	215,537 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	23,659 000 \$	03/30/01	05/02/01	05/02/01	23,659 00	-23,659 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	25,306 000 \$	04/04/01	05/02/01	05/02/01	25,306 00	25,306 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	45,621 000 \$	04/09/01	05/02/01	05/02/01	45,621 00	-45,621 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	38,318 000 \$	04/10/01	05/02/01	05/02/01	38,318 00	38,318 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	98,362 000 \$	04/11/01	05/02/01	05/02/01	98,362 00	98,362 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	96,882 000 \$	04/12/01	05/02/01	05/02/01	96,882 00	96,882 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	222,582 000 \$	04/16/01	05/02/01	05/02/01	222,582 00	222,582 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	282,972 000 \$	03/30/01	05/01/01	05/01/01	282,972 00	-282,972 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	124,962 000 \$	04/30/01	04/30/01	04/30/01	124,962 00	-124,962 00	0 00 P
SLOF2010002	9961021802	SLO CLIENT CASH INVESTMENT TR	197,024 000 \$	04/26/01	04/26/01	04/26/01	197,024 00	-197,024 00	0 00 P
SLOF2010002	99F133CIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/20/01	12/20/01	12/20/01	360,123 75	0 00	360 125 75 WA
SLOF2010002	99F133CIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/21/01	12/21/01	12/21/01	40,175 35	0 00	40 175 35 WA
SLOF2010002	99F133CIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/24/01	12/24/01	12/24/01	492,975 00	0 00	492 975 00 WA
SLOF2010002	99F133CIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/27/01	12/27/01	12/27/01	451,850 00	0 00	451 850 00 WA
SLOF2010002	99F133CIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/28/01	12/28/01	12/28/01	508,623 00	0 00	508 623 00 WA
SLOF2010002	99F133CIC	REPRESENTS A GAIN ON FUTURES	0 0000 CD	12/21/01	12/21/01	12/21/01	-764,949 00	0 00	764 949 00 WA
SLOF2010002	99F133CIC	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/26/01	12/26/01	12/26/01	109,550 00	0 00	109 550 00 WA
SLOF2010002	99F133CIC	REPRESENTS A LOSS ON FUTURES	0 0000 CW	12/31/01	12/31/01	12/31/01	-15,650 00	0 00	15 650 00 WA
Grand Total			341,301,487.36				-331,549,912.99	9,751,496.37	



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2011002	891490302	TOSCO CORP NEW COM	1 850,000 \$	02/01/99	04/21/01	04/27/01	79,994.37	39,757.50	40,236.17 P
SLOF2011002	891490302	TOSCO CORP NEW COM	22,025,000 \$	04/23/98	04/21/01	04/27/01	978,820.00	-754,138.20	224,681.80 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	189,232,000 \$	02/11/01	04/16/01	04/27/01	189,232.00	-189,232.00	0.00 P
SLOF2011002	377778105	MAY DEPT STORES CO COM	17,275,000 \$	01/14/00	04/20/01	04/27/01	624,436.65	47,673.53 P	47,673.53 P
SLOF2011002	123571106	CIT GROUP INC COM	44,650,000 \$	10/24/00	04/18/01	04/23/01	1,495,939.11	-435,194.10	138,745.01 P
SLOF2011002	123571106	CIT GROUP INC COM	12,000,000 \$	10/25/00	04/18/01	04/23/01	401,506.59	-178,072.80	223,433.79 P
SLOF2011002	377778105	MAY DEPT STORES CO COM	5,225,000 \$	01/14/00	04/18/01	04/23/01	118,642.33	173,443.88	13,198.45 P
SLOF2011002	123571106	CIT GROUP INC COM	10,250,000 \$	10/25/00	04/19/01	04/24/01	84,433.18	37,469.49	46,963.69 P
SLOF2011002	123571106	CIT GROUP INC COM	20,700,000 \$	10/26/00	04/19/01	04/24/01	692,184.81	300,097.25	392,086.63 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	533,156,000 \$	02/14/01	04/25/01	04/25/01	533,156.00	533,156.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	267,248,000 \$	02/14/01	04/26/01	04/26/01	267,248.00	267,248.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	311,596,000 \$	02/14/01	04/27/01	04/27/01	311,596.00	-311,596.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	17,410,000 \$	02/20/01	04/27/01	04/27/01	17,410.00	17,410.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	17,086,000 \$	02/20/01	04/27/01	04/27/01	17,086.00	17,086.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	733,960,000 \$	02/26/01	04/27/01	04/27/01	733,960.00	733,960.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	2,646,000 \$	02/26/01	04/27/01	04/27/01	2,646.00	-2,646.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	21,164,000 \$	02/28/01	05/01/01	05/01/01	21,164.00	21,164.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	3,383,000 \$	03/01/01	05/01/01	05/01/01	3,383.00	-3,383.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	16,480,000 \$	03/05/01	05/01/01	05/01/01	16,480.00	-16,480.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	56,245,000 \$	03/07/01	05/01/01	05/01/01	56,245.00	56,245.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	39,968,000 \$	03/09/01	05/01/01	05/01/01	39,968.00	39,968.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	38,843,000 \$	03/12/01	05/01/01	05/01/01	38,843.00	-38,843.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	22,990,000 \$	03/14/01	05/01/01	05/01/01	22,990.00	22,990.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	13,260,000 \$	03/15/01	05/01/01	05/01/01	13,260.00	13,260.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	167,292,000 \$	03/29/01	05/01/01	05/01/01	167,292.00	167,292.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	431,490,000 \$	03/29/01	05/02/01	05/02/01	431,490.00	-431,490.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	280,504,000 \$	03/30/01	05/02/01	05/02/01	280,504.00	280,504.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	546,773,000 \$	03/30/01	05/11/01	05/11/01	546,773.00	546,773.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	4,629,000 \$	03/31/01	05/14/01	05/14/01	4,629.00	-4,629.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	10,093,000 \$	03/31/01	05/15/01	05/15/01	10,093.00	-10,093.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	94,342,000 \$	03/31/01	05/16/01	05/16/01	94,342.00	-94,342.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	16,704,000 \$	04/03/01	05/16/01	05/16/01	16,704.00	16,704.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	17,522,000 \$	04/04/01	05/16/01	05/16/01	17,522.00	17,522.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	1,040,678,000 \$	04/17/01	05/16/01	05/16/01	1,040,678.00	1,040,678.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	454,029,000 \$	04/17/01	05/17/01	05/17/01	454,029.00	-454,029.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	94,638,000 \$	04/17/01	05/21/01	05/21/01	94,638.00	-94,638.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	436,623,000 \$	04/17/01	05/22/01	05/22/01	436,623.00	-436,623.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	10,535,000 \$	05/01/01	05/31/01	05/31/01	10,535.00	-10,535.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	627,500,000 \$	04/20/01	05/31/01	05/31/01	627,500.00	-627,500.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	1,214,221,000 \$	04/23/01	05/31/01	05/31/01	1,214,221.00	1,214,221.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	869,867,000 \$	04/23/01	06/18/01	06/18/01	869,867.00	-869,867.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	15,355,360 \$	04/24/01	06/18/01	06/18/01	15,355.36	15,355.36	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	165,712,120 \$	04/24/01	07/02/01	07/02/01	165,712.12	165,712.12	0.00 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	3,950,000 \$	03/16/99	07/23/01	07/26/01	106,576.91	77,963.12	28,613.79 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	5,250,000 \$	03/16/99	07/24/01	07/27/01	140,172.94	103,621.88	36,551.06 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	900,000 \$	03/17/99	07/24/01	07/27/01	24,029.65	17,651.25	6,378.40 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	2,800,000 \$	03/18/99	07/24/01	07/27/01	74,758.90	55,771.20	20,987.70 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	13,100,000 \$	03/22/99	07/24/01	07/27/01	349,764.87	249,084.71	100,680.16 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	11,020,000 \$	03/22/99	07/25/01	07/30/01	291,668.75	209,630.45	82,038.30 P
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	5,775,000 \$	04/14/99	07/30/01	07/30/01	203,310.90	173,295.18	30,035.72 P
SLOF2011002	449271104	LUBRIZOL CORP	22,500,000 \$	01/12/01	07/25/01	07/25/01	799,117.06	581,843.25	212,273.81 P
SLOF2011002	449271104	LUBRIZOL CORP	17,125,000 \$	10/06/00	07/26/01	07/31/01	586,092.12	-466,222.99	119,869.13 P
SLOF2011002	204912109	COMPUTER ASSOC INTL INC COM	3,875,000 \$	12/21/00	07/26/01	07/31/01	132,619.38	-74,547.25	58,072.13 P
SLOF2011002	204912109	COMPUTER ASSOC INTL INC COM	995,550,500 \$	04/24/01	07/31/01	07/31/01	995,550.52	-995,550.52	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	8,235,000 \$	04/30/01	07/31/01	07/31/01	8,235.00	-8,235.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	23,613,000 \$	04/30/01	07/31/01	07/31/01	23,613.00	-23,613.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	19,919,000 \$	05/28/01	07/31/01	07/31/01	19,919.00	19,919.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	80,606,350 \$	06/01/01	07/31/01	07/31/01	80,606.35	-80,606.35	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	19,428,670 \$	06/05/01	07/31/01	07/31/01	19,428.67	19,428.67	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	56,738,130 \$	06/07/01	07/31/01	07/31/01	56,738.13	56,738.13	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	37,063,380 \$	06/08/01	07/31/01	07/31/01	37,063.38	37,063.38	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	35,182,140 \$	06/11/01	07/31/01	07/31/01	35,182.14	-35,182.14	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	22,990,500 \$	06/14/01	07/31/01	07/31/01	22,990.50	22,990.50	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	21,660,000 \$	06/15/01	07/31/01	07/31/01	21,660.00	21,660.00	0.00 P
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	10,391,010 \$	07/03/01	07/31/01	07/31/01	10,391.08	-10,391.08	0.00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	13 197 000 S	071001	07/31/01	13 197 00	13 197 00	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	3 063 000 S	072001	07/31/01	3 063 00	-3 063 00	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	106 576 910 S	072601	07/31/01	106 576 91	106 576 91	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	6 310 990 0 S	072701	07/31/01	6 310 99	-6 310 99	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	105 094 580 0 S	080101	08/01/01	105 094 58	105 094 58	0 00 P
SLOF201.002	001084102	AGCO CORP COM	22 473 000 0 S	010301	08/08/01	23 691 71	143 386 01	90 305 70 P
SLOF201.002	001084102	AGCO CORP COM	1 050 000 0 S	080601	08/09/01	10 967 20	-4 698 79	4 268 41 P
SLOF201.002	001084102	AGCO CORP COM	9 925 000 0 S	080701	08/10/01	10 148 78	-63 319 51	40 129 27 P
SLOF201.002	001084102	AGCO CORP COM	26 473 000 0 S	080701	08/10/01	27 679 84	164 905 21	104 763 63 P
SLOF201.002	237867101	DONNELLY R & SONS CO COM	17 222 000 0 S	080701	08/10/01	824 475 23	-662 817 89	161 637 34 P
SLOF201.002	001084102	AGCO CORP COM	5 950 000 0 S	010301	08/13/01	61 122 89	37 959 81	23 163 08 P
SLOF201.002	001084102	AGCO CORP COM	1 400 000 0 S	080801	08/13/01	14 351 86	-9 022 44	5 339 42 P
SLOF201.002	216669101	COOPER RINDS INC COM	17 975 000 0 S	080801	08/13/01	1 078 464 01	830 008 21	248 433 80 P
SLOF201.002	216669101	COOPER RINDS INC COM	830 000 0 S	011201	08/13/01	30 998 30	39 233 66	11 762 64 P
SLOF201.002	696038108	PACIFIC CENTY FINL CORP COM	7 200 000 0 S	081301	08/13/01	196 134 41	162 135 36	33 999 05 P
SLOF201.002	696038108	PACIFIC CENTY FINL CORP COM	7 900 000 0 S	081301	08/13/01	215 201 03	176 170 00	39 033 03 P
SLOF201.002	696038108	PACIFIC CENTY FINL CORP COM	11 300 000 0 S	031899	08/13/01	313 270 24	256 450 00	56 820 24 P
SLOF201.002	696038108	PACIFIC CENTY FINL CORP COM	6 375 000 0 S	031899	08/13/01	173 660 67	141 565 16	32 095 51 P
SLOF201.002	001084102	AGCO CORP COM	2 300 000 0 S	032399	08/1401	23 375 39	16 111 30	9 263 89 P
SLOF201.002	001084102	AGCO CORP COM	30 000 000 0 S	081301	08/1601	506 983 00	322 230 00	184 753 00 P
SLOF201.002	418036107	HASBRO INC COM	54 700 000 0 S	081601	08/1601	879 951 33	307 512 07	372 439 26 P
SLOF201.002	418036107	HASBRO INC COM	3 000 000 0 S	022201	08/1601	48 260 59	-36 720 00	11 540 59 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	477 230 790 0 S	081401	08/1401	477 320 79	-477 320 79	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	247 267 310 0 S	081401	08/1401	247 367 33	-247 367 33	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	418 431 690 0 S	081501	08/1501	418 431 69	-418 431 69	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	638 317 690 0 S	082201	08/2201	638 317 69	-638 317 69	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	3 909 420 0 S	080201	08/2201	3 909 42	3 909 42	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	109 680 200 0 S	080301	08/2201	109 680 20	109 680 20	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	10 967 200 0 S	080901	08/2201	10 967 20	-10 967 20	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	793 678 500 0 S	082201	08/2201	793 678 50	-793 678 50	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	405 916 350 0 S	082301	08/2301	405 916 35	-405 916 35	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	302 859 900 0 S	082301	08/2301	302 859 90	-302 859 90	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	726 656 940 0 S	081301	08/2401	726 656 94	726 656 94	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	294 971 670 0 S	081301	08/2401	294 971 67	294 971 67	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	139 800 000 0 S	082801	08/2801	139 800 00	-139 800 00	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	638 946 900 0 S	082901	08/2901	638 946 90	-638 946 90	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	469 160 820 0 S	081401	08/2901	469 160 82	-469 160 82	0 00 P
SLOF201.002	301610101	EXELON CORP COM	28 151 000 0 S	091001	09/1301	1 530 333 97	1 376 842 94	173 491 03 P
SLOF201.002	718154107	PHILIP MORRIS COS INC COM	22 400 000 0 S	091701	09/2001	1 040 586 97	942 682 72	138 234 23 P
SLOF201.002	008171108	AETNA INC COM NEW	25 150 000 0 S	020199	09/2001	120 601 22	114 123 00	6 476 22 P
SLOF201.002	237867101	DONNELLY R & SONS CO COM	100 000 0 S	091901	09/2401	714 454 94	-872 962 30	159 507 36 P
SLOF201.002	237867101	DONNELLY R & SONS CO COM	2 350 000 0 S	091901	09/2401	2 715 98	2 412 44	303 34 P
SLOF201.002	237867101	DONNELLY R & SONS CO COM	14 773 000 0 S	010901	09/2401	74 089 43	-67 711 88	6 977 55 P
SLOF201.002	237867101	DONNELLY R & SONS CO COM	25 325 000 0 S	010901	09/2401	401 245 94	-389 653 69	11 632 25 P
SLOF201.002	410145106	HANCOCK JOHN FNRL SVCS INC COM	4 573 000 0 S	010601	09/2401	693 233 71	-677 944 00	15 309 71 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	36 325 000 0 S	020200	09/2501	1 289 933 96	-621 974 81	84 687 43 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	966 014 100 0 S	081401	09/2101	966 034 10	-966 034 10	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	16 502 500 0 S	080901	09/2101	16 502 50	16 502 50	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	80 308 460 0 S	091401	09/2101	80 808 46	80 808 46	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	45 814 340 0 S	090601	09/2101	45 814 34	-45 814 34	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	20 083 380 0 S	090701	09/2101	20 083 38	20 083 38	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	30 660 140 0 S	091001	09/2101	30 660 14	30 660 14	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	34 212 000 0 S	091101	09/2101	34 212 00	34 212 00	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	1 133 240 240 0 S	091301	09/2101	1 133 240 24	1 133 240 24	0 00 P
SLOF201.002	237867101	DONNELLY R & SONS CO COM	2 875 000 0 S	011001	09/2301	77 449 08	76 360 00	1 089 91 P
SLOF201.002	237867101	DONNELLY R & SONS CO COM	1 575 000 0 S	011001	09/2301	42 429 08	-41 832 00	597 08 P
SLOF201.002	237867101	DONNELLY R & SONS CO COM	8 623 000 0 S	011001	09/2301	232 349 73	229 080 00	3 269 73 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	417 653 730 0 S	091301	09/2301	417 653 73	-417 653 73	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	10 872 500 0 S	091401	09/2301	10 872 50	10 872 50	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	25 216 250 0 S	091701	09/2301	25 216 25	25 216 25	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	84 463 140 0 S	092001	09/2301	84 463 14	-84 463 14	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	1 886 399 990 0 S	092401	09/2401	1 886 399 99	-1 886 399 99	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	44 787 000 0 S	092601	09/2401	44 787 00	-44 787 00	0 00 P
SLOF201.002	996102102	SLO CLIENT CASH INVESTMENT TR	84 606 240 0 S	092601	10/01/01	84 606 24	84 606 24	0 00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2011002	69425105	XL CAP LTD CL A COM	3,725,000.00	10/17/01	10/22/01	350,473.56	-175,618.85	174,854.71	P	
SLOF2011002	69425105	XL CAP LTD CL A COM	7,200,000.00	10/17/01	10/22/01	677,625.40	-338,832.00	338,793.40	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	865,120,500.00	10/23/01	10/23/01	865,120.50	0.00	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	58,882,610.00	11/01/01	11/01/01	58,882.61	0.00	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	36,167,470.00	11/01/01	11/01/01	36,167.47	0.00	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	113,403,980.00	11/14/01	11/14/01	113,403.98	0.00	0.00	P	
SLOF2011002	521865105	LEAR CORP COM	9,300,000.00	11/16/01	11/21/01	333,236.52	-331,828.35	1,408.17	P	
SLOF2011002	521865105	LEAR CORP COM	11,000,000.00	11/16/01	11/21/01	315,852.82	-374,634.70	11,218.12	P	
SLOF2011002	521865105	LEAR CORP COM	8,800,000.00	11/16/01	11/21/01	308,682.25	-312,565.44	-3,883.19	P	
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	27,325,000.00	11/16/01	11/21/01	669,440.18	-606,787.15	62,653.03	P	
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	6,300,000.00	11/16/01	11/21/01	151,894.94	136,997.68	14,897.26	P	
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	1,300,000.00	11/16/01	11/21/01	36,748.77	33,150.00	3,598.77	P	
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	6,675,000.00	11/16/01	11/21/01	163,532.05	111,372.38	52,159.67	P	
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	31,450,000.00	11/16/01	11/21/01	770,899.32	540,468.23	230,031.07	P	
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	13,075,000.00	11/16/01	11/21/01	320,326.82	235,615.66	84,711.16	P	
SLOF2011002	694058108	PACIFIC CENTY FINL CORP COM	8,225,000.00	11/16/01	11/21/01	208,855.54	146,731.91	62,103.63	P	
SLOF2011002	12489V106	CBRL GROUP INC COM	27,450,000.00	11/20/01	11/26/01	721,792.90	270,637.00	451,155.90	P	
SLOF2011002	12489V106	CBRL GROUP INC COM	8,175,000.00	11/20/01	11/26/01	214,960.18	-75,107.81	139,852.37	P	
SLOF2011002	69425105	XL CAP LTD CL A COM	7,930,000.00	11/23/01	11/28/01	747,839.09	374,127.00	373,712.09	P	
SLOF2011002	824348106	SHERWIN WILLIAMS CO COM	27,050,000.00	11/26/01	11/29/01	756,292.75	510,492.00	175,799.75	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	88,648,610.00	12/04/01	12/04/01	88,648.61	-88,648.61	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	14,442,000.00	12/04/01	12/04/01	14,442.00	-14,442.00	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	3,063,000.00	12/04/01	12/04/01	3,063.00	0.00	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	1,027,898,960.00	12/04/01	12/04/01	1,027,898.96	0.00	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	23,112,500.00	12/04/01	12/04/01	23,112.50	0.00	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	3,210,600.00	12/04/01	12/04/01	3,210.60	-3,210.60	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	2,331,000.00	12/04/01	12/04/01	2,331.00	0.00	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	16,700,3100.00	12/04/01	12/04/01	16,700.38	16,700.38	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	88,661,2400.00	12/04/01	12/04/01	88,661.24	-88,661.24	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	608,469,8300.00	12/07/01	12/07/01	608,469.83	-608,469.83	0.00	P	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	1,448,455,5700.00	12/17/01	12/17/01	1,448,455.57	-1,448,455.57	0.00	P	
<b>Grand Total</b>							<b>74,342,660.81</b>	<b>-64,194,754.77</b>	<b>10,046,906.04</b>	

10 046,906.04

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	604397108	APW LTD SHS	1222400	0102001	0102001	19,896.59	-16,622.02	3,484.37 P
SLOF2012002	036151103	ANN TAYLOR STORES CORP COM	5,900,000 S	0102001	0102001	147,464.98	126,640.56	20,864.42 P
SLOF2012002	036167103	AVNET INC COM	1,000,000 S	0102001	0102001	20,689.31	-51,154.46	10,465.09 P
SLOF2012002	036187103	AVNET INC COM	1,000,000 S	0102001	0102001	20,689.31	-30,831.10	-10,148.79 P
SLOF2012002	036187103	AVNET INC COM	400,000 S	0102001	0102001	8,275.72	-11,010.64	2,734.92 P
SLOF2012002	036187103	AVNET INC COM	1,400,000 S	0102001	0102001	22,782.55	-29,202.42	-6,519.87 P
SLOF2012002	214443108	EMAGIS COMMUNICATIONS CORP COM	500,000 S	0102001	0102001	13,711.09	-15,381.25	1,870.16 P
SLOF2012002	291523102	EMAGIS COMMUNICATIONS CORP COM	700,000 S	0102001	0102001	19,195.53	-21,721.91	-2,526.38 P
SLOF2012002	291523102	EMAGIS COMMUNICATIONS CORP COM	600,000 S	0102001	0102001	13,799.54	-12,073.00	1,724.54 P
SLOF2012002	320548108	FIRST INDIANA CORP	2,100,000 S	0102001	0102001	63,911.54	31,101.00	34,810.54 P
SLOF2012002	337987108	FRUITED FNL CORP DEL COM	800,000 S	0102001	0102001	21,118.81	16,008.16	5,110.65 P
SLOF2012002	363240204	MARINE DRILLING COS INC	120,000 S	0102001	0102001	15,029.11	-12,089.46	3,749.65 P
SLOF2012002	568340204	MARINE DRILLING COS INC	400,000 S	0102001	0102001	12,192.15	-10,164.28	2,027.87 P
SLOF2012002	851783100	SPRUNGS INDS INC CL A	1,100,000 S	0102001	0102001	19,134.74	13,131.23	6,003.49 P
SLOF2012002	851787103	STATE AUTO FNL CORP	200,000 S	0102001	0102001	5,888.17	5,812.00	223.83 P
SLOF2012002	918858106	ZALE CORP NEW COM	200,000 S	0102001	0102001	5,588.17	-6,175.16	586.99 P
SLOF2012002	918858106	ZALE CORP NEW COM	2,100,000 S	0102001	0102001	58,675.81	56,310.67	1,865.14 P
SLOF2012002	918858106	ZALE CORP NEW COM	109,339,000 S	0102001	0102001	10,339,000	109,339,000	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,000,000 S	0102001	0102001	67,704.33	54,971.00	12,730.91 P
SLOF2012002	004971108	APW LTD SHS	300,000 S	0102001	0102001	10,155.63	-8,453.34	1,702.31 P
SLOF2012002	004971108	APW LTD SHS	2,300,000 S	0102001	0102001	27,484.08	-23,619.39	3,864.69 P
SLOF2012002	001084102	AGCO CORP COM	2,200,000 S	0102001	0102001	19,696.15	-17,666.00	2,000.15 P
SLOF2012002	001547108	AK STL HLDRG CORP COM	1,200,000 S	0102001	0102001	28,649.04	28,411.28	230.76 P
SLOF2012002	00738A106	ADITRAN INC	1,000,000 S	0102001	0102001	7,786.43	-6,437.52	1,348.93 P
SLOF2012002	036115103	ANN TAYLOR STORES CORP COM	1,200,000 S	0102001	0102001	31,145.80	25,111.44	6,034.36 P
SLOF2012002	036115103	ANN TAYLOR STORES CORP COM	1,600,000 S	0102001	0102001	41,527.73	-34,562.72	6,965.01 P
SLOF2012002	036115103	ANN TAYLOR STORES CORP COM	2,000,000 S	0102001	0102001	51,909.66	-38,475.00	13,434.66 P
SLOF2012002	036115103	ANN TAYLOR STORES CORP COM	2,300,000 S	0102001	0102001	59,696.11	-47,458.12	12,239.99 P
SLOF2012002	036115103	ANN TAYLOR STORES CORP COM	100,000 S	0102001	0102001	20,786.87	-15,413.84	5,330.03 P
SLOF2012002	036115103	ANN TAYLOR STORES CORP COM	1,600,000 S	0102001	0102001	48,339.30	-37,640.00	10,659.50 P
SLOF2012002	036115103	BALL VS TOTAL FITNESS HLDRG CORP	1,000,000 S	0102001	0102001	30,212.19	-22,050.00	8,162.19 P
SLOF2012002	036115103	BALL VS TOTAL FITNESS HLDRG CORP	2,000,000 S	0102001	0102001	24,061.79	-19,862.20	4,198.59 P
SLOF2012002	1261N108	C CIRBE MICROSYSTEMS INC COM	1,700,000 S	0102001	0102001	36,960.84	-31,157.77	5,803.07 P
SLOF2012002	172755102	CIRBUS LOGIC INC COM	10,271,000	0102001	0102001	48,691.48	-34,071.45	14,620.03 P
SLOF2012002	172835202	CTFADBL COMMUNICATIONS COM	600,000 S	0102001	0102001	8,099.73	9,900.00	1,800.27 P
SLOF2012002	242728103	DEB SHOPS INC	700,000 S	0102001	0102001	11,620.70	2,171.02 P	9,449.68
SLOF2012002	242728103	DEB SHOPS INC	4,800,000 S	0102001	0102001	62,848.13	50,900.92	11,947.21 P
SLOF2012002	244871108	DILLARDS INC CL A COM	60,000 S	0102001	0102001	6,393.31	-4,372.12	1,981.19 P
SLOF2012002	244871108	DILLARDS INC CL A COM	400,000 S	0102001	0102001	63,933.31	-7,409.24	-1,023.93 P
SLOF2012002	244443108	ELCOR CORP COM	1,600,000 S	0102001	0102001	45,804.07	-49,650.00	3,846.01 P
SLOF2012002	291253102	EMAGIS COMMUNICATIONS CORP COM	700,000 S	0102001	0102001	20,499.37	19,118.75	1,380.62 P
SLOF2012002	361268105	G & R SVCS INC	2,400,000 S	0102001	0102001	37,106.35	-35,844.96	1,261.39 P
SLOF2012002	448669106	IMC GLOBEAL INC COM	300,000 S	0102001	0102001	9,509.68	-7,451.70	2,057.98 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	1,300,000 S	0102001	0102001	41,208.62	-32,371.11	8,637.51 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	1,300,000 S	0102001	0102001	33,720.87	-28,128.82	5,600.05 P
SLOF2012002	511863102	LEAR CORP COM	1,200,000 S	0102001	0102001	2,733.15	2,548.86	184.29 P
SLOF2012002	59487108	MICHAELS STORES INC COM	1,200,000 S	0102001	0102001	32,797.78	-30,859.56	1,938.22 P
SLOF2012002	59487108	MICHAELS STORES INC COM	900,000 S	0102001	0102001	24,598.34	-22,378.66	2,019.68 P
SLOF2012002	59487108	MICHAELS STORES INC COM	700,000 S	0102001	0102001	19,132.04	16,839.81	2,242.23 P
SLOF2012002	638882100	NATURAL MICROSYSTEMS CORP COM	2,000,000 S	0102001	0102001	18,616.57	15,455.00	3,161.57 P
SLOF2012002	811783100	SPRUNGS INDS INC CL A	1,200,000 S	0102001	0102001	37,515.30	30,492.84	7,022.46 P
SLOF2012002	851783100	SPRUNGS INDS INC CL A	400,000 S	0102001	0102001	12,505.10	11,223.72	1,281.38 P
SLOF2012002	851787103	STATE AUTO FNL CORP	300,000 S	0102001	0102001	5,174.83	-5,381.25	1,593.58 P
SLOF2012002	851787103	STATE AUTO FNL CORP	600,000 S	0102001	0102001	10,349.65	-7,275.00	3,074.65 P
SLOF2012002	851787103	STATE AUTO FNL CORP	600,000 S	0102001	0102001	10,349.65	-7,770.00	2,579.65 P
SLOF2012002	85750107	STATEN IS BANCORP INC COM	500,000 S	0102001	0102001	10,481.20	-9,027.20	1,454.00 P
SLOF2012002	85750107	STATEN IS BANCORP INC COM	1,200,000 S	0102001	0102001	23,154.88	-22,251.12	2,903.76 P
SLOF2012002	85750107	STATEN IS BANCORP INC COM	700,000 S	0102001	0102001	14,670.68	13,412.28	1,261.40 P
SLOF2012002	890333107	TOO INC COM	3,600,000 S	0102001	0102001	51,874.56	-48,328.56	3,546.00 P
SLOF2012002	890333107	TOO INC COM	1,500,000 S	0102001	0102001	22,447.63	-20,023.63	2,424.00 P
SLOF2012002	890333107	TOO INC COM	2,400,000 S	0102001	0102001	35,916.24	-27,444.00	8,472.24 P
SLOF2012002	890333107	TOO INC COM	500,000 S	0102001	0102001	7,482.55	5,751.65	1,730.90 P
SLOF2012002	890333107	VARIAN SEMICONDUCTOR EQUIPMENT	100,000 S	0102001	0102001	2,534.92	3,184.31	589.39 P
SLOF2012002	890333107	VARIAN SEMICONDUCTOR EQUIPMENT	800,000 S	0102001	0102001	20,279.32	26,490.80	4,211.48 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	923207165	1,300,000 \$	1017700	01A0401	01A0401	32,593.96	-27,150.50	5,403.46 P
SLOF2012002	981818106	500,000 \$	1162200	01A0401	01A0401	14,000.23	-13,236.33	773.88 P
SLOF2012002	001084102	4,300,000 \$	0818400	01A0401	01A0401	31,412.51	-44,137.99	7,254.52 P
SLOF2012002	001547108	2,000,000 \$	1226600	01A0401	01A0401	9,844.67	-8,033.00	1,011.67 P
SLOF2012002	007318106	1,000,000 \$	1211000	01A0401	01A0401	47,235.22	-47,363.80	128.58 P
SLOF2012002	031236103	3,400,000 \$	1051100	01A0401	01A0401	47,833.38	-48,388.84	-453.46 P
SLOF2012002	031236105	600,000 \$	1162200	01A0401	01A0401	8,441.34	8,400.00	41.34 P
SLOF2012002	031236105	600,000 \$	1162200	01A0401	01A0401	11,255.31	11,254.44	129.94 P
SLOF2012002	05173K108	1,000,000 \$	0726600	01A0401	01A0401	28,872.54	22,050.00	6,822.54 P
SLOF2012002	05173K108	1,000,000 \$	0726600	01A0401	01A0401	28,872.54	21,076.60	7,801.94 P
SLOF2012002	06631109	1,900,000 \$	0817700	01A0401	01A0401	41,135.63	-37,993.25	8,902.22 P
SLOF2012002	06631109	1,700,000 \$	0817700	01A0401	01A0401	41,135.63	-36,064.86	5,088.77 P
SLOF2012002	06631109	200,000 \$	1019100	01A0401	01A0401	4,841.84	-4,339.16	482.68 P
SLOF2012002	06631109	200,000 \$	1213100	01A0401	01A0401	63,484.58	-56,939.76	5,724.82 P
SLOF2012002	109943109	3,000,000 \$	1218100	01A0401	01A0401	33,784.60	29,794.80	3,989.80 P
SLOF2012002	1230N108	400,000 \$	1219100	01A0401	01A0401	4,771.28	-4,242.28	529.00 P
SLOF2012002	1230N108	400,000 \$	1219100	01A0401	01A0401	22,367.44	34,106.41	11,738.97 P
SLOF2012002	168905107	600,000 \$	1201000	01A0401	01A0401	10,323.44	16,137.48	9,114.04 P
SLOF2012002	168905107	1,000,000 \$	1201000	01A0401	01A0401	13,764.58	21,478.32	-7,713.74 P
SLOF2012002	168905107	900,000 \$	1205000	01A0401	01A0401	15,483.15	24,206.49	-8,723.34 P
SLOF2012002	168905107	700,000 \$	1206000	01A0401	01A0401	12,044.01	19,457.83	-7,413.82 P
SLOF2012002	168905107	400,000 \$	1208000	01A0401	01A0401	6,812.29	10,000.00	3,187.71 P
SLOF2012002	168905107	1,400,000 \$	1211000	01A0401	01A0401	24,088.02	33,613.44	9,235.42 P
SLOF2012002	172751100	1,400,000 \$	1222000	01A0401	01A0401	32,437.92	25,639.34	6,798.58 P
SLOF2012002	172751100	2,300,000 \$	1226000	01A0401	01A0401	33,232.72	-43,033.30	10,265.42 P
SLOF2012002	172751100	1,000,000 \$	1229000	01A0401	01A0401	23,184.23	19,267.80	3,916.43 P
SLOF2012002	172751100	600,000 \$	1027000	01A0401	01A0401	9,184.31	-5,253.10	3,659.21 P
SLOF2012002	172513202	1,200,000 \$	1051000	01A0401	01A0401	18,316.63	-13,998.08	4,378.55 P
SLOF2012002	172513202	1,000,000 \$	1051000	01A0401	01A0401	1,320.72	-1,043.63	277.09 P
SLOF2012002	194493309	1,100,000 \$	0707000	01A0401	01A0401	12,809.08	11,041.38	1,766.50 P
SLOF2012002	23304104	600,000 \$	1226000	01A0401	01A0401	16,721.44	13,913.52	2,807.92 P
SLOF2012002	243728103	600,000 \$	0120000	01A0401	01A0401	8,099.73	-9,980.60	1,860.87 P
SLOF2012002	243728103	600,000 \$	0124000	01A0401	01A0401	8,099.73	-9,403.00	1,303.27 P
SLOF2012002	243728103	900,000 \$	0222000	01A0401	01A0401	12,149.59	13,444.11	-1,294.52 P
SLOF2012002	243728103	1,000,000 \$	0301000	01A0401	01A0401	1,349.93	1,387.50	-237.57 P
SLOF2012002	243728103	1,700,000 \$	0630000	01A0401	01A0401	20,297.32	-18,403.69	1,893.63 P
SLOF2012002	25347D101	2,700,000 \$	0705000	01A0401	01A0401	32,216.92	30,210.00	1,726.92 P
SLOF2012002	25347D101	1,800,000 \$	0818000	01A0401	01A0401	21,491.28	21,577.32	-86.04 P
SLOF2012002	25347D101	1,000,000 \$	1162000	01A0401	01A0401	11,345.14	-4,644.32	16,809.46 P
SLOF2012002	254667101	3,000,000 \$	1162000	01A0401	01A0401	43,380.56	34,676.80	8,703.76 P
SLOF2012002	254667101	500,000 \$	0813000	01A0401	01A0401	8,580.76	-9,261.53	-680.79 P
SLOF2012002	284443108	1,300,000 \$	0822000	01A0401	01A0401	22,309.98	18,647.20	3,662.78 P
SLOF2012002	284443108	1,100,000 \$	0823000	01A0401	01A0401	18,877.68	-16,738.28	2,119.40 P
SLOF2012002	284443108	200,000 \$	0707000	01A0401	01A0401	43,998.47	-40,230.00	3,768.47 P
SLOF2012002	32054R108	300,000 \$	0823000	01A0401	01A0401	6,899.77	-4,233.00	2,674.77 P
SLOF2012002	32054R108	1,100,000 \$	0914000	01A0401	01A0401	33,299.16	22,756.23	10,542.91 P
SLOF2012002	32054R108	200,000 \$	1162000	01A0401	01A0401	4,599.83	-4,700.00	-100.17 P
SLOF2012002	32054R108	400,000 \$	1129999	01A0401	01A0401	12,442.38	5,924.00	6,518.38 P
SLOF2012002	32054R108	500,000 \$	1298999	01A0401	01A0401	15,533.23	-6,188.15	8,965.08 P
SLOF2012002	361268103	500,000 \$	0604000	01A0401	01A0401	14,479.32	-14,887.50	207.98 P
SLOF2012002	361268103	300,000 \$	0725000	01A0401	01A0401	14,479.32	13,656.25	823.07 P
SLOF2012002	361268103	200,000 \$	0727000	01A0401	01A0401	6,887.71	-8,812.50	-1,924.79 P
SLOF2012002	361268103	200,000 \$	0830000	01A0401	01A0401	5,791.81	5,800.00	-8.19 P
SLOF2012002	361268103	1,100,000 \$	0124000	01A0401	01A0401	9,637.10	18,313.91	-8,676.81 P
SLOF2012002	37907109	1,300,000 \$	0603000	01A0401	01A0401	19,624.01	19,416.02	207.99 P
SLOF2012002	37907109	3,100,000 \$	0609000	01A0401	01A0401	46,795.72	-45,166.82	908.90 P
SLOF2012002	446649100	2,000,000 \$	0609000	01A0401	01A0401	3,843.87	3,659.30	234.57 P
SLOF2012002	460913200	1,300,000 \$	1176000	01A0401	01A0401	42,416.67	32,371.11	9,845.56 P
SLOF2012002	472519102	1,000,000 \$	1271000	01A0401	01A0401	28,673.74	-21,631.40	7,042.34 P
SLOF2012002	531465103	1,000,000 \$	1271000	01A0401	01A0401	37,223.86	27,961.99	9,309.87 P
SLOF2012002	531465103	700,000 \$	1270000	01A0401	01A0401	20,071.62	-15,262.43	4,809.17 P
SLOF2012002	531465103	1,500,000 \$	1275000	01A0401	01A0401	43,010.61	-34,789.03	8,221.58 P
SLOF2012002	549271104	500,000 \$	0301000	01A0401	01A0401	12,730.12	-11,972.50	1,162.62 P
SLOF2012002	549271104	600,000 \$	0602000	01A0401	01A0401	15,200.15	14,472.60	727.55 P
SLOF2012002	69331W104	500,000 \$	0602000	01A0401	01A0401	10,124.66	-8,210.30	1,914.36 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	69311W104	FFF BANCOMP INC COM	800 0000 \$	06/13/00	01/04/01	01/09/01	16,359.45	13,155.12	3,204.33 P
SLOF2012002	69311W104	FFF BANCOMP INC COM	700 0000 \$	06/14/00	01/04/01	01/09/01	14,314.52	11,508.23	2,806.27 P
SLOF2012002	719405102	PHOTRONICS INC COM	1 800 0000 \$	06/27/00	01/04/01	01/09/01	47,698.41	-41,508.74	-8,187.33 P
SLOF2012002	719405102	PHOTRONICS INC COM	300 0000 \$	06/29/00	01/04/01	01/09/01	7,949.73	8,123.13	173.40 P
SLOF2012002	826428104	SIERRA PAC RES NEW COM	2 000 0000 \$	06/11/00	01/04/01	01/09/01	28,830.63	34,732.60	5,901.97 P
SLOF2012002	826428104	SIERRA PAC RES NEW COM	600 0000 \$	09/01/00	01/04/01	01/09/01	8,649.19	10,763.34	2,114.15 P
SLOF2012002	875550107	STATEN IS BANCOMP INC COM	400 0000 \$	09/12/00	01/04/01	01/09/01	1,311.28	7,664.16	7,172.88 P
SLOF2012002	875550107	STATEN IS BANCOMP INC COM	1 100 0000 \$	09/13/00	01/04/01	01/09/01	23,048.51	21,640.21	1,408.27 P
SLOF2012002	890331107	TOO INC COM	600 0000 \$	12/27/00	01/04/01	01/09/01	9,023.23	-6,901.98	-15,925.21 P
SLOF2012002	922207105	VARLAN SEMICONDUCTOR EQUIPMENT	3 400 0000 \$	10/17/00	01/04/01	01/09/01	92,314.06	-71,009.00	-21,305.06 P
SLOF2012002	922207105	VARLAN SEMICONDUCTOR EQUIPMENT	500 0000 \$	12/11/00	01/04/01	01/09/01	3,913.65	-6,152.91	-2,239.26 P
SLOF2012002	92532V100	APW LTD SHS	1 700 0000 \$	12/26/00	01/05/01	01/10/01	55,660.86	-43,084.48	-10,576.38 P
SLOF2012002	004397108	CONSOLIDATED STORES COMP COM	3 100 0000 \$	11/13/00	01/05/01	01/10/01	37,340.72	-33,133.28	-4,207.44 P
SLOF2012002	210149100	DIAL CORP NEW COM	1 400 0000 \$	04/08/00	01/05/01	01/10/01	16,713.44	-16,782.34	-66.92 P
SLOF2012002	234701101	DILLARDS INC CL A COM	2 800 0000 \$	11/03/00	01/05/01	01/10/01	30,099.14	-23,840.30	-6,258.84 P
SLOF2012002	254667101	REGIS CORP MNN	6 000 0000 \$	08/23/00	01/05/01	01/10/01	97,339.43	-48,187.84	-49,151.59 P
SLOF2012002	758932107	SIERRA PAC RES NEW COM	700 0000 \$	09/01/00	01/05/01	01/10/01	10,116.06	13,537.23	2,441.17 P
SLOF2012002	826428104	SOUTHWEST SEC GROUP INC	500 0000 \$	09/15/00	01/05/01	01/10/01	14,400.76	16,239.63	1,838.89 P
SLOF2012002	841241104	TRANSACTION SYS ARCHITECTS INC	1 900 0000 \$	11/02/00	01/05/01	01/10/01	24,023.74	30,051.16	-6,027.42 P
SLOF2012002	894161107	TRANSACTION SYS ARCHITECTS INC	600 0000 \$	11/06/00	01/05/01	01/10/01	7,586.45	-9,231.24	-1,644.79 P
SLOF2012002	894161107	TRANSACTION SYS ARCHITECTS INC	900 0000 \$	12/10/00	01/05/01	01/10/01	9,721.56	16,473.31	-6,751.75 P
SLOF2012002	92532V100	VARLAN SEMICONDUCTOR EQUIPMENT	1 600 0000 \$	12/12/00	01/05/01	01/10/01	17,282.78	-59,278.88	-76,561.66 P
SLOF2012002	91532V100	VARLAN SEMICONDUCTOR EQUIPMENT	600 0000 \$	07/28/00	01/05/01	01/10/01	13,643.28	-16,515.96	-2,872.68 P
SLOF2012002	631071103	AVNET INC COM	2 800 0000 \$	08/08/00	01/05/01	01/10/01	63,691.99	-78,384.18	-14,692.19 P
SLOF2012002	631071103	AVNET INC COM	1 000 0000 \$	09/22/00	01/05/01	01/10/01	22,747.14	29,847.50	7,100.36 P
SLOF2012002	631071103	AVNET INC COM	1 800 0000 \$	11/13/00	01/05/01	01/10/01	4,791.72	-4,275.52	-9,067.24 P
SLOF2012002	210149100	CONSOLIDATED STORES COMP COM	3 600 0000 \$	11/16/00	01/05/01	01/10/01	43,123.47	36,175.32	-6,948.15 P
SLOF2012002	210149100	CONSOLIDATED STORES COMP COM	1 300 0000 \$	08/08/00	01/05/01	01/10/01	15,572.37	15,833.63	-11.05 P
SLOF2012002	234701101	DIAL CORP NEW COM	6 700 0000 \$	01/17/00	01/05/01	01/10/01	80,238.61	71,356.34	-8,882.27 P
SLOF2012002	234701101	DIAL CORP NEW COM	3,500 0000 \$	11/02/00	01/05/01	01/10/01	48,490.88	-37,927.75	-86,418.63 P
SLOF2012002	254667101	DILLARDS INC CL A COM	3,100 0000 \$	12/18/00	01/05/01	01/10/01	42,949.06	-34,208.19	-77,157.25 P
SLOF2012002	254667101	DILLARDS INC CL A COM	500 0000 \$	09/13/00	01/05/01	01/10/01	14,346.41	15,310.63	-989.24 P
SLOF2012002	291323103	EMMIS COMMUNICATIONS COMP COM	700 0000 \$	09/18/00	01/05/01	01/10/01	20,364.98	20,890.66	-525.68 P
SLOF2012002	291323103	EMMIS COMMUNICATIONS COMP COM	900 0000 \$	09/19/00	01/05/01	01/10/01	26,183.33	-26,620.29	-436.74 P
SLOF2012002	291323103	EMMIS COMMUNICATIONS COMP COM	300 0000 \$	06/29/00	01/05/01	01/10/01	12,280.84	13,348.75	-1,067.91 P
SLOF2012002	339694106	FULLER H B CO COM	600 0000 \$	06/30/00	01/06/01	01/11/01	34,561.68	31,263.50	-3,298.18 P
SLOF2012002	339694106	FULLER H B CO COM	200 0000 \$	08/23/00	01/06/01	01/11/01	2,447.63	2,593.76	-146.13 P
SLOF2012002	758932107	REGIS CORP MNN	1 800 0000 \$	08/28/00	01/06/01	01/11/01	25,628.63	23,136.84	-2,491.79 P
SLOF2012002	826428104	SIERRA PAC RES NEW COM	400 0000 \$	09/01/00	01/06/01	01/11/01	5,757.17	7,175.54	-1,418.39 P
SLOF2012002	826428104	SIERRA PAC RES NEW COM	1 400 0000 \$	09/03/00	01/06/01	01/11/01	23,028.67	29,331.52	-6,302.85 P
SLOF2012002	826428104	SIERRA PAC RES NEW COM	500 0000 \$	09/11/00	01/06/01	01/11/01	7,196.46	9,522.15	-2,325.69 P
SLOF2012002	922207105	VARLAN SEMICONDUCTOR EQUIPMENT	2,100 0000 \$	10/17/00	01/06/01	01/11/01	4,363.67	-4,177.00	-8,540.67 P
SLOF2012002	922207105	VARLAN SEMICONDUCTOR EQUIPMENT	400 0000 \$	10/19/00	01/06/01	01/11/01	32,118.38	-44,341.87	-7,223.49 P
SLOF2012002	064321109	BANTA CORP	1,500 0000 \$	12/29/00	01/09/01	01/12/01	34,630.09	28,901.70	-5,728.39 P
SLOF2012002	172535108	CIBERUS LOGIC INC COM	500 0000 \$	12/14/00	01/09/01	01/12/01	10,187.16	7,261.50	-2,925.66 P
SLOF2012002	449144104	HYPERION SOLUTIONS CORP	100 0000 \$	06/02/00	01/09/01	01/12/01	2,486.55	2,412.10	-74.45 P
SLOF2012002	549271104	LUBRIZOL CORP	500 0000 \$	06/03/00	01/09/01	01/12/01	12,432.73	12,084.60	-348.13 P
SLOF2012002	549271104	LUBRIZOL CORP	1 100 0000 \$	06/20/00	01/09/01	01/12/01	27,532.01	24,362.58	-3,169.43 P
SLOF2012002	549271104	LUBRIZOL CORP	1,300 0000 \$	06/21/00	01/09/01	01/12/01	32,325.11	28,837.90	-3,487.21 P
SLOF2012002	549271104	LUBRIZOL CORP	1,300 0000 \$	07/03/00	01/09/01	01/12/01	32,325.11	-31,205.72	-1,119.39 P
SLOF2012002	549271104	LUBRIZOL CORP	1,300 0000 \$	06/27/00	01/09/01	01/12/01	12,614.62	-14,280.00	-1,665.38 P
SLOF2012002	687836106	OSCA INC CL A	1 400 0000 \$	06/28/00	01/09/01	01/12/01	23,075.58	-34,110.10	-2,034.52 P
SLOF2012002	687836106	OSCA INC CL A	700 0000 \$	12/12/00	01/09/01	01/12/01	11,027.79	-12,594.61	-1,566.89 P
SLOF2012002	687836106	OSCA INC CL A	900 0000 \$	10/12/00	01/09/01	01/12/01	28,533.99	23,233.37	-5,300.62 P
SLOF2012002	851703108	SPRUNG INDUS INC CL A	600 0000 \$	11/08/00	01/09/01	01/12/01	7,274.16	9,075.00	1,800.84 P
SLOF2012002	894161107	TRANSACTION SYS ARCHITECTS INC	1,200 0000 \$	11/06/00	01/09/01	01/12/01	14,543.31	18,462.48	3,914.17 P
SLOF2012002	894161107	TRANSACTION SYS ARCHITECTS INC	900 0000 \$	11/07/00	01/09/01	01/12/01	10,911.23	13,624.36	2,713.33 P
SLOF2012002	922207105	VARLAN SEMICONDUCTOR EQUIPMENT	200 0000 \$	10/18/00	01/09/01	01/12/01	4,945.07	-4,224.94	-9,170.01 P
SLOF2012002	922207105	VARLAN SEMICONDUCTOR EQUIPMENT	1,600 0000 \$	10/27/00	01/09/01	01/12/01	39,560.60	-31,593.28	-7,967.32 P
SLOF2012002	901004102	AGCO CORP COM	1,200 0000 \$	08/18/00	01/10/01	01/16/01	14,339.52	-12,333.16	-2,006.36 P
SLOF2012002	001004102	AGCO CORP COM	1 700 0000 \$	08/21/00	01/10/01	01/16/01	20,314.32	17,510.00	-2,804.32 P
SLOF2012002	03664P105	ANTEC CORP COM	1 300 0000 \$	11/22/00	01/10/01	01/16/01	13,306.13	14,294.41	-988.28 P
SLOF2012002	073102101	BE AEROSPACE INC	500 0000 \$	10/12/00	01/10/01	01/16/01	9,367.49	-7,000.00	-2,367.49 P
SLOF2012002	073502101	BE AEROSPACE INC	900 0000 \$	10/13/00	01/10/01	01/16/01	16,461.48	12,600.00	-3,861.48 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	073302101	BE AEROSPACE INC	1071600	01/10/01	01/16/01	11,240.99	7,987.14	3,253.85 P
SLOF2012002	23247D101	DIAL CORP NEW COM	0811000	01/10/01	01/16/01	76,610.19	57,511.08	19,099.11 P
SLOF2012002	23247D101	DIAL CORP NEW COM	0815000	01/10/01	01/16/01	2,615.19	2,208.60	406.59 P
SLOF2012002	23247D101	DIAL CORP NEW COM	5000000	01/10/01	01/16/01	6,516.61	5,521.50	1,015.18 P
SLOF2012002	413864107	HARSCO CORP	1207700	01/10/01	01/16/01	26,087.97	-22,997.50	3,090.43 P
SLOF2012002	413864107	HARSCO CORP	1201000	01/10/01	01/16/01	13,043.96	-11,698.75	1,345.21 P
SLOF2012002	44914M104	HYPHEN SOLUTIONS CORP	1274000	01/10/01	01/16/01	37,007.77	-18,879.90	8,127.87 P
SLOF2012002	44914M104	HYPHEN SOLUTIONS CORP	1271000	01/10/01	01/16/01	2,077.32	1,428.25	589.27 P
SLOF2012002	687816106	OSCA INC CL A	0621800	01/10/01	01/16/01	1,569.82	1,772.50	152.33 P
SLOF2012002	687816106	OSCA INC CL A	0628800	01/10/01	01/16/01	9,484.30	10,332.90	848.60 P
SLOF2012002	719932107	REGIS CORP MINN	0829900	01/10/01	01/16/01	16,830.63	16,039.22	791.31 P
SLOF2012002	811783100	SPRUNG INDS INC CL A	1271200	01/10/01	01/16/01	34,806.33	30,865.23	3,941.12 P
SLOF2012002	893416107	TRANSACTION SYS ARCHITECTS INC	1101000	01/10/01	01/16/01	6,299.99	-7,562.50	-1,262.51 P
SLOF2012002	893416107	TRANSACTION SYS ARCHITECTS INC	1102000	01/10/01	01/16/01	37,719.95	31,974.14	-4,254.19 P
SLOF2012002	93416107	TRANSACTION SYS ARCHITECTS INC	1171300	01/10/01	01/16/01	5,039.99	-5,633.32	-593.33 P
SLOF2012002	93416107	TRANSACTION SYS ARCHITECTS INC	1221000	01/10/01	01/16/01	44,002.00	-44,002.00	0.00 P
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	861350000	01/10/01	01/16/01	86,135.00	86,135.00	0.00 P
SLOF2012002	00997107	ACT MFG INC COM	1171500	01/11/01	01/17/01	46,898.19	58,184.23	11,286.06 P
SLOF2012002	007384106	ADTECH INC	1172200	01/11/01	01/17/01	2,077.37	2,109.14	121.77 P
SLOF2012002	03664P105	ANTEC CORP COM	1124000	01/11/01	01/17/01	18,696.33	14,684.38	4,011.95 P
SLOF2012002	03664P105	ANTEC CORP COM	1127000	01/11/01	01/17/01	2,077.37	1,891.26	186.11 P
SLOF2012002	03664P105	ANTEC CORP COM	1271900	01/11/01	01/17/01	36,723.37	-31,817.10	4,908.27 P
SLOF2012002	12501N108	C CUBE MICROSYSTEMS INC COM	1222000	01/11/01	01/17/01	11,017.61	8,312.04	2,435.57 P
SLOF2012002	12501N108	C CUBE MICROSYSTEMS INC COM	1226000	01/11/01	01/17/01	14,232.07	11,594.60	2,637.47 P
SLOF2012002	235204104	DALLAS SEMICONDUCTOR CORP	0919900	01/11/01	01/17/01	2,560.30	2,597.81	2.69 P
SLOF2012002	291323103	EMMIS COMMUNICATIONS CORP COM	0920000	01/11/01	01/17/01	39,210.02	-59,223.00	21.98 P
SLOF2012002	291323103	EMMIS COMMUNICATIONS CORP COM	0921000	01/11/01	01/17/01	14,802.51	-14,253.00	550.51 P
SLOF2012002	291323103	EMMIS COMMUNICATIONS CORP COM	0124000	01/11/01	01/17/01	3.80	-6.66	-2.86 P
SLOF2012002	719645102	GENZYME CORP COM BIOSURGERY	1218000	01/11/01	01/17/01	18,965.42	13,909.50	5,055.92 P
SLOF2012002	63882100	NATURAL MICROSYSTEMS CORP COM	1271900	01/11/01	01/17/01	3,035.26	2,697.33	337.93 P
SLOF2012002	63882100	NATURAL MICROSYSTEMS CORP COM	0629000	01/11/01	01/17/01	26,877.22	26,392.45	10,484.77 P
SLOF2012002	719405102	PHOTONICS INC COM	0765000	01/11/01	01/17/01	12,411.03	10,800.84	1,310.19 P
SLOF2012002	719405102	PHOTONICS INC COM	0766000	01/11/01	01/17/01	24,282.07	21,738.56	2,543.51 P
SLOF2012002	719405102	PHOTONICS INC COM	0767000	01/11/01	01/17/01	18,211.35	16,287.50	1,944.05 P
SLOF2012002	719405102	PHOTONICS INC COM	0768000	01/11/01	01/17/01	30,352.99	28,779.70	1,572.99 P
SLOF2012002	719405102	PHOTONICS INC COM	0771800	01/11/01	01/17/01	30,352.99	28,612.60	1,739.99 P
SLOF2012002	719405102	PHOTONICS INC COM	0771900	01/11/01	01/17/01	3.03	2,697.33	337.93 P
SLOF2012002	79377W108	SAKS INC COM	0622000	01/11/01	01/17/01	29,809.00	25,241.00	4,548.00 P
SLOF2012002	79377W108	SAKS INC COM	0623000	01/11/01	01/17/01	9,518.88	8,231.92	1,306.96 P
SLOF2012002	811783100	SPRUNG INDS INC CL A	1271200	01/11/01	01/17/01	35,173.19	30,865.23	4,307.96 P
SLOF2012002	811783100	SPRUNG INDS INC CL A	1271300	01/11/01	01/17/01	9,592.69	-4,233.39	1,069.30 P
SLOF2012002	811783100	SPRUNG INDS INC CL A	1271500	01/11/01	01/17/01	31,721.34	-4,123.16	8,896.38 P
SLOF2012002	811783100	SPRUNG INDS INC CL A	1102000	01/11/01	01/17/01	3,694.40	-3,397.66	96.74 P
SLOF2012002	811783100	SPRUNG INDS INC CL A	1102000	01/11/01	01/17/01	49,689.80	-44,604.30	5,285.30 P
SLOF2012002	917646109	VIRATA CORP COM	0403000	01/11/01	01/17/01	23,511.21	23,096.00	451.21 P
SLOF2012002	949702104	WELLMAN INC COM	0811600	01/11/01	01/17/01	23,511.21	20,091.64	3,459.53 P
SLOF2012002	949702104	WELLMAN INC COM	0814000	01/11/01	01/17/01	50,046.33	-44,726.32	5,320.01 P
SLOF2012002	949702104	WELLMAN INC COM	0816000	01/11/01	01/17/01	1,471.95	1,318.50	153.45 P
SLOF2012002	00971107	ACT MFG INC COM	1171500	01/12/01	01/18/01	10,046.36	-12,648.75	2,602.19 P
SLOF2012002	04127109	ARTESYN TECHNOLOGIES INC COM	1222000	01/12/01	01/18/01	41,017.43	-51,333.40	9,724.03 P
SLOF2012002	12501N108	C CUBE MICROSYSTEMS INC COM	1227000	01/12/01	01/18/01	12,464.88	-9,515.60	2,929.28 P
SLOF2012002	12501N108	C CUBE MICROSYSTEMS INC COM	1227000	01/12/01	01/18/01	26,176.26	21,837.50	3,338.76 P
SLOF2012002	12501N108	C CUBE MICROSYSTEMS INC COM	1030501	01/12/01	01/18/01	1,246.49	-1,090.63	155.86 P
SLOF2012002	13501N108	C CUBE MICROSYSTEMS INC COM	1124000	01/12/01	01/18/01	45,180.54	39,452.60	5,727.94 P
SLOF2012002	203172107	COMASCORP INC COM	1226000	01/12/01	01/18/01	16,786.47	13,913.32	2,872.93 P
SLOF2012002	235204104	DALLAS SEMICONDUCTOR CORP	1229000	01/12/01	01/18/01	8,393.74	7,566.90	826.84 P
SLOF2012002	235204104	DALLAS SEMICONDUCTOR CORP	0719900	01/12/01	01/18/01	44,620.15	37,762.62	6,857.53 P
SLOF2012002	719405102	PHOTONICS INC COM	0723000	01/12/01	01/18/01	22,310.08	18,644.78	3,665.30 P
SLOF2012002	719405102	PHOTONICS INC COM	0726000	01/12/01	01/18/01	108,343.22	-87,741.08	20,622.14 P
SLOF2012002	719405102	PHOTONICS INC COM	0727000	01/12/01	01/18/01	9,561.46	7,328.91	2,232.55 P
SLOF2012002	719405102	PHOTONICS INC COM	0823000	01/12/01	01/18/01	40,833.35	34,985.66	5,849.69 P
SLOF2012002	79377W108	SAKS INC COM	0825000	01/12/01	01/18/01	20,417.67	18,105.17	2,312.50 P
SLOF2012002	79377W108	SAKS INC COM	1100000	01/12/01	01/18/01	38,237.08	34,093.56	4,143.52 P
SLOF2012002	831783100	SPRUNG INDS INC CL A	1107000	01/12/01	01/18/01	20,768.15	26,509.20	238.95 P
SLOF2012002	831783100	SPRUNG INDS INC CL A	1107000	01/12/01	01/18/01	10,402.45	11,266.64	-864.19 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623677

SLOF2012002	89916187	TRANSACTION SYS ARCHITECTS INC	900 0000 S	1/1/2000	01/18/01	11 702.76	-12,937.50	-1,234.74 P
SLOF2012002	977646109	VIRATA CORP COM	4 600 0000 S	01/18/01	01/18/01	55,275.43	-48,633.50	6,641.93 P
SLOF2012002	977646109	VIRATA CORP COM	3 500 0000 S	01/18/01	01/18/01	34,321.70	7,733.70 P	0 00 P
SLOF2012002	996102302	SLO CLIENT CASH INVESTMENT TR	142,238 0000 S	01/18/01	01/18/01	142,238.00	19,421.34	3 767.81 P
SLOF2012002	125012104	CUBBE MICROSYSTEMS INC COM	1 800 0000 S	01/18/01	01/18/01	33,239.22	24,633.60	8 605.62 P
SLOF2012002	291525103	EMMS COMMUNICATIONS CORP COM	1 000 0000 S	01/18/01	01/18/01	35 649.91	26,000.50	9 649.41 P
SLOF2012002	291525103	EMMS COMMUNICATIONS CORP COM	1 000 0000 S	01/18/01	01/18/01	5 379.80	-4 960.50	576.20 P
SLOF2012002	339130104	FLEMING COS INC COM	700 0000 S	01/18/01	01/18/01	10,249.65	-8 610.91	1 638.74 P
SLOF2012002	339130104	FLEMING COS INC COM	1 000 0000 S	01/18/01	01/18/01	26,075.62	22,997.30	3 078.32 P
SLOF2012002	413644107	HARSCO CORP	1 000 0000 S	01/18/01	01/18/01	1,399.95	1,336.61	63.34 P
SLOF2012002	758932107	REGIS CORP MINN	1 000 0000 S	01/18/01	01/18/01	11,999.62	11 675.04	-324.58 P
SLOF2012002	758932107	REGIS CORP MINN	800 0000 S	01/18/01	01/18/01	20,999.30	23,149.03	-2,149.73 P
SLOF2012002	758932107	REGIS CORP MINN	1 500 0000 S	01/18/01	01/18/01	-3 100.00	300.09 P	0 00 P
SLOF2012002	758932107	REGIS CORP MINN	200 0000 S	01/18/01	01/18/01	46,313.70	24,479.75	21 833.95 P
SLOF2012002	758932107	REGIS CORP MINN	2 500 0000 S	01/18/01	01/18/01	49 081.86	-46,579.05	8 482.81 P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	1 500 0000 S	01/18/01	01/18/01	155 109.00	155 109.00	0 00 P
SLOF2012002	981851106	ZALE CORP NEW COM	151,109 0000 S	01/18/01	01/18/01	23 664.05	37 827.25	-4 163.20 P
SLOF2012002	000973107	ACT MFG INC COM	1 100 0000 S	01/18/01	01/18/01	4 302.56	-4 961.46	-658.90 P
SLOF2012002	000973107	ACT MFG INC COM	200 0000 S	01/18/01	01/18/01	8 918.46	10 410.38	-1 491.92 P
SLOF2012002	126501105	CTS CORP	900 0000 S	01/18/01	01/18/01	40,223.08	-46,134.00	-6 630.92 P
SLOF2012002	126501105	CTS CORP	600 0000 S	01/18/01	01/18/01	26 815.38	30 791.94	-3 976.56 P
SLOF2012002	126501105	CTS CORP	1 800 0000 S	01/18/01	01/18/01	21 041.29	18 068.04	2 973.25 P
SLOF2012002	194933909	COLONIAL BANCORP INC COM	500 0000 S	01/18/01	01/18/01	17 499.42	12,214.85	5,284.57 P
SLOF2012002	718403102	PHOTRONICS INC COM	100 0000 S	01/18/01	01/18/01	3 499.88	2 170.83	1 329.05 P
SLOF2012002	719405102	PHOTRONICS INC COM	700 0000 S	01/18/01	01/18/01	9 843.42	10 830.00	-1 086.58 P
SLOF2012002	758932107	REGIS CORP MINN	1 400 0000 S	01/18/01	01/18/01	19 646.84	21 865.06	-2 218.22 P
SLOF2012002	758932107	REGIS CORP MINN	700 0000 S	01/18/01	01/18/01	9 843.42	10 965.78	-1 122.36 P
SLOF2012002	758932107	REGIS CORP MINN	200 0000 S	01/18/01	01/18/01	8 026.87	5 635.56	2 391.31 P
SLOF2012002	0049397108	APW LTD SHS	2 300 0000 S	01/18/01	01/18/01	92,309.03	-64 374.24	27 934.79 P
SLOF2012002	0049397108	APW LTD SHS	2 600 0000 S	01/18/01	01/18/01	58,979.81	-64 498.98	-5 519.17 P
SLOF2012002	000973107	ACT MFG INC COM	800 0000 S	01/18/01	01/18/01	18 147.63	-18,337.20	-189.57 P
SLOF2012002	000973107	ACT MFG INC COM	700 0000 S	01/18/01	01/18/01	15 686.51	19 827.67	-4 141.16 P
SLOF2012002	000973107	ACT MFG INC COM	700 0000 S	01/18/01	01/18/01	21 796.78	21 723.48	673.30 P
SLOF2012002	004934105	ACTEL CORP COM	200 0000 S	01/18/01	01/18/01	6 227.65	5 605.20	622.45 P
SLOF2012002	004934105	ACTEL CORP COM	2 800 0000 S	01/18/01	01/18/01	87 187.13	80 494.40	6 692.73 P
SLOF2012002	004934105	ACTEL CORP COM	100 0000 S	01/18/01	01/18/01	24 910.61	22,314.48	2 596.13 P
SLOF2012002	004934105	ACTEL CORP COM	100 0000 S	01/18/01	01/18/01	16 230.09	12,222.08	4 008.01 P
SLOF2012002	056916104	ANSWERTHINK INC	2 100 0000 S	01/18/01	01/18/01	10 442.58	-8 925.00	1 517.58 P
SLOF2012002	056916104	ANSWERTHINK INC	300 0000 S	01/18/01	01/18/01	12 899.66	10 896.27	2 003.39 P
SLOF2012002	056916104	ANSWERTHINK INC	100 0000 S	01/18/01	01/18/01	1 842.81	948.75	894.06 P
SLOF2012002	073302101	BE AEROSPACE INC	300 0000 S	01/18/01	01/18/01	9 310.34	-4 655.95	2 744.39 P
SLOF2012002	073302101	BE AEROSPACE INC	1 100 0000 S	01/18/01	01/18/01	20 636.74	16 393.75	4 242.99 P
SLOF2012002	073302101	BE AEROSPACE INC	200 0000 S	01/18/01	01/18/01	3 752.13	2 950.00	802.13 P
SLOF2012002	073302101	BE AEROSPACE INC	1 000 0000 S	01/18/01	01/18/01	14 423.26	13 062.50	1 360.76 P
SLOF2012002	074014101	BEASLEY BROADCASTING GRP INC	200 0000 S	01/18/01	01/18/01	9 016.52	10 263.98	-1 247.46 P
SLOF2012002	126501105	CTS CORP	700 0000 S	01/18/01	01/18/01	31,571.82	35 634.50	-4 062.68 P
SLOF2012002	126501105	CTS CORP	400 0000 S	01/18/01	01/18/01	18 033.04	19 282.72	-1 249.68 P
SLOF2012002	126501105	CTS CORP	700 0000 S	01/18/01	01/18/01	31,571.82	31,513.25	-59.57 P
SLOF2012002	203372107	COMANSCOPE INC COM	2 500 0000 S	01/18/01	01/18/01	53 004.97	-44 832.50	8 172.47 P
SLOF2012002	217510106	COPPER MTR NETWORK INC COM	1 500 0000 S	01/18/01	01/18/01	15 199.49	21 877.55	-6 678.06 P
SLOF2012002	317923100	FINISH LINE INC CL A	4 100 0000 S	01/18/01	01/18/01	4 199.86	8 090.00	-3 890.14 P
SLOF2012002	413644107	HARSCO CORP	2 400 0000 S	01/18/01	01/18/01	62 427.91	55 194.00	7 233.91 P
SLOF2012002	431118208	INTEGRATED CIRCUIT SYS INC	500 0000 S	01/18/01	01/18/01	8 274.72	-6 898.15	1 376.57 P
SLOF2012002	486665102	KEANE INC COM	1 700 0000 S	01/18/01	01/18/01	23 296.44	17 980.22	5 316.22 P
SLOF2012002	486665102	KEANE INC COM	1 700 0000 S	01/18/01	01/18/01	22 002.19	17 118.49	4 883.70 P
SLOF2012002	490533104	KENT ELECTRS CORP	1 100 0000 S	01/18/01	01/18/01	23 950.49	-21 994.01	2 556.48 P
SLOF2012002	490533104	KENT ELECTRS CORP	2 400 0000 S	01/18/01	01/18/01	32 215.61	-46 432.00	-14 216.39 P
SLOF2012002	490533104	KENT ELECTRS CORP	600 0000 S	01/18/01	01/18/01	13 063.90	11 334.96	1 728.94 P
SLOF2012002	535064104	MKS INSTRS INC	1 100 0000 S	01/18/01	01/18/01	22 370.28	26 636.65	-4 266.37 P
SLOF2012002	535064104	MKS INSTRS INC	800 0000 S	01/18/01	01/18/01	10 168.31	11 163.95	-997.64 P
SLOF2012002	535064104	MKS INSTRS INC	1 000 0000 S	01/18/01	01/18/01	16 269.30	18 123.04	-1 853.74 P
SLOF2012002	565005105	MANUFACTURERS SVCS LTD COM	1 000 0000 S	01/18/01	01/18/01	8 452.82	7 201.50	1 251.32 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	563005103	MANUFACTURERS SVCS LTD COM	11/29/00	01/18/01	01/23/01	8,432.82	7,433.00	1,017.82 P
SLOF2012002	751932107	REGIS CORP MFINN	09/13/00	01/18/01	01/23/01	40,117.90	-43,863.12	3,745.22 P
SLOF2012002	751932107	REGIS CORP MFINN	09/13/00	01/18/01	01/23/01	21,491.73	22,000.00	-1,008.27 P
SLOF2012002	751932107	REGIS CORP MFINN	09/13/00	01/18/01	01/23/01	27,222.86	28,737.50	-1,514.64 P
SLOF2012002	751932107	REGIS CORP MFINN	12/01/00	01/18/01	01/23/01	32,953.99	36,419.99	-3,466.00 P
SLOF2012002	86766F106	SUNGLASS HUT INTL INC COM	11/02/00	01/18/01	01/23/01	11,899.66	13,419.29	-1,519.69 P
SLOF2012002	86766F106	SUNGLASS HUT INTL INC COM	11/02/00	01/18/01	01/23/01	2,099.93	2,341.48	-441.55 P
SLOF2012002	818224610	TTAN CORP	11/03/00	01/18/01	01/23/01	19,566.34	17,918.30	1,648.04 P
SLOF2012002	922377105	VARIAN SEMICONDUCTOR EQUIPMENT	10/01/00	01/18/01	01/23/01	5,116.35	-3,922.48	9,038.83 P
SLOF2012002	921744610	VIRATA CORP COM	01/06/01	01/18/01	01/23/01	26,860.83	-19,031.25	45,892.08 P
SLOF2012002	921744610	VIRATA CORP COM	01/06/01	01/18/01	01/23/01	33,256.27	-23,533.30	56,789.57 P
SLOF2012002	921744610	VIRATA CORP COM	01/06/01	01/18/01	01/23/01	21,401.63	-13,919.19	35,320.82 P
SLOF2012002	932270101	WALLACE COMPUTER SVCS INC	09/01/00	01/18/01	01/23/01	11,278.22	9,483.03	1,795.19 P
SLOF2012002	000973107	ACT MFG INC COM	01/03/01	01/19/01	01/24/01	29,323.38	15,069.99	14,253.39 P
SLOF2012002	000973107	ACT MFG INC COM	10/18/00	01/19/01	01/24/01	12,418.34	11,210.40	1,207.94 P
SLOF2012002	004934103	ACTEL CORP COM	10/24/00	01/19/01	01/24/01	3,271.61	3,271.61	-167.02 P
SLOF2012002	004934103	ACTEL CORP COM	10/24/00	01/19/01	01/24/01	14,036.02	10,694.32	3,341.70 P
SLOF2012002	010911108	ALLEN TELECOM INC COM	10/16/00	01/19/01	01/24/01	30,120.04	22,602.50	7,517.54 P
SLOF2012002	010911108	ALLEN TELECOM INC COM	11/27/00	01/19/01	01/24/01	20,814.75	17,966.97	2,847.78 P
SLOF2012002	01664P105	ANTEC CORP COM	12/15/00	01/19/01	01/24/01	30,137.37	21,943.38	8,193.99 P
SLOF2012002	041271109	ARTESYN TECHNOLOGIES INC COM	09/22/00	01/19/01	01/24/01	14,894.50	17,901.50	-3,014.00 P
SLOF2012002	031407103	AVNET INC COM	09/29/00	01/19/01	01/24/01	16,939.84	16,939.84	2,093.34 P
SLOF2012002	031407103	AVNET INC COM	09/29/00	01/19/01	01/24/01	7,516.73	5,900.00	1,616.73 P
SLOF2012002	073302101	BE AEROSPACE INC	11/02/00	01/19/01	01/24/01	15,033.49	12,736.32	2,297.17 P
SLOF2012002	073302101	BE AEROSPACE INC	10/09/00	01/19/01	01/24/01	18,261.83	18,239.00	22.83 P
SLOF2012002	124501103	CTS CORP	10/10/00	01/19/01	01/24/01	25,827.21	22,223.93	3,603.28 P
SLOF2012002	124501103	CTS CORP	10/10/00	01/19/01	01/24/01	22,049.26	19,426.30	2,622.96 P
SLOF2012002	124501103	CTS CORP	11/24/00	01/19/01	01/24/01	23,443.93	19,738.50	3,705.43 P
SLOF2012002	127190304	CACI INTL INC CL A	11/24/00	01/19/01	01/24/01	19,183.04	-16,606.33	2,576.69 P
SLOF2012002	203721107	COMMSCOPE INC COM	11/27/00	01/19/01	01/24/01	24,837.62	-19,132.43	13,705.19 P
SLOF2012002	203721107	COMMSCOPE INC COM	01/03/01	01/19/01	01/24/01	15,887.16	13,224.12	2,663.04 P
SLOF2012002	486665102	KEANE INC COM	10/20/00	01/19/01	01/24/01	31,774.21	28,368.20	3,406.01 P
SLOF2012002	490531004	KENT ELECTRS CORP	11/02/00	01/19/01	01/24/01	46,502.94	37,175.00	9,327.94 P
SLOF2012002	490531004	KENT ELECTRS CORP	11/29/00	01/19/01	01/24/01	26,041.64	18,037.20	7,984.44 P
SLOF2012002	563005105	MANUFACTURERS SVCS LTD COM	12/01/00	01/19/01	01/24/01	31,399.93	33,243.73	-1,843.80 P
SLOF2012002	751932107	REGIS CORP MFINN	12/01/00	01/19/01	01/24/01	20,003.43	19,070.00	933.43 P
SLOF2012002	795141100	REMEDY CORP COM	08/14/00	01/19/01	01/24/01	2,394.03	393.69 P	
SLOF2012002	795141100	REMEDY CORP COM	08/25/00	01/19/01	01/24/01	12,319.31	11,715.11	604.20 P
SLOF2012002	795141100	REMEDY CORP COM	08/25/00	01/19/01	01/24/01	5,894.30	-6,493.86	-12,388.16 P
SLOF2012002	843241104	SOUTHWEST SECS GROUP INC	08/16/00	01/19/01	01/24/01	14,735.76	16,027.20	-1,291.44 P
SLOF2012002	843241104	SOUTHWEST SECS GROUP INC	11/03/00	01/19/01	01/24/01	9,593.91	11,860.24	-2,266.33 P
SLOF2012002	843241104	SOUTHWEST SECS GROUP INC	11/07/00	01/19/01	01/24/01	7,822.30	-9,304.79	1,482.49 P
SLOF2012002	86734F106	SUNGLASS HUT INTL INC COM	11/05/00	01/19/01	01/24/01	9,244.77	-9,327.67	1,082.91 P
SLOF2012002	86734F106	SUNGLASS HUT INTL INC COM	11/24/00	01/19/01	01/24/01	16,316.13	-19,231.02	-3,914.89 P
SLOF2012002	86734F106	SUNGLASS HUT INTL INC COM	11/27/00	01/19/01	01/24/01	16,316.13	-19,231.02	-3,914.89 P
SLOF2012002	86734F106	SUNGLASS HUT INTL INC COM	10/11/00	01/19/01	01/24/01	1,560.66	-4,772.11	1,781.53 P
SLOF2012002	922297105	VARIAN SEMICONDUCTOR EQUIPMENT	11/02/00	01/19/01	01/24/01	6,560.66	7,213.20	-652.54 P
SLOF2012002	922297105	VARIAN SEMICONDUCTOR EQUIPMENT	11/02/00	01/19/01	01/24/01	24,699.18	18,638.93	6,060.25 P
SLOF2012002	922297105	VARIAN SEMICONDUCTOR EQUIPMENT	01/09/01	01/19/01	01/24/01	14,299.32	11,024.97	3,274.35 P
SLOF2012002	921744610	VIRATA CORP COM	01/10/01	01/19/01	01/24/01	32,383.14	29,007.00	3,376.14 P
SLOF2012002	921744610	VIRATA CORP COM	08/16/00	01/19/01	01/24/01	19,135.49	17,627.48	1,508.01 P
SLOF2012002	949702104	WELLMAN INC COM	09/29/00	01/19/01	01/24/01	8,831.76	-8,419.20	412.56 P
SLOF2012002	949702104	WELLMAN INC COM	10/03/00	01/19/01	01/24/01	4,415.88	-4,250.46	163.42 P
SLOF2012002	949702104	WELLMAN INC COM	10/09/00	01/19/01	01/24/01	23,023.33	23,993.46	-970.16 P
SLOF2012002	949702104	WELLMAN INC COM	10/10/00	01/19/01	01/24/01	27,987.25	26,230.00	1,747.25 P
SLOF2012002	949702104	WELLMAN INC COM	10/24/00	01/19/01	01/24/01	18,775.40	12,729.47	6,045.93 P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	10/12/00	01/19/01	01/24/01	94,988.48	-61,324.83	29,663.65 P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	10/16/00	01/19/01	01/24/01	44,439.33	26,740.00	17,699.33 P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	10/16/00	01/19/01	01/24/01	112,938.38	99,321.60	13,616.78 P
SLOF2012002	01664P105	ANTEC CORP COM	11/24/00	01/23/01	01/25/01	20,171.17	17,369.20	2,801.97 P
SLOF2012002	01664P105	ANTEC CORP COM	11/27/00	01/23/01	01/25/01	7,561.30	-6,419.41	13,980.71 P
SLOF2012002	01664P105	ANTEC CORP COM	11/29/00	01/23/01	01/25/01	11,334.93	-14,539.32	3,204.39 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	10/17/00	01/23/01	01/25/01	8,223.29	-9,630.00	1,406.71 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	10/20/00	01/23/01	01/25/01			

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	678137106	BELL MICROPRODUCTS INC COM	200 0000 \$	0917400	01/23/01	01/23/01	4,111.64	-6,264.82	2,133.18 P
SLOF2012002	678137106	BELL MICROPRODUCTS INC COM	800 0000 \$	0918000	01/23/01	01/23/01	16,446.57	22,338.56	-6,081.99 P
SLOF2012002	678137106	BELL MICROPRODUCTS INC COM	800 0000 \$	0918000	01/23/01	01/23/01	16,446.57	-18,337.52	1,890.95 P
SLOF2012002	126501103	CTS CORP	1,200 0000 \$	1010000	01/23/01	01/23/01	54,688.17	53,342.28	1,345.89 P
SLOF2012002	126501103	CTS CORP	200 0000 \$	1011000	01/23/01	01/23/01	9,114.70	7,918.68	1,126.02 P
SLOF2012002	144181103	CARPENTER TECHNOLOGY CORP COM	500 0000 \$	0727500	01/23/01	01/23/01	14,462.62	15,639.15	833.47 P
SLOF2012002	144181103	CARPENTER TECHNOLOGY CORP COM	600 0000 \$	0728000	01/23/01	01/23/01	17,335.14	17,335.00	0.14 P
SLOF2012002	144181103	CARPENTER TECHNOLOGY CORP COM	500 0000 \$	0729000	01/23/01	01/23/01	14,462.62	15,127.25	-664.63 P
SLOF2012002	20372107	CONAMSCOPE INC COM	1,100 0000 \$	1127000	01/23/01	01/23/01	22,923.23	20,296.63	2,626.60 P
SLOF2012002	317923106	FINISH LINE INC CL A	1,300 0000 \$	0871599	01/23/01	01/23/01	7,448.49	14,912.93	-7,064.44 P
SLOF2012002	317923106	FINISH LINE INC CL A	1,300 0000 \$	0871599	01/23/01	01/23/01	7,448.49	13,979.32	5,734.36 P
SLOF2012002	317923106	FINISH LINE INC CL A	4,300 0000 \$	0830999	01/23/01	01/23/01	23,960.38	36,113.55	-10,153.17 P
SLOF2012002	317923106	FINISH LINE INC CL A	1,200 0000 \$	0831199	01/23/01	01/23/01	7,244.76	10,725.00	-3,480.24 P
SLOF2012002	317923106	FINISH LINE INC CL A	2,600 0000 \$	0900199	01/23/01	01/23/01	15,696.98	23,237.37	-7,540.39 P
SLOF2012002	317923106	FINISH LINE INC CL A	2,300 0000 \$	0902799	01/23/01	01/23/01	11,815.79	11,879.09	-4,963.30 P
SLOF2012002	339099103	FLEETWOOD ENTERPRISES INC COM	800 0000 \$	1104001	01/23/01	01/23/01	11,317.38	-9,603.84	1,713.54 P
SLOF2012002	43811K208	INTEGRATED CIRCUIT SYS INC	3,100 0000 \$	1221000	01/23/01	01/23/01	55,197.69	-42,768.53	12,429.16 P
SLOF2012002	43811K208	INTEGRATED CIRCUIT SYS INC	1,000 0000 \$	1227000	01/23/01	01/23/01	17,803.70	16,187.50	1,618.20 P
SLOF2012002	486643102	KEANE INC COM	200 0000 \$	1103001	01/23/01	01/23/01	2,704.35	2,013.94	690.41 P
SLOF2012002	486643102	KEANE INC COM	1,400 0000 \$	1103001	01/23/01	01/23/01	11,930.44	14,210.14	4,720.30 P
SLOF2012002	486643102	KEANE INC COM	1,300 0000 \$	1103901	01/23/01	01/23/01	17,578.27	13,621.82	3,956.45 P
SLOF2012002	486643102	KEANE INC COM	1,200 0000 \$	1111001	01/23/01	01/23/01	16,226.10	14,357.16	1,868.94 P
SLOF2012002	565005103	MANUFACTURERS SVCS LTD COM	200 0000 \$	1208000	01/23/01	01/23/01	1,831.86	1,289.80	542.06 P
SLOF2012002	565005103	MANUFACTURERS SVCS LTD COM	2,000 0000 \$	1227000	01/23/01	01/23/01	11,318.58	10,100.00	8,218.58 P
SLOF2012002	565005103	MANUFACTURERS SVCS LTD COM	1,700 0000 \$	1104001	01/23/01	01/23/01	35,698.81	33,110.56	2,588.25 P
SLOF2012002	60888R103	MONACO COACH CORP COM	800 0000 \$	0926000	01/23/01	01/23/01	16,808.48	13,031.20	3,777.28 P
SLOF2012002	60888R103	MONACO COACH CORP COM	1,000 0000 \$	0927000	01/23/01	01/23/01	21,010.60	13,977.70	5,032.90 P
SLOF2012002	60888R103	MONACO COACH CORP COM	400 0000 \$	0928000	01/23/01	01/23/01	4,404.24	-4,415.60	1,988.64 P
SLOF2012002	64704106	OSCA INC CL A	600 0000 \$	1120000	01/23/01	01/23/01	9,599.68	10,332.90	-733.22 P
SLOF2012002	714243103	PEKOT SVS CORP CDT CL A	3,300 0000 \$	1120000	01/23/01	01/23/01	43,270.46	-32,310.30	10,960.16 P
SLOF2012002	795941109	REMEDY CORP COM	1,200 0000 \$	0825000	01/23/01	01/23/01	24,110.67	24,728.36	-4,617.69 P
SLOF2012002	795941109	REMEDY CORP COM	600 0000 \$	0927000	01/23/01	01/23/01	12,053.34	11,074.50	980.84 P
SLOF2012002	84324104	SOUTHWEST SECS GROUP INC	600 0000 \$	0816000	01/23/01	01/23/01	17,692.87	19,232.64	1,539.77 P
SLOF2012002	84324104	SOUTHWEST SECS GROUP INC	500 0000 \$	0918000	01/23/01	01/23/01	14,744.06	16,522.75	1,778.69 P
SLOF2012002	84324104	SOUTHWEST SECS GROUP INC	500 0000 \$	0921000	01/23/01	01/23/01	14,744.06	15,617.20	873.14 P
SLOF2012002	863111209	STORAGE TECHNOLOGY CORP COM	2,400 0000 \$	1021000	01/23/01	01/23/01	30,400.50	23,223.12	7,177.38 P
SLOF2012002	8670F106	SUNGLASS HUT INTL INC COM	1,700 0000 \$	1127000	01/23/01	01/23/01	11,959.38	14,217.27	2,277.89 P
SLOF2012002	8670F106	SUNGLASS HUT INTL INC COM	1,000 0000 \$	1128000	01/23/01	01/23/01	2,809.26	3,361.36	552.10 P
SLOF2012002	88164103	TITAN CORP	1,300 0000 \$	1103000	01/23/01	01/23/01	24,702.29	23,384.79	1,317.50 P
SLOF2012002	923207103	VARIAN SEMICONDUCTOR EQUIPMENT	300 0000 \$	1103000	01/23/01	01/23/01	8,212.22	7,213.20	999.02 P
SLOF2012002	923207103	VARIAN SEMICONDUCTOR EQUIPMENT	100 0000 \$	1120000	01/23/01	01/23/01	2,737.41	2,333.13	404.28 P
SLOF2012002	978097103	WOL VEHICL WORLD WIDE INC COM	1,600 0000 \$	1018000	01/23/01	01/23/01	32,333.89	13,240.00	7,043.89 P
SLOF2012002	981831106	ZALE CORP NEW COM	200 0000 \$	1102000	01/23/01	01/23/01	6,501.34	5,410.54	1,090.80 P
SLOF2012002	981831106	ZALE CORP NEW COM	900 0000 \$	1103000	01/23/01	01/23/01	29,256.04	25,305.12	3,950.92 P
SLOF2012002	994102102	SLO CLIENT CASH INVESTMENT TR	287,820 0000 \$	1103001	01/23/01	01/23/01	287,820.00	-387,820.00	0.00 P
SLOF2012002	994102102	SLO CLIENT CASH INVESTMENT TR	288,227 0000 \$	1104001	01/23/01	01/23/01	288,227.00	288,227.00	0.00 P
SLOF2012002	994102102	SLO CLIENT CASH INVESTMENT TR	288,874 0000 \$	1105001	01/23/01	01/23/01	288,874.00	288,874.00	0.00 P
SLOF2012002	994102102	SLO CLIENT CASH INVESTMENT TR	163,449 0000 \$	1106001	01/23/01	01/23/01	163,449.00	780,354.00	0.00 P
SLOF2012002	089132102	TOMMY HILFINGER CORP COM	200 0000 \$	1104000	01/23/01	01/23/01	2,637.47	2,342.54	294.93 P
SLOF2012002	089132102	TOMMY HILFINGER CORP COM	1,400 0000 \$	1104000	01/23/01	01/23/01	18,462.30	16,778.72	1,683.58 P
SLOF2012002	089132102	TOMMY HILFINGER CORP COM	1,700 0000 \$	1201000	01/23/01	01/23/01	22,418.51	20,261.96	2,156.55 P
SLOF2012002	01891108	ALLEN TELECOM INC COM	700 0000 \$	1018000	01/23/01	01/23/01	13,983.43	-10,434.50	3,528.93 P
SLOF2012002	026075101	AMERICAN FINL HLDGS INC COM	1,200 0000 \$	1109999	01/23/01	01/23/01	24,234.19	-13,112.50	9,111.69 P
SLOF2012002	026075101	AMERICAN FINL HLDGS INC COM	800 0000 \$	1201999	01/23/01	01/23/01	16,419.46	10,131.44	6,018.02 P
SLOF2012002	02315108	ANADIGICS INC	1,000 0000 \$	1220000	01/23/01	01/23/01	18,271.39	14,781.50	3,489.79 P
SLOF2012002	02315108	ANADIGICS INC	2,500 0000 \$	1221000	01/23/01	01/23/01	45,678.22	37,257.75	8,420.47 P
SLOF2012002	02315108	ANADIGICS INC	1,000 0000 \$	1226000	01/23/01	01/23/01	11,271.29	13,462.00	2,009.29 P
SLOF2012002	01664P103	ANTEC CORP COM	200 0000 \$	1109000	01/23/01	01/23/01	2,610.03	1,648.08	961.95 P
SLOF2012002	01664P103	ANTEC CORP COM	2,500 0000 \$	1201000	01/23/01	01/23/01	32,623.41	-22,399.00	10,226.41 P
SLOF2012002	01664P103	ANTEC CORP COM	1,200 0000 \$	1206000	01/23/01	01/23/01	15,660.70	11,349.84	4,319.86 P
SLOF2012002	01664P103	ANTEC CORP COM	1,100 0000 \$	1107000	01/23/01	01/23/01	14,313.18	-9,814.09	4,541.09 P
SLOF2012002	01664P103	ANTEC CORP COM	200 0000 \$	1219000	01/23/01	01/23/01	2,610.03	1,739.98	870.05 P
SLOF2012002	016916104	ANSWERTHINK INC	900 0000 \$	1123001	01/23/01	01/23/01	6,662.84	-2,346.23	3,816.59 P
SLOF2012002	016916104	ANSWERTHINK INC	2,900 0000 \$	1221000	01/23/01	01/23/01	21,469.14	-4,331.12	13,138.02 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	121,000	01/23/01	01/26/01	41,309.42	31,333.40	9,956.02 P
SLOF2012002	073302101	BE AEROSPACE INC	1,000,000 S	01/23/01	01/26/01	3,794.87	-3,184.08	610.79 P
SLOF2012002	073302101	BE AEROSPACE INC	1,000,000 S	01/23/01	01/26/01	28,461.34	23,648.70	4,812.64 P
SLOF2012002	073302101	BE AEROSPACE INC	300,000 S	01/23/01	01/26/01	3,794.87	3,149.92	644.95 P
SLOF2012002	126301101	CTS CORP	1,000,000 S	01/23/01	01/26/01	37,336.20	51,926.42	3,609.78 P
SLOF2012002	126301101	CTS CORP	800,000 S	01/23/01	01/26/01	31,406.90	28,387.76	7,019.14 P
SLOF2012002	127190304	CACI INTL INC CL A	1,000,000 S	01/23/01	01/26/01	4,199.84	-4,323.00	574.84 P
SLOF2012002	127190304	CACI INTL INC CL A	1,000,000 S	01/23/01	01/26/01	24,949.09	24,200.00	2,749.09 P
SLOF2012002	127190304	CACI INTL INC CL A	1,000,000 S	01/23/01	01/26/01	32,300.36	29,322.40	2,777.96 P
SLOF2012002	203372107	COMMSCOPE INC COM	1,000,000 S	01/23/01	01/26/01	10,948.38	17,271.75	-4,303.37 P
SLOF2012002	217510106	COPPER MTN NETWORK INC COM	1,000,000 S	01/23/01	01/26/01	8,774.71	13,897.80	5,123.09 P
SLOF2012002	217510106	COPPER MTN NETWORK INC COM	1,200,000 S	01/23/01	01/26/01	41,230.14	37,219.60	8,010.54 P
SLOF2012002	30724103	FAIRCHILD SEMICONDUCTOR INTL	2,400,000 S	01/23/01	01/26/01	14,256.63	12,930.00	1,806.63 P
SLOF2012002	43111K208	INTEGRATED CIRCUIT SYS INC	800,000 S	01/23/01	01/26/01	20,290.36	17,075.74	3,214.62 P
SLOF2012002	43111K308	INTEGRATED CIRCUIT SYS INC	1,100,000 S	01/23/01	01/26/01	1,844.38	1,434.82	409.56 P
SLOF2012002	486665102	KEANE INC COM	1,000,000 S	01/23/01	01/26/01	17,591.55	15,533.99	2,057.56 P
SLOF2012002	486665102	KEANE INC COM	1,000,000 S	01/23/01	01/26/01	10,829.87	10,137.32	702.55 P
SLOF2012002	565903105	MANUFACTURELS SVCS LTD COM	600,000 S	01/23/01	01/26/01	5,381.58	3,030.00	2,351.58 P
SLOF2012002	565903105	MANUFACTURELS SVCS LTD COM	1,000,000 S	01/23/01	01/26/01	14,359.97	10,829.28	3,531.99 P
SLOF2012002	591320200	METHODE ELECTRS INC CL A COM	1,300,000 S	01/23/01	01/26/01	27,144.78	-25,319.84	1,824.94 P
SLOF2012002	624256102	MUELLER INDS INC COM	1,300,000 S	01/23/01	01/26/01	38,465.69	-46,337.96	12,137.73 P
SLOF2012002	638821200	NATURAL MICROSYSTEMS CORP COM	1,100,000 S	01/23/01	01/26/01	11,217.31	8,294.77	2,922.54 P
SLOF2012002	638821200	NATURAL MICROSYSTEMS CORP COM	2,000,000 S	01/23/01	01/26/01	20,395.12	-12,185.60	8,209.52 P
SLOF2012002	638821200	NATURAL MICROSYSTEMS CORP COM	2,300,000 S	01/23/01	01/26/01	25,493.90	-17,373.23	8,120.67 P
SLOF2012002	63934E108	NATURAL MICROSYSTEMS CORP COM	3,400,000 S	01/23/01	01/26/01	96,478.23	-46,518.70	30,959.53 P
SLOF2012002	647836106	OSCA INC CL A	1,700,000 S	01/23/01	01/26/01	37,826.54	-34,862.50	2,964.04 P
SLOF2012002	647836106	OSCA INC CL A	400,000 S	01/23/01	01/26/01	6,547.42	-4,888.60	-341.18 P
SLOF2012002	647836106	OSCA INC CL A	600,000 S	01/23/01	01/26/01	9,821.13	-10,216.08	-994.95 P
SLOF2012002	647836106	OSCA INC CL A	600,000 S	01/23/01	01/26/01	32,637.86	-19,076.00	3,351.86 P
SLOF2012002	67934104	OSCA INC CL A	10,000,000 S	01/23/01	01/26/01	10,718.46	-8,597.75	1,720.71 P
SLOF2012002	709323109	PENNZOIL QUAKER ST CO COM	900,000 S	01/23/01	01/26/01	3,882.26	2,997.30	884.96 P
SLOF2012002	714365105	PERMOT SYS CORP CDT CL A	1,000,000 S	01/23/01	01/26/01	24,587.64	19,327.37	5,260.27 P
SLOF2012002	714365105	PERMOT SYS CORP CDT CL A	1,500,000 S	01/23/01	01/26/01	19,411.30	15,920.23	3,491.07 P
SLOF2012002	714365105	PERMOT SYS CORP CDT CL A	1,500,000 S	01/23/01	01/26/01	17,063.03	16,060.00	1,003.03 P
SLOF2012002	755081106	RAYOVAC CORP COM	1,000,000 S	01/23/01	01/26/01	20,475.63	-15,110.00	1,965.63 P
SLOF2012002	755081106	RAYOVAC CORP COM	1,200,000 S	01/23/01	01/26/01	20,475.63	17,604.48	2,871.15 P
SLOF2012002	75992107	REGIS CORP MINN	1,000,000 S	01/23/01	01/26/01	1,467.16	1,383.13	84.03 P
SLOF2012002	75992107	REGIS CORP MINN	1,900,000 S	01/23/01	01/26/01	37,876.06	29,337.14	8,538.92 P
SLOF2012002	75992107	REGIS CORP MINN	300,000 S	01/23/01	01/26/01	6,029.74	5,531.23	498.51 P
SLOF2012002	759948100	REMEDY CORP COM	1,000,000 S	01/23/01	01/26/01	12,594.37	11,715.11	879.26 P
SLOF2012002	79377W108	REMEDY CORP COM	800,000 S	01/23/01	01/26/01	4,579.85	-4,324.40	255.45 P
SLOF2012002	79377W108	REMEDY CORP COM	400,000 S	01/23/01	01/26/01	3,043.02	-3,123.30	80.48 P
SLOF2012002	845234104	SOUTHWEST SECS GROUP INC	1,000,000 S	01/23/01	01/26/01	57,817.34	58,823.03	1,005.71 P
SLOF2012002	845234104	SOUTHWEST SECS GROUP INC	1,900,000 S	01/23/01	01/26/01	3,043.02	-2,608.78	434.24 P
SLOF2012002	845234104	SOUTHWEST SECS GROUP INC	1,000,000 S	01/23/01	01/26/01	17,635.66	21,008.30	3,372.64 P
SLOF2012002	86766F106	SUNGLASS HUT INTL INC COM	2,100,000 S	01/23/01	01/26/01	19,774.34	23,263.24	3,488.90 P
SLOF2012002	86766F106	SUNGLASS HUT INTL INC COM	2,100,000 S	01/23/01	01/26/01	37,793.48	-37,775.43	18.05 P
SLOF2012002	888266103	TITAN CORP	400,000 S	01/23/01	01/26/01	7,198.76	-6,907.40	291.36 P
SLOF2012002	888266103	TITAN CORP	400,000 S	01/23/01	01/26/01	23,300.19	19,681.76	3,618.43 P
SLOF2012002	918158106	ZALE CORP NEW COM	900,000 S	01/23/01	01/26/01	29,937.39	-23,895.00	6,042.39 P
SLOF2012002	99402802	SLO CLIENT CASH INVESTMENT TR	42,093,000 S	01/23/01	01/26/01	42,093.00	-42,098.00	5.00 P
SLOF2012002	032315104	ANADIGICS INC	1,400,000 S	01/23/01	01/26/01	13,367.31	-11,641.14	1,726.17 P
SLOF2012002	032315104	ANADIGICS INC	1,300,000 S	01/23/01	01/26/01	26,734.63	23,012.30	3,722.33 P
SLOF2012002	032315104	ANADIGICS INC	700,000 S	01/23/01	01/26/01	24,825.01	21,267.61	3,557.40 P
SLOF2012002	032315104	ANADIGICS INC	700,000 S	01/23/01	01/26/01	19,768.74	19,823.40	-55.66 P
SLOF2012002	03664P105	ANTEC CORP COM	1,800,000 S	01/23/01	01/26/01	29,940.25	20,379.71	9,560.54 P
SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	700,000 S	01/23/01	01/26/01	9,099.60	8,132.30	967.30 P
SLOF2012002	074014101	BEASLEY BROADCASTING GRP INC	700,000 S	01/23/01	01/26/01	4,695.04	-4,833.50	123.96 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	700,000 S	01/23/01	01/26/01	14,432.63	16,577.26	2,144.63 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	700,000 S	01/23/01	01/26/01	11,737.61	11,250.00	487.61 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	800,000 S	01/23/01	01/26/01	19,612.14	17,516.72	2,095.42 P
SLOF2012002	127190304	CACI INTL INC CL A	10,000,000 S	01/23/01	01/26/01	24,948.03	-37,060.80	-12,112.77 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	217510106	COPPER MTN NETWORK INC COM	11,027,000	01/24/01	01/29/01	33,521,25	52,728,32	19,207,07 P
SLOF2012002	23247D101	DIAL CORP NEW COM	1,400,000 S	01/24/01	01/29/01	19,784,54	15,460,20	4,306,34 P
SLOF2012002	25247D101	DIAL CORP NEW COM	1,600,000 S	01/24/01	01/29/01	22,581,04	17,436,16	5,151,88 P
SLOF2012002	303726105	FAIRCHILD SEMICONDUCTOR INTL	1,400,000 S	01/24/01	01/29/01	24,572,12	19,378,10	5,194,02 P
SLOF2012002	303726105	FAIRCHILD SEMICONDUCTOR INTL	2,600,000 S	01/24/01	01/29/01	41,633,91	38,736,36	6,897,57 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	500,000 S	01/24/01	01/29/01	11,999,60	7,441,25	4,558,35 P
SLOF2012002	45761U103	INSIGHT ENTERPRISES INC COM	1,000,000 S	01/24/01	01/29/01	28,371,46	28,131,22	237,24 P
SLOF2012002	45761U103	INSIGHT ENTERPRISES INC COM	1,100,000 S	01/24/01	01/29/01	59,322,15	-44,834,13	14,481,02 P
SLOF2012002	45761U103	INSIGHT ENTERPRISES INC COM	2,300,000 S	01/24/01	01/29/01	15,820,19	-11,478,36	4,351,63 P
SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	900,000 S	01/24/01	01/29/01	17,008,97	13,286,25	4,522,72 P
SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	1,000,000 S	01/24/01	01/29/01	29,681,61	21,982,33	7,699,28 P
SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	1,500,000 S	01/24/01	01/29/01	15,830,19	-11,500,00	4,330,19 P
SLOF2012002	48111K208	INTEGRATED CIRCUIT SYS INC	800,000 S	01/24/01	01/29/01	12,765,35	11,393,46	1,371,89 P
SLOF2012002	486651102	KEANE INC COM	900,000 S	01/24/01	01/29/01	22,530,70	22,806,36	2,724,34 P
SLOF2012002	486651102	KEANE INC COM	1,800,000 S	01/24/01	01/29/01	7,759,26	-6,091,47	1,667,79 P
SLOF2012002	565905105	MANUFA CTURERS SVCS LTD COM	300,000 S	01/24/01	01/29/01	8,231,72	-6,251,85	1,979,87 P
SLOF2012002	579083102	MARATHA STEWART LIVING	400,000 S	01/24/01	01/29/01	10,975,63	-7,268,52	3,707,11 P
SLOF2012002	579083102	MARATHA STEWART LIVING	900,000 S	01/24/01	01/29/01	31,951,26	15,499,68	6,461,58 P
SLOF2012002	579083102	MARATHA STEWART LIVING	600,000 S	01/24/01	01/29/01	16,463,45	12,862,74	3,600,71 P
SLOF2012002	579093102	MARATHA STEWART LIVING	1,071,900	01/24/01	01/29/01	47,581,26	34,743,97	12,837,29 P
SLOF2012002	591320200	METHODE ELECTRS INC CL A COM	1,600,000 S	01/24/01	01/29/01	36,252,39	26,900,00	9,352,39 P
SLOF2012002	63882100	NATURAL MICROSYSTEMS CORP COM	700,000 S	01/24/01	01/29/01	7,349,75	-4,864,51	2,485,24 P
SLOF2012002	699232109	PENNZOIL QUAKER ST CO COM	1,200,000 S	01/24/01	01/29/01	13,157,75	-10,997,25	2,160,50 P
SLOF2012002	714583105	PERKOT SYS CORP CDT CL A	1,200,000 S	01/24/01	01/29/01	15,550,28	12,736,20	2,814,08 P
SLOF2012002	714583105	PERKOT SYS CORP CDT CL A	2,100,000 S	01/24/01	01/29/01	27,212,98	23,036,33	4,156,65 P
SLOF2012002	795441100	REMEDY CORP COM	200,000 S	01/24/01	01/29/01	4,029,79	3,687,50	342,29 P
SLOF2012002	795441100	REMEDY CORP COM	900,000 S	01/24/01	01/29/01	18,134,03	16,981,65	1,152,38 P
SLOF2012002	795441100	REMEDY CORP COM	400,000 S	01/24/01	01/29/01	8,059,57	7,359,04	700,53 P
SLOF2012002	795441100	REMEDY CORP COM	1,002,000	01/24/01	01/29/01	48,272,13	-45,765,75	2,506,38 P
SLOF2012002	795441100	REMEDY CORP COM	2,500,000 S	01/24/01	01/29/01	41,377,29	36,673,08	4,704,21 P
SLOF2012002	783549108	SAFEGRAD SCIENTIFICS INC	3,400,000 S	01/24/01	01/29/01	24,609,30	24,175,90	433,60 P
SLOF2012002	812561103	TITAN CORP	1,171,000	01/24/01	01/29/01	19,200,39	17,134,02	1,315,63 P
SLOF2012002	812561103	TITAN CORP	2,000,000 S	01/24/01	01/29/01	31,136,42	37,003,80	1,849,38 P
SLOF2012002	812561103	TITAN CORP	1,100,000 S	01/24/01	01/29/01	19,336,03	-17,191,64	2,144,35 P
SLOF2012002	812561103	TITAN CORP	2,400,000 S	01/24/01	01/29/01	42,187,71	39,079,44	3,108,27 P
SLOF2012002	812561103	TITAN CORP	1,200,000 S	01/24/01	01/29/01	21,083,85	17,599,20	3,484,65 P
SLOF2012002	812561103	TITAN CORP	800,000 S	01/24/01	01/29/01	14,062,57	13,616,00	446,57 P
SLOF2012002	812561103	TITAN CORP	900,000 S	01/24/01	01/29/01	15,820,39	14,839,92	980,47 P
SLOF2012002	812561103	TITAN CORP	1,000,000 S	01/24/01	01/29/01	17,191,64	-17,191,64	2,144,35 P
SLOF2012002	812561103	TITAN CORP	1,400,000 S	01/24/01	01/29/01	24,774,17	-23,750,00	1,024,17 P
SLOF2012002	812561103	TITAN CORP	1,000,000 S	01/24/01	01/29/01	52,498,25	-49,597,94	2,900,31 P
SLOF2012002	902781108	UMB FINL CORP	1,400,000 S	01/24/01	01/29/01	21,910,79	18,665,04	3,245,75 P
SLOF2012002	923207105	VARIAN SEMICONDUCTOR EQUIPMENT	800,000 S	01/24/01	01/29/01	10,955,39	-9,275,40	1,679,99 P
SLOF2012002	923207105	VARIAN SEMICONDUCTOR EQUIPMENT	400,000 S	01/24/01	01/29/01	24,774,17	-23,750,00	1,024,17 P
SLOF2012002	074014101	BEASLEY BROADCASTING GRP INC	2,000,000 S	01/24/01	01/29/01	6,193,34	5,739,40	454,14 P
SLOF2012002	074014101	BEASLEY BROADCASTING GRP INC	500,000 S	01/24/01	01/29/01	63,174,13	-43,330,00	19,824,13 P
SLOF2012002	074014101	BEASLEY BROADCASTING GRP INC	5,100,000 S	01/24/01	01/29/01	19,819,34	-12,133,76	7,685,58 P
SLOF2012002	303726105	FAIRCHILD SEMICONDUCTOR INTL	1,021,000	01/24/01	01/29/01	6,880,21	5,959,44	920,77 P
SLOF2012002	303726105	FAIRCHILD SEMICONDUCTOR INTL	1,600,000 S	01/24/01	01/29/01	24,080,73	20,337,10	3,743,63 P
SLOF2012002	303726105	FAIRCHILD SEMICONDUCTOR INTL	1,400,000 S	01/24/01	01/29/01	12,040,37	11,086,04	954,33 P
SLOF2012002	303726105	FAIRCHILD SEMICONDUCTOR INTL	700,000 S	01/24/01	01/29/01	3,806,35	-4,651,64	845,09 P
SLOF2012002	43245A107	IMATION CORP COM	200,000 S	01/24/01	01/29/01	24,742,39	30,777,50	-6,034,91 P
SLOF2012002	43245A107	IMATION CORP COM	1,300,000 S	01/24/01	01/29/01	7,613,11	7,000,00	614,11 P
SLOF2012002	43245A107	IMATION CORP COM	400,000 S	01/24/01	01/29/01	36,162,23	-31,621,89	4,540,36 P
SLOF2012002	43245A107	IMATION CORP COM	1,900,000 S	01/24/01	01/29/01	18,463,63	10,837,03	7,578,60 P
SLOF2012002	43245A107	IMATION CORP COM	1,100,000 S	01/24/01	01/29/01	8,393,47	5,154,85	3,238,62 P
SLOF2012002	623567107	MULTITEK SYS INC COM	500,000 S	01/24/01	01/29/01	40,605,59	19,258,25	11,347,34 P
SLOF2012002	63945E104	NAVISTAR INTL CORP NEW COM	1,500,000 S	01/24/01	01/29/01	21,347,64	16,748,05	4,599,59 P
SLOF2012002	67532102	OCEANEERING INTL INC COM	1,100,000 S	01/24/01	01/29/01	18,449,38	14,793,75	3,655,63 P
SLOF2012002	69331W104	PFF BANCORP INC COM	900,000 S	01/24/01	01/29/01	10,249,66	8,365,50	1,884,16 P
SLOF2012002	69331W104	PFF BANCORP INC COM	1,200,000 S	01/24/01	01/29/01	24,599,18	21,750,00	2,849,18 P
SLOF2012002	69331W104	PFF BANCORP INC COM	600,000 S	01/24/01	01/29/01	12,299,59	-13,005,00	705,41 P
SLOF2012002	69331W104	PFF BANCORP INC COM	1,000,000 S	01/24/01	01/29/01	23,549,23	23,512,50	366,73 P
SLOF2012002	69331W104	PFF BANCORP INC COM	1,000,000 S	01/24/01	01/29/01	20,499,32	-20,873,00	373,68 P
SLOF2012002	69331W104	PFF BANCORP INC COM	200,000 S	01/24/01	01/29/01	4,099,36	-3,676,44	432,42 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	714265105	PEROT SYS CORP CDT CL A	1,400,000 \$	112,700	01/25/01	01/20/01	18,128.55	-15,371.02	2,757.53 P
SLOF2012002	714365100	PEROT SYS CORP CDT CL A	1,000,000 \$	112,800	01/25/01	01/20/01	14,243.86	11,867.13	2,376.73 P
SLOF2012002	719544100	REMEDY CORP COM	800,000 \$	10,027.00	01/25/01	01/20/01	15,999.47	14,718.01	1,281.39 P
SLOF2012002	719544100	REMEDY CORP COM	1,000,000 \$	10,047.00	01/25/01	01/20/01	21,999.26	18,150.00	3,849.26 P
SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	1,700,000 \$	12,015.00	01/26/01	01/21/01	37,558.20	26,650.39	10,907.81 P
SLOF2012002	073702101	BE AEROSPACE INC	1,400,000 \$	11,077.00	01/26/01	01/21/01	30,118.99	25,199.36	4,919.63 P
SLOF2012002	073702101	BE AEROSPACE INC	900,000 \$	11,217.00	01/26/01	01/21/01	16,941.91	13,466.25	3,475.66 P
SLOF2012002	073702101	BE AEROSPACE INC	1,000,000 \$	11,247.00	01/26/01	01/21/01	18,824.37	15,120.20	3,704.17 P
SLOF2012002	073702101	BE AEROSPACE INC	1,000,000 \$	11,247.00	01/26/01	01/21/01	1,882.44	1,485.40	397.04 P
SLOF2012002	195493309	COLONIAL BANCORP INC COM	400,000 \$	07,076.00	01/26/01	01/21/01	4,650.84	-4,015.12	1,576.00 P
SLOF2012002	195493309	COLONIAL BANCORP INC COM	1,300,000 \$	07,100.00	01/26/01	01/21/01	15,115.24	-15,539.24	1,576.00 P
SLOF2012002	203721707	CONASCORP INC COM	1,000,000 \$	11,270.00	01/26/01	01/21/01	1,861.41	1,845.15	16.26 P
SLOF2012002	203721707	CONASCORP INC COM	2,700,000 \$	11,280.00	01/26/01	01/21/01	30,258.00	-44,854.02	5,403.98 P
SLOF2012002	217510104	COPPER MTN NETWORK INC COM	2,100,000 \$	12,260.00	01/26/01	01/21/01	8,597.71	14,714.88	-6,117.17 P
SLOF2012002	217510104	COPPER MTN NETWORK INC COM	2,100,000 \$	12,260.00	01/26/01	01/21/01	15,046.00	10,828.02	4,217.98 P
SLOF2012002	395017104	MICROCHIP TECHNOLOGY INC COM	1,800,000 \$	01,030.01	01/26/01	01/21/01	12,496.57	-9,869.84	3,626.73 P
SLOF2012002	395017104	MICROCHIP TECHNOLOGY INC COM	600,000 \$	01,030.01	01/26/01	01/21/01	13,097.08	-4,929.50	4,167.58 P
SLOF2012002	395017104	MICROCHIP TECHNOLOGY INC COM	1,325,000 \$	01,230.01	01/26/01	01/21/01	17,462.78	11,063.92	6,398.86 P
SLOF2012002	69311W104	HYPERION SOLUTIONS CORP	400,000 \$	01,110.01	01/26/01	01/21/01	21,457.35	18,951.24	2,506.11 P
SLOF2012002	69311W104	HYPERION SOLUTIONS CORP	2,800,000 \$	01,110.01	01/26/01	01/21/01	30,171.23	-46,487.52	3,683.71 P
SLOF2012002	365005103	MANUFACTURERS SVCS LTD COM	1,802,000 \$	11,070.00	01/26/01	01/21/01	36,890.61	-32,945.50	3,945.11 P
SLOF2012002	395017104	MICROCHIP TECHNOLOGY INC COM	1,700,000 \$	11,000.00	01/26/01	01/21/01	12,299.59	-10,823.02	1,474.57 P
SLOF2012002	395017104	MICROCHIP TECHNOLOGY INC COM	1,700,000 \$	11,270.00	01/26/01	01/21/01	20,299.59	-16,999.75	3,302.75 P
SLOF2012002	709321109	PENNZOIL QUAKER ST CO COM	900,000 \$	12,040.00	01/26/01	01/21/01	-9,552.24	-9,235.76	326.48 P
SLOF2012002	709321109	PENNZOIL QUAKER ST CO COM	1,300,000 \$	12,040.00	01/26/01	01/21/01	22,692.83	20,869.65	1,823.18 P
SLOF2012002	7992207105	VARIAN SEMICONDUCTOR EQUIPMENT	1,000,000 \$	01,100.01	01/26/01	01/21/01	25,214.26	21,323.90	3,890.36 P
SLOF2012002	922207105	BE AEROSPACE INC	1,000,000 \$	11,240.00	01/26/01	01/21/01	8,199.73	-4,820.76	1,378.97 P
SLOF2012002	922207105	BE AEROSPACE INC	600,000 \$	11,240.00	01/26/01	01/21/01	12,299.59	-10,823.02	1,474.57 P
SLOF2012002	922207105	BE AEROSPACE INC	1,700,000 \$	10,700.00	01/26/01	01/21/01	20,299.59	-16,999.75	3,302.75 P
SLOF2012002	195493309	COLONIAL BANCORP INC COM	900,000 \$	07,110.00	01/26/01	01/21/01	10,511.83	-9,373.50	1,138.33 P
SLOF2012002	195493309	COLONIAL BANCORP INC COM	2,500,000 \$	07,110.00	01/26/01	01/21/01	29,199.52	26,330.00	2,869.52 P
SLOF2012002	195493309	COLONIAL BANCORP INC COM	1,700,000 \$	12,290.00	01/26/01	01/21/01	59,189.13	-43,879.10	16,310.03 P
SLOF2012002	235204104	DALLAS SEMICONDUCTOR CORP	1,900,000 \$	01,020.01	01/26/01	01/21/01	64,152.56	-47,376.88	18,775.68 P
SLOF2012002	235204104	DALLAS SEMICONDUCTOR CORP	1,900,000 \$	01,020.01	01/26/01	01/21/01	5,127.13	-40,592.30	11,923.41 P
SLOF2012002	318821100	NATURAL MICROSYSTEMS CORP COM	500,000 \$	12,260.00	01/26/01	01/21/01	11,279.64	7,903.28	3,376.40 P
SLOF2012002	318821100	NATURAL MICROSYSTEMS CORP COM	1,600,000 \$	11,280.00	01/26/01	01/21/01	20,747.46	17,261.28	3,486.18 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	400,000 \$	12,050.00	01/26/01	01/21/01	7,469.26	-7,322.52	146.74 P
SLOF2012002	783349108	RYDER SYS INC COM	2,300,000 \$	12,060.00	01/26/01	01/21/01	43,240.91	39,546.14	3,694.77 P
SLOF2012002	783349108	RYDER SYS INC COM	400,000 \$	12,060.00	01/26/01	01/21/01	7,469.26	-4,819.68	1,049.58 P
SLOF2012002	783349108	RYDER SYS INC COM	500,000 \$	11,620.00	01/26/01	01/21/01	12,786.52	13,062.50	-2,275.98 P
SLOF2012002	913004107	UNITED STATI ONERS INC COM	300,000 \$	11,040.00	01/26/01	01/21/01	7,671.91	-4,973.90	1,301.99 P
SLOF2012002	913004107	UNITED STATI ONERS INC COM	1,000,000 \$	08,210.00	01/26/01	01/21/01	11,939.60	-10,300.00	1,639.60 P
SLOF2012002	001044102	AGCO CORP COM	700,000 \$	10,180.00	01/26/01	01/21/01	13,920.78	-10,454.50	3,466.28 P
SLOF2012002	010911108	ALLEN TELECOM INC COM	1,000,000 \$	10,270.00	01/26/01	01/21/01	1,948.68	1,381.00	407.68 P
SLOF2012002	010911108	ALLEN TELECOM INC COM	1,000,000 \$	11,240.00	01/26/01	01/21/01	18,874.37	14,834.00	4,020.37 P
SLOF2012002	073702101	BE AEROSPACE INC	1,400,000 \$	11,000.00	01/26/01	01/21/01	26,424.12	-19,112.50	6,911.62 P
SLOF2012002	073702101	BE AEROSPACE INC	500,000 \$	12,180.00	01/26/01	01/21/01	9,437.18	8,226.25	1,210.93 P
SLOF2012002	073702101	BE AEROSPACE INC	1,000,000 \$	12,190.00	01/26/01	01/21/01	18,874.37	-16,205.20	2,669.17 P
SLOF2012002	073702101	BE AEROSPACE INC	2,100,000 \$	01,030.01	01/26/01	01/21/01	39,636.18	-36,223.00	3,411.18 P
SLOF2012002	137198004	CACI INTL INC CL A	700,000 \$	10,160.00	01/26/01	01/21/01	17,586.91	14,306.25	3,280.66 P
SLOF2012002	137198004	CACI INTL INC CL A	1,700,000 \$	10,190.00	01/26/01	01/21/01	42,711.07	-33,766.25	1,944.82 P
SLOF2012002	137198004	CACI INTL INC CL A	1,700,000 \$	11,070.00	01/26/01	01/21/01	42,711.07	-33,487.50	1,944.82 P
SLOF2012002	291325103	EMGIS COMMUNICATIONS CORP COM	600,000 \$	09,220.00	01/26/01	01/21/01	74,301.32	52,121.00	22,180.32 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	1,300,000 \$	09,250.00	01/26/01	01/21/01	29,720.53	-19,427.68	10,292.85 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	1,300,000 \$	09,250.00	01/26/01	01/21/01	27,642.28	-17,978.87	9,663.41 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	1,700,000 \$	01,070.01	01/26/01	01/21/01	31,147.59	-25,500.00	10,647.59 P
SLOF2012002	735311106	ROSEN INDS INC COM	1,700,000 \$	06,290.00	01/26/01	01/21/01	6,875.59	7,012.50	6,333.79 P
SLOF2012002	913004107	UNITED STATI ONERS INC COM	1,100,000 \$	11,040.00	01/26/01	01/21/01	28,092.84	-32,904.30	1,364.91 P
SLOF2012002	994102102	SLO CORP CASH INVESTMENT TR	632,150,000 \$	01,090.01	01/26/01	01/21/01	632,150.00	-632,150.00	0.00 P

SLOF2012002	018091106	ALLEN TELECOM INC COM	1,000,000 \$	1027200	01/01/01	02/05/01	19,951.83	15,810.00	6,141.83 P
SLOF2012002	023251108	ANADIGICS INC	2,900,000 \$	0172601	01/01/01	02/05/01	54,725.23	-49,177.62	5,547.61 P
SLOF2012002	24322P103	DEB MONTE FOODS CO COM	2,300,000 \$	1163200	01/01/01	02/05/01	20,908.60	13,215.00	6,993.60 P
SLOF2012002	24322P103	DEB MONTE FOODS CO COM	100,000 \$	1171300	01/01/01	02/05/01	909.07	-617.63	291.44 P
SLOF2012002	24322P103	DEB MONTE FOODS CO COM	300,000 \$	1171700	01/01/01	02/05/01	2,727.21	2,381.40	345.81 P
SLOF2012002	24322P103	DEB MONTE FOODS CO COM	1,500,000 \$	1171800	01/01/01	02/05/01	13,636.04	-11,883.90	1,752.14 P
SLOF2012002	339999103	FLEETWORKS ENTERPRISES INC COM	2,300,000 \$	0169401	01/01/01	02/05/01	34,533.34	27,611.04	6,922.30 P
SLOF2012002	339910106	FLEEMING COS INC COM	300,000 \$	0271600	01/01/01	02/05/01	4,705.67	-3,690.39	1,015.28 P
SLOF2012002	339130106	FLEEMING COS INC COM	2,500,000 \$	0271900	01/01/01	02/05/01	39,213.94	36,398.50	2,815.44 P
SLOF2012002	415864107	HARSCO CORP	100,000 \$	1271900	01/01/01	02/05/01	2,639.33	19,884.33	468.00 P
SLOF2012002	415864107	HARSCO CORP	900,000 \$	1272000	01/01/01	02/05/01	23,753.99	19,884.33	3,869.66 P
SLOF2012002	415864107	HARSCO CORP	800,000 \$	1272600	01/01/01	02/05/01	21,114.65	19,185.68	1,928.97 P
SLOF2012002	45663B106	INFOCUS CORP COM	1,100,000 \$	1171300	01/01/01	02/05/01	25,840.00	-42,210.30	16,370.30 P
SLOF2012002	638821106	NATURAL MICROSYSYSTEMS CORP COM	1,600,000 \$	1276400	01/01/01	02/05/01	19,732.78	11,495.68	8,237.10 P
SLOF2012002	638821106	NATURAL MICROSYSYSTEMS CORP COM	1,300,000 \$	1277000	01/01/01	02/05/01	16,032.81	-9,238.32	6,794.54 P
SLOF2012002	709631105	PENTAIR INC COM	2,900,000 \$	1271800	01/01/01	02/05/01	78,964.36	-65,124.14	13,840.22 P
SLOF2012002	713311106	ROHN INDS INC COM	2,400,000 \$	0629500	01/01/01	02/05/01	9,824.79	9,900.00	75.21 P
SLOF2012002	731549104	RYDER SYS INC COM	1,100,000 \$	1261800	01/01/01	02/05/01	21,012.02	18,754.12	3,257.90 P
SLOF2012002	80194104	SCHULMAN A INC COM	1,600,000 \$	1002200	01/01/01	02/05/01	19,799.33	-16,742.88	3,056.45 P
SLOF2012002	80194104	SCHULMAN A INC COM	100,000 \$	1003700	01/01/01	02/05/01	1,237.46	1,046.72	190.74 P
SLOF2012002	847232009	SPANTECH CORP NEW	900,000 \$	0823300	01/01/01	02/05/01	17,116.97	-24,826.50	-7,709.53 P
SLOF2012002	912270101	WALLACE COMPUTER SVCS INC	1,100,000 \$	1171300	01/01/01	02/05/01	17,992.51	-13,458.60	4,533.91 P
SLOF2012002	912270101	WALLACE COMPUTER SVCS INC	1,000,000 \$	0976600	01/01/01	02/05/01	18,472.98	-13,264.40	5,208.58 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	240,196,000 \$	0169901	01/01/01	01/01/01	240,196.00	260,196.00	0.00 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	213,413,000 \$	0171801	01/01/01	01/01/01	213,413.00	213,413.00	0.00 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	143,195,000 \$	0171701	01/01/01	01/01/01	183,195.00	183,195.00	0.00 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	82,243,000 \$	0171601	01/01/01	01/01/01	82,243.00	-84,243.00	0.00 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	500,000 \$	1260100	02/01/01	02/06/01	7,474.75	5,259.40	2,215.35 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,100,000 \$	1260600	02/01/01	02/06/01	16,444.43	13,066.44	3,378.01 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,400,000 \$	1261000	02/01/01	02/06/01	20,929.30	14,077.00	6,852.30 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,500,000 \$	1261800	02/01/01	02/06/01	22,434.23	13,535.05	8,899.18 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	100,000 \$	0372300	02/01/01	02/06/01	1,596.22	1,433.94	160.28 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	100,000 \$	0372700	02/01/01	02/06/01	17,538.38	16,206.93	1,331.45 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	700,000 \$	0572300	02/01/01	02/06/01	11,173.52	9,791.23	1,382.27 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	100,000 \$	0574600	02/01/01	02/06/01	1,596.22	1,409.40	187.82 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	300,000 \$	1171300	02/01/01	02/06/01	7,079.38	-11,511.90	-4,432.62 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,200,000 \$	1172000	02/01/01	02/06/01	28,317.13	-22,472.33	5,844.80 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	600,000 \$	1172200	02/01/01	02/06/01	14,138.57	19,590.00	5,451.43 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	800,000 \$	1271800	02/01/01	02/06/01	18,878.09	11,848.96	7,029.13 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,000,000 \$	1103700	02/01/01	02/06/01	22,497.63	21,028.50	1,469.13 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,300,000 \$	1166800	02/01/01	02/06/01	31,746.47	-33,175.80	570.67 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,500,000 \$	1161800	02/01/01	02/06/01	33,746.47	25,719.54	7,926.93 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	3,800,000 \$	0171101	02/01/01	02/06/01	51,590.87	4,811.70	46,779.17 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	300,000 \$	0972800	02/01/01	02/06/01	6,509.78	-4,811.70	1,698.08 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	800,000 \$	0979900	02/01/01	02/06/01	17,339.42	13,064.81	4,274.61 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	3,200,000 \$	1201800	02/01/01	02/06/01	92,248.88	71,861.12	21,407.76 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	2,000,000 \$	1220800	02/01/01	02/06/01	5,829.30	-4,185.26	1,644.04 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,800,000 \$	0629500	02/01/01	02/06/01	7,424.75	-7,425.00	-0.25 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	600,000 \$	1261800	02/01/01	02/06/01	12,053.94	10,229.52	1,824.42 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	700,000 \$	1276600	02/01/01	02/06/01	11,171.72	11,171.72	0.00 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	600,000 \$	0169401	02/01/01	02/06/01	12,053.94	10,374.78	1,681.16 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	600,000 \$	0810000	02/01/01	02/06/01	7,765.66	-4,112.50	1,653.16 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	300,000 \$	0810900	02/01/01	02/06/01	3,882.83	3,000.15	882.68 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	300,000 \$	1101800	02/01/01	02/06/01	12,499.58	-14,322.10	-1,822.52 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	500,000 \$	1101500	02/01/01	02/06/01	12,499.58	-14,322.10	-1,822.52 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	315,523,000 \$	0171801	02/01/01	02/01/01	315,523.00	-315,523.00	0.00 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	128,411,000 \$	0171901	02/01/01	02/01/01	128,411.00	128,411.00	0.00 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	117,922,000 \$	0201601	02/01/01	02/01/01	217,922.00	217,922.00	0.00 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,100,000 \$	0821000	02/01/01	02/01/01	13,133.54	11,330.00	1,803.54 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	800,000 \$	0821700	02/01/01	02/01/01	11,159.63	-8,718.08	2,441.55 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	400,000 \$	0822100	02/01/01	02/01/01	5,579.81	-4,546.92	1,032.89 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	3,800,000 \$	0324600	02/01/01	02/01/01	16,356.45	14,004.00	2,352.45 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	500,000 \$	1272200	02/02/01	02/02/01	91,671.94	-56,282.56	35,389.38 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,800,000 \$	1261800	02/02/01	02/02/01	12,062.10	-7,547.10	4,515.00 P
SLOF2012002	99102802	SLO CLIENT CASH INVESTMENT TR	1,800,000 \$	1261800	02/02/01	02/02/01	51,844.72	-33,109.90	16,734.82 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	720279108	PIER 1 IMPORTS INC COM	6,500,000 \$	11/20/00	02/02/01	02/07/01	84,107.18	71,947.20	12,159.98 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	3,400,000 \$	12/05/00	02/02/01	02/07/01	43,994.52	-41,527.94	2,466.58 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	700,000 \$	12/07/00	02/02/01	02/07/01	9,057.70	7,726.11	1,331.59 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,200,000 \$	06/29/00	02/02/01	02/07/01	4,874.83	-4,950.00	75.17 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	2,400,000 \$	02/17/00	02/02/01	02/07/01	56,392.11	52,151.58	4,240.53 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,100,000 \$	02/18/00	02/02/01	02/07/01	22,858.20	22,048.51	1,809.69 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	500,000 \$	02/29/00	02/02/01	02/07/01	10,844.64	9,187.40	1,657.24 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	500,000 \$	10/01/00	02/02/01	02/07/01	6,430.78	-4,838.15	1,592.63 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	700,000 \$	11/02/00	02/02/01	02/07/01	9,003.10	-6,948.41	2,054.69 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	100,000 \$	11/24/00	02/02/01	02/07/01	1,650.65	1,404.60	246.05 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	800,000 \$	11/29/00	02/02/01	02/07/01	13,203.24	11,496.24	1,709.00 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	990,060 \$	09/06/00	02/02/01	02/07/01	33,236.24	24,053.92	9,270.32 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	216,940,000 \$	01/24/01	02/02/01	02/07/01	216,940.00	216,940.00	0.00 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	600,000 \$	12/11/00	02/05/01	02/08/01	15,688.76	14,209.14	1,479.62 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	100,000 \$	12/12/00	02/05/01	02/08/01	13,199.28	13,199.28	0.00 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	800,000 \$	10/12/00	02/05/01	02/08/01	4,151.43	-3,548.47	602.96 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	700,000 \$	10/16/00	02/05/01	02/08/01	27,144.32	27,144.32	0.00 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,800,000 \$	08/21/00	02/05/01	02/08/01	25,123.91	-19,561.14	5,562.77 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,800,000 \$	05/24/00	02/05/01	02/08/01	51,838.27	-45,068.80	6,769.47 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	3,200,000 \$	05/25/00	02/05/01	02/08/01	29,159.03	25,290.00	3,869.03 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,300,000 \$	05/31/00	02/05/01	02/08/01	18,385.38	2,673.92	15,711.46 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	700,000 \$	06/01/00	02/05/01	02/08/01	11,359.62	-9,911.23	1,448.39 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	600,000 \$	06/02/00	02/05/01	02/08/01	9,719.68	-8,491.98	1,227.70 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	600,000 \$	06/03/00	02/05/01	02/08/01	12,959.57	11,306.16	1,653.41 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	800,000 \$	06/06/00	02/05/01	02/08/01	16,199.46	2,040.46	14,159.00 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,300,000 \$	06/27/00	02/05/01	02/08/01	21,699.30	18,039.97	3,659.33 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,100,000 \$	07/12/00	02/05/01	02/08/01	17,819.41	16,188.37	1,631.04 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	600,000 \$	07/13/00	02/05/01	02/08/01	9,211.92	-9,211.92	0.00 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,100,000 \$	07/14/00	02/05/01	02/08/01	17,819.41	17,038.03	781.38 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	200,000 \$	07/17/00	02/05/01	02/08/01	3,259.89	3,123.04	134.85 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,200,000 \$	11/22/00	02/05/01	02/08/01	28,541.04	-16,113.04	10,428.00 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	700,000 \$	11/02/00	02/05/01	02/08/01	14,379.75	14,184.10	195.65 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	2,500,000 \$	12/04/00	02/05/01	02/08/01	72,452.57	-48,763.82	23,688.75 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,000,000 \$	12/20/00	02/05/01	02/08/01	28,051.76	20,926.70	7,129.46 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,500,000 \$	12/22/00	02/05/01	02/08/01	42,083.64	32,718.45	9,365.19 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	200,000 \$	01/02/01	02/05/01	02/08/01	5,611.15	-4,610.00	1,001.15 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,500,000 \$	12/07/00	02/05/01	02/08/01	19,409.35	16,555.95	2,853.40 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	700,000 \$	02/11/00	02/05/01	02/08/01	11,057.69	-6,579.93	4,477.76 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	500,000 \$	02/29/00	02/05/01	02/08/01	11,057.28	-9,187.40	1,867.88 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	2,100,000 \$	03/13/00	02/05/01	02/08/01	46,432.17	35,007.42	11,424.75 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,600,000 \$	01/04/01	02/05/01	02/08/01	31,253.99	27,666.08	3,587.91 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	300,000 \$	09/06/00	02/05/01	02/08/01	5,423.08	-4,009.32	1,413.76 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,200,000 \$	09/11/00	02/05/01	02/08/01	21,700.31	15,822.48	5,877.83 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	34,782,000 \$	01/24/01	02/05/01	02/08/01	54,702.00	54,702.00	0.00 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	2,400,000 \$	06/22/00	02/06/01	02/09/01	19,861.60	15,720.00	4,141.60 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	2,200,000 \$	06/20/00	02/06/01	02/09/01	17,473.13	14,294.56	3,178.57 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	500,000 \$	11/24/00	02/06/01	02/09/01	9,714.67	9,403.00	309.67 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	200,000 \$	10/27/00	02/06/01	02/09/01	3,843.87	3,162.00	681.87 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,700,000 \$	11/16/00	02/06/01	02/09/01	70,779.09	70,131.61	647.48 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,600,000 \$	10/02/00	02/06/01	02/09/01	42,440.34	-46,988.00	4,547.66 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	800,000 \$	10/17/00	02/06/01	02/09/01	21,220.17	19,844.24	1,375.93 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,000,000 \$	07/10/00	02/06/01	02/09/01	6,937.26	-5,250.00	1,687.26 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,600,000 \$	01/24/01	02/06/01	02/09/01	48,640.49	-45,837.72	2,802.77 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,500,000 \$	08/21/00	02/06/01	02/09/01	20,930.00	16,300.95	4,629.05 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	200,000 \$	06/02/00	02/06/01	02/09/01	1,759.94	3,193.24	1,433.30 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,000,000 \$	07/24/00	02/06/01	02/09/01	11,699.70	18,000.00	-9,000.30 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,300,000 \$	07/25/00	02/06/01	02/09/01	8,959.61	22,576.42	-13,616.81 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,100,000 \$	07/26/00	02/06/01	02/09/01	9,899.67	19,146.46	9,246.79 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,200,000 \$	12/22/00	02/06/01	02/09/01	28,082.18	18,113.04	9,969.14 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	700,000 \$	12/27/00	02/06/01	02/09/01	16,311.27	10,299.24	6,012.03 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	200,000 \$	07/26/00	02/06/01	02/09/01	3,016.32	5,010.94	1,994.62 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,000,000 \$	10/06/00	02/06/01	02/09/01	30,076.59	-25,743.10	4,333.49 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	800,000 \$	10/13/00	02/06/01	02/09/01	24,061.27	20,040.00	4,021.27 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	200,000 \$	10/17/00	02/06/01	02/09/01	6,013.72	-5,129.26	846.06 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	1,000,000 \$	10/17/00	02/06/01	02/09/01	20,693.50	20,263.00	430.50 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF201202	61533102	OCEANBERG INTL INC COM	1,000,000 \$	11,011.00	02/06/01	02/09/01	30,994.45	-24,340.50	6,653.68 P
SLOF201202	70643105	PENTAIR INC COM	500,000 \$	01/02/01	02/06/01	02/09/01	22,714.12	18,440.00	4,274.12 P
SLOF201202	70643105	PENTAIR INC COM	100,000 \$	01/02/01	02/06/01	02/09/01	22,714.12	18,440.00	4,274.12 P
SLOF201202	720279104	PIER-1 IMPORTS INC COM	2,000,000 \$	12/01/00	02/06/01	02/09/01	36,310.90	-26,319.72	10,031.18 P
SLOF201202	775381106	ROHN INDS INC COM	6,500,000 \$	06/29/00	02/06/01	02/09/01	25,999.13	-26,812.50	-813.37 P
SLOF201202	775381106	ROHN INDS INC COM	1,100,000 \$	07/06/00	02/06/01	02/09/01	4,399.85	-4,537.50	-137.65 P
SLOF201202	775381106	ROHN INDS INC COM	1,500,000 \$	07/07/00	02/06/01	02/09/01	5,999.80	-6,262.50	-262.70 P
SLOF201202	82421104	SIERRA PAC RES NEW COM	1,700,000 \$	09/11/00	02/06/01	02/09/01	22,133.09	32,373.31	10,242.22 P
SLOF201202	82421104	SIERRA PAC RES NEW COM	700,000 \$	09/12/00	02/06/01	02/09/01	9,113.62	-13,517.00	-4,403.38 P
SLOF201202	82421104	SIERRA PAC RES NEW COM	2,300,000 \$	11/02/00	02/06/01	02/09/01	22,819.49	22,819.49	5,947.52 P
SLOF201202	932279101	WALLACE COMPUTER SVCS INC	1,300,000 \$	09/11/00	02/06/01	02/09/01	23,329.73	-17,141.02	6,188.71 P
SLOF201202	97809102	WOLVERINE WORLD WIDE INC COM	700,000 \$	10/11/00	02/06/01	02/09/01	11,062.64	-6,443.00	4,619.64 P
SLOF201202	009163102	AIRGAS INC	2,000,000 \$	09/01/00	02/07/01	02/12/01	15,910.86	13,120.00	2,790.86 P
SLOF201202	031807103	AVNET INC COM	1,000,000 \$	10/07/00	02/07/01	02/12/01	25,949.13	24,805.30	1,143.83 P
SLOF201202	031807103	AVNET INC COM	1,000,000 \$	10/01/00	02/07/01	02/12/01	25,949.13	24,805.30	1,143.83 P
SLOF201202	034807103	AVNET INC COM	100,000 \$	10/01/00	02/07/01	02/12/01	1,310.26	1,402.10	-91.84 P
SLOF201202	078137106	BELL MICROPRODUCTS INC COM	1,500,000 \$	12/20/00	02/07/01	02/12/01	25,955.43	20,809.35	5,146.08 P
SLOF201202	078137106	BELL MICROPRODUCTS INC COM	300,000 \$	11/20/00	02/07/01	02/12/01	5,191.09	-4,750.00	451.09 P
SLOF201202	078137106	BELL MICROPRODUCTS INC COM	600,000 \$	12/11/00	02/07/01	02/12/01	13,843.90	-16,731.60	-2,887.70 P
SLOF201202	205697106	COMMUNITY BK SYS INC COM	500,000 \$	04/08/99	02/07/01	02/12/01	14,847.31	11,592.50	3,254.81 P
SLOF201202	205697106	COMMUNITY BK SYS INC COM	300,000 \$	04/14/99	02/07/01	02/12/01	8,692.39	7,963.16	739.23 P
SLOF201202	23470101	DIAL CORP NEW COM	2,400,000 \$	08/22/00	02/07/01	02/12/01	33,815.56	-25,770.00	8,045.56 P
SLOF201202	370787103	GENERAL SEMICONDUCTOR INC	400,000 \$	09/20/99	02/07/01	02/12/01	3,815.59	-4,224.00	-408.41 P
SLOF201202	370787103	GENERAL SEMICONDUCTOR INC	1,800,000 \$	12/04/99	02/07/01	02/12/01	17,170.16	-24,893.64	-7,723.48 P
SLOF201202	370787103	GENERAL SEMICONDUCTOR INC	3,200,000 \$	12/21/99	02/07/01	02/12/01	30,524.74	-42,192.00	-11,667.26 P
SLOF201202	370787103	GENERAL SEMICONDUCTOR INC	1,000,000 \$	01/05/00	02/07/01	02/12/01	9,538.98	-13,113.50	-3,574.52 P
SLOF201202	43665106	INFOCUS CORP COM	900,000 \$	12/27/00	02/07/01	02/12/01	20,376.04	13,241.88	7,134.16 P
SLOF201202	43665106	INFOCUS CORP COM	900,000 \$	01/09/01	02/07/01	02/12/01	20,376.04	16,221.62	4,154.42 P
SLOF201202	492914104	KEY ENERGY SERVICES INC COM	700,000 \$	06/09/00	02/07/01	02/12/01	8,516.07	7,210.00	1,306.07 P
SLOF201202	615337102	MONTY GROUP INC COM	0.3180 \$	01/21/01	02/07/01	02/07/01	14.09	14.22	-0.13 P
SLOF201202	635367107	MULTEX SYS INC COM	500,000 \$	07/10/00	02/07/01	02/12/01	14,713.82	-8,247.78	6,466.04 P
SLOF201202	794991104	SALHEM COMBARS CORP DEL CL A	1,800,000 \$	07/10/00	02/07/01	02/12/01	19,213.00	19,213.00	8,969.06 P
SLOF201202	82443104	SIERRA PAC RES NEW COM	2,500,000 \$	09/12/00	02/07/01	02/12/01	27,781.07	-48,273.00	-20,491.93 P
SLOF201202	82443104	SIERRA PAC RES NEW COM	2,900,000 \$	09/15/00	02/07/01	02/12/01	32,226.04	-35,076.51	-2,850.47 P
SLOF201202	82443104	SIERRA PAC RES NEW COM	700,000 \$	09/18/00	02/07/01	02/12/01	7,778.70	12,741.92	-4,963.22 P
SLOF201202	82443104	SIERRA PAC RES NEW COM	1,800,000 \$	09/19/00	02/07/01	02/12/01	20,003.37	-32,553.36	-12,550.99 P
SLOF201202	82443104	SIERRA PAC RES NEW COM	2,700,000 \$	10/04/00	02/07/01	02/12/01	30,003.55	-46,936.24	-16,932.69 P
SLOF201202	82443104	SIERRA PAC RES NEW COM	2,300,000 \$	11/16/00	02/07/01	02/12/01	25,558.58	35,738.78	-10,180.20 P
SLOF201202	82443104	SIERRA PAC RES NEW COM	174,2100 \$	01/19/01	02/07/01	02/12/01	53,326.64	-44,756.36	8,570.28 P
SLOF201202	81642106	STONE ENERGY CORP COM	235,7200 \$	01/29/01	02/07/01	02/12/01	13,770.36	12,025.13	1,745.23 P
SLOF201202	81642106	STONE ENERGY CORP COM	1,100,000 \$	01/18/01	02/07/01	02/12/01	26,695.23	26,823.06	127.83 P
SLOF201202	978097103	TETRA TECH INC NEW	2,000,000 \$	10/11/00	02/07/01	02/12/01	33,151.09	19,100.00	14,051.09 P
SLOF201202	008916108	WOLVERINE WORLD WIDE INC COM	2,100,000 \$	01/12/00	02/08/01	02/13/01	28,534.14	22,789.80	5,744.34 P
SLOF201202	008916108	WOLVERINE WORLD WIDE INC COM	1,700,000 \$	01/14/00	02/08/01	02/13/01	22,049.11	16,782.50	5,266.61 P
SLOF201202	008916108	WOLVERINE WORLD WIDE INC COM	1,900,000 \$	01/19/00	02/08/01	02/13/01	24,643.12	18,281.80	6,361.32 P
SLOF201202	026373105	AMERICAN GREETINGS CORP CL A	500,000 \$	11/16/00	02/08/01	02/13/01	6,145.59	-4,153.65	8.06 P
SLOF201202	026373105	AMERICAN GREETINGS CORP CL A	1,200,000 \$	11/24/00	02/08/01	02/13/01	14,749.42	12,228.56	2,520.86 P
SLOF201202	026373105	AMERICAN GREETINGS CORP CL A	1,900,000 \$	12/19/00	02/08/01	02/13/01	22,333.25	17,081.57	5,251.68 P
SLOF201202	026373105	AMERICAN GREETINGS CORP CL A	300,000 \$	10/31/00	02/08/01	02/13/01	7,821.13	-8,080.50	-299.37 P
SLOF201202	053807103	AVNET INC COM	1,100,000 \$	11/21/00	02/08/01	02/13/01	28,677.47	20,915.00	7,762.47 P
SLOF201202	054807103	AVNET INC COM	2,300,000 \$	10/17/00	02/08/01	02/13/01	29,848.21	-32,243.30	-2,395.09 P
SLOF201202	054807103	AVNET INC COM	300,000 \$	07/11/00	02/08/01	02/13/01	3,906.29	-4,215.00	-308.71 P
SLOF201202	161131103	CHARMING SHOPPES INC PA COM	1,900,000 \$	07/13/00	02/08/01	02/13/01	3,443.63	2,656.25	787.38 P
SLOF201202	161131103	CHARMING SHOPPES INC PA COM	1,900,000 \$	07/13/00	02/08/01	02/13/01	13,085.81	12,028.90	1,056.91 P
SLOF201202	161131103	CHARMING SHOPPES INC PA COM	2,700,000 \$	07/14/00	02/08/01	02/13/01	18,593.63	-17,331.32	1,262.31 P
SLOF201202	291531103	EMMIS COMMUNICATIONS CORP COM	600,000 \$	09/25/00	02/08/01	02/13/01	19,816.01	14,570.76	5,245.25 P
SLOF201202	339130106	FLEMING COS INC COM	2,500,000 \$	07/17/00	02/08/01	02/13/01	64,782.83	-39,063.00	25,719.83 P
SLOF201202	449130105	HYPERCOM CORP COM	2,100,000 \$	11/22/99	02/08/01	02/13/01	8,733.71	21,784.56	12,990.85 P
SLOF201202	492914106	KEY ENERGY SERVICES INC COM	600,000 \$	06/09/00	02/08/01	02/13/01	24,613.17	-60,648.61	-35,935.44 P
SLOF201202	492914106	KEY ENERGY SERVICES INC COM	1,800,000 \$	06/09/00	02/08/01	02/13/01	10,022.85	-8,246.00	1,776.85 P
SLOF201202	53070105	LIBERTY CORP COM	400,000 \$	06/20/00	02/08/01	02/13/01	26,037.12	19,131.40	6,905.72 P
SLOF201202	53070105	LIBERTY CORP COM	600,000 \$	06/20/00	02/08/01	02/13/01	31,502.95	34,823.04	-3,320.09 P
SLOF201202	53070105	LIBERTY CORP COM	400,000 \$	06/20/00	02/08/01	02/13/01	24,637.21	24,534.54	992.67 P
SLOF201202	63942108	NAVISTAR INTL CORP NEW COM	1,000,000 \$	12/08/00	02/08/01	02/13/01	94,508.84	101,646.72	7,137.88 P
SLOF201202	63942108	NAVISTAR INTL CORP NEW COM	1,000,000 \$	12/08/00	02/08/01	02/13/01	29,149.52	19,505.50	9,644.02 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	698813102	PAPA JOHN'S INTL INC COM	1120000	02/08/01	02/13/01	9,483.75	10,487.52	803.77 P
SLOF2012002	698813101	PAPA JOHN'S INTL INC COM	1201000	02/08/01	02/13/01	2,420.94	2,728.25	-307.31 P
SLOF2012002	728131000	PLAYTEX PRODS INC	0172501	02/08/01	02/13/01	980.96	-459.71	121.25 P
SLOF2012002	861621004	STONE ENERGY CORP COM	3100000 S	02/08/01	02/13/01	188,854.68	-165,151.04	23,703.62 P
SLOF2012002	339130106	FLEMING COS INC COM	4000000 S	02/09/01	02/14/01	9,969.87	-6,250.08	3,719.79 P
SLOF2012002	339130106	FLEMING COS INC COM	4000000 S	02/09/01	02/14/01	31,402.06	22,549.80	9,852.26 P
SLOF2012002	339130106	FLEMING COS INC COM	3000000 S	02/09/01	02/14/01	4,984.93	3,211.80	1,773.13 P
SLOF2012002	445638107	HUNT J B TRANS SVCS INC	9000000 S	02/09/01	02/14/01	17,108.79	-14,998.41	2,110.38 P
SLOF2012002	445638107	HUNT J B TRANS SVCS INC	2000000 S	02/09/01	02/14/01	3,601.95	3,175.00	626.95 P
SLOF2012002	482646102	K SWISS INC CL A	0915000	02/09/01	02/14/01	8,775.25	-6,668.18	2,109.07 P
SLOF2012002	482646102	K SWISS INC CL A	0912000	02/09/01	02/14/01	23,400.66	17,872.72	5,527.94 P
SLOF2012002	482646102	K SWISS INC CL A	1019000	02/09/01	02/14/01	38,028.07	-33,851.09	4,174.98 P
SLOF2012002	482646102	K SWISS INC CL A	1,100,000 S	02/09/01	02/14/01	34,193.78	22,164.01	12,029.77 P
SLOF2012002	568240204	MARINE DRILLING COS INC	1208200	02/09/01	02/14/01	3,108.53	2,100.87	1,007.66 P
SLOF2012002	568240204	MARINE DRILLING COS INC	1,200,000 S	02/09/01	02/14/01	33,918.18	-23,406.60	10,511.58 P
SLOF2012002	43954E108	NAVISTAR INTL CORP NEW COM	0100301	02/09/01	02/14/01	36,884.42	-29,963.00	6,899.42 P
SLOF2012002	709631105	PENTAIR INC COM	0163501	02/09/01	02/14/01	2,301.71	2,301.71	534.01 P
SLOF2012002	714311107	COOPER TIRE & RUBR CO	0671200	02/12/01	02/15/01	21,825.97	20,640.10	2,259.30 P
SLOF2012002	449609100	IMC GLOBAL INC COM	1017000	02/12/01	02/15/01	45,747.25	-35,904.82	9,842.43 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	1018000	02/12/01	02/15/01	3,267.66	-2,534.25	733.41 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	1019000	02/12/01	02/15/01	19,603.96	-15,618.36	3,987.60 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	6000000 S	02/12/01	02/15/01	10,143.66	-9,240.00	903.66 P
SLOF2012002	590421004	MAGNETEK INC COM	0911400	02/12/01	02/15/01	36,539.97	23,210.44	11,329.53 P
SLOF2012002	590421004	MAGNETEK INC COM	1,200,000 S	02/12/01	02/15/01	35,732.88	-31,901.76	3,831.12 P
SLOF2012002	588240204	MARINE DRILLING COS INC	1,400,000 S	02/12/01	02/15/01	21,640.49	-24,354.23	2,713.76 P
SLOF2012002	628832105	MC BLDG SYS INC COM	1201000	02/12/01	02/15/01	39,493.94	-32,223.94	7,270.00 P
SLOF2012002	698813102	PAPA JOHN'S INTL INC COM	0165501	02/12/01	02/15/01	8,992.10	13,523.00	3,532.90 P
SLOF2012002	709631105	PENTAIR INC COM	2000000 S	02/12/01	02/15/01	13,004.09	-4,483.00	1,156.99 P
SLOF2012002	709631105	PENTAIR INC COM	4000000 S	02/12/01	02/15/01	4,843.32	4,320.77 P	512.55 P
SLOF2012002	719405102	PHOTONICS INC COM	0808000	02/12/01	02/15/01	35,761.23	22,204.23	13,466.98 P
SLOF2012002	719405102	PHOTONICS INC COM	4000000 S	02/12/01	02/15/01	45,310.48	-41,268.08	4,044.40 P
SLOF2012002	728131000	PLAYTEX PRODS INC	0172501	02/12/01	02/15/01	5,395.26	-4,275.50	1,119.76 P
SLOF2012002	847220209	SPARTECH CORP NEW	0823000	02/12/01	02/15/01	1,525.00	1,525.00	326.24 P
SLOF2012002	847220209	SPARTECH CORP NEW	3000000 S	02/12/01	02/15/01	8,992.10	13,523.00	3,532.90 P
SLOF2012002	847220209	SPARTECH CORP NEW	5000000 S	02/12/01	02/15/01	35,968.40	29,862.00	6,106.40 P
SLOF2012002	847220209	SPARTECH CORP NEW	2000000 S	02/12/01	02/15/01	16,185.78	14,445.00	1,740.78 P
SLOF2012002	847220209	SPARTECH CORP NEW	9000000 S	02/12/01	02/15/01	5,395.26	-4,362.21	1,033.05 P
SLOF2012002	847220209	SPARTECH CORP NEW	3000000 S	02/12/01	02/15/01	13,874.51	-16,491.04	-2,616.53 P
SLOF2012002	92023101	VALMONT INDS INC COM	0911000	02/12/01	02/15/01	27,199.09	-18,163.14	9,035.95 P
SLOF2012002	976592105	WISCONSIN CENT TRANSN CORP COM	1003000	02/12/01	02/15/01	12,026.50	-10,300.00	1,726.50 P
SLOF2012002	001084102	AGCO CORP COM	0821000	02/13/01	02/16/01	24,032.99	-21,600.00	2,432.99 P
SLOF2012002	001084102	AGCO CORP COM	2,000,000 S	02/13/01	02/16/01	32,590.97	27,963.11	4,628.86 P
SLOF2012002	016991108	ALLEN TELECOM INC COM	1120000	02/13/01	02/16/01	3,530.41	-4,295.00	-764.59 P
SLOF2012002	23247D101	DIAL CORP NEW COM	0823000	02/13/01	02/16/01	9,678.23	7,189.00	2,489.23 P
SLOF2012002	23247D101	DIAL CORP NEW COM	7000000 S	02/13/01	02/16/01	13,270.83	-4,963.04	4,307.79 P
SLOF2012002	291521103	EMGIS COMMUNICATIONS CORP COM	0922500	02/13/01	02/16/01	6,635.42	-4,856.92	1,778.50 P
SLOF2012002	291521103	EMGIS COMMUNICATIONS CORP COM	2000000 S	02/13/01	02/16/01	40,179.83	-33,337.30	6,842.53 P
SLOF2012002	445638107	HUNT J B TRANS SVCS INC	1271300	02/13/01	02/16/01	9,253.29	-4,987.16	2,884.43 P
SLOF2012002	449609100	IMC GLOBAL INC COM	0671200	02/13/01	02/16/01	15,423.98	14,772.00	653.98 P
SLOF2012002	449609100	IMC GLOBAL INC COM	0914000	02/13/01	02/16/01	11,432.47	10,393.00	1,039.47 P
SLOF2012002	590421004	MAGNETEK INC COM	0922500	02/13/01	02/16/01	3,817.49	3,317.31	500.18 P
SLOF2012002	590421004	MAGNETEK INC COM	3000000 S	02/13/01	02/16/01	18,296.36	-14,320.92	3,975.44 P
SLOF2012002	590421004	MAGNETEK INC COM	1271200	02/13/01	02/16/01	49,442.84	-38,122.50	11,320.34 P
SLOF2012002	590421004	MAGNETEK INC COM	1,600,000 S	02/13/01	02/16/01	47,236	-46.88	0.48 P
SLOF2012002	709631105	PENTAIR INC COM	0169901	02/13/01	02/16/01	5,917.20	-4,184.14	2,664.04 P
SLOF2012002	861621004	STONE ENERGY CORP COM	0911000	02/13/01	02/16/01	19,724.34	-18,750.00	974.34 P
SLOF2012002	92023101	VALMONT INDS INC COM	1018000	02/13/01	02/16/01	32,697.38	22,415.18	10,282.20 P
SLOF2012002	92023101	VALMONT INDS INC COM	0911000	02/13/01	02/16/01	5,770.13	-3,913.00	1,857.13 P
SLOF2012002	932278101	WALLACE COMPUTER SVCS INC	0913000	02/13/01	02/16/01	2,392.90	-2,160.00	232.90 P
SLOF2012002	001084102	AGCO CORP COM	0821000	02/14/01	02/17/01	13,160.94	12,155.00	1,005.94 P
SLOF2012002	001084102	AGCO CORP COM	2000000 S	02/14/01	02/17/01	47,329.57	36,512.10	10,817.47 P
SLOF2012002	339130106	FLEMING COS INC COM	0922700	02/14/01	02/17/01	42,536.44	21,549.71	20,986.73 P
SLOF2012002	339130106	FLEMING COS INC COM	1,900,000 S	02/14/01	02/17/01	1,802.13	1,082.13	719.97 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	0106500	02/14/01	02/17/01	16,461.05	22,240.25	5,779.20 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	1,006000 S	02/14/01	02/17/01	7,319.75	22,429.37	15,069.62 P
SLOF2012002	44913M105	HYPERCOM CORP COM	1123299	02/14/01	02/17/01	7,319.75	22,429.37	15,069.62 P
SLOF2012002	44913M105	HYPERCOM CORP COM	2,700,000 S	02/14/01	02/17/01	8,639.71	26,133.03	-17,493.32 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Company Name	Account Type	Balance	Debit	Credit	Net Change
SLOF2012002	HYPERCOM CORP COM	02/14/01	01/12/00	700 0000 5	2,239 92	-10,053 82
SLOF2012002	HYPERCOM CORP COM	02/20/01	01/14/00	800 0000 5	2,559 91	-9,540 01 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	01/16/00	300 0000 5	939 97	3 483 03 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	01/19/00	1 100 0000 5	3,519 88	13 017 24 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	01/26/00	500 0000 5	1,599 95	5 793 00 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	02/10/00	600 0000 5	1,919 91	7,334 07 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	02/14/00	300 0000 5	939 97	-3,793 71 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	02/15/00	400 0000 5	1,379 96	5,146 28 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	02/16/00	400 0000 5	1,279 96	-4,007 76 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	04/12/00	641 1300 5	639 98	2,639 14
SLOF2012002	HYPERCOM CORP COM	02/20/01	04/14/00	441 400 5	3,199 89	9,938 11 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	02/14/01	1 000 0000 5	2,559 91	7,692 97 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	02/14/01	800 0000 5	4 799 84	-15,383 61 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	04/19/00	641 1300 5	7,339 75	-24,978 25 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	04/25/00	2 300 0000 5	2,559 91	-8,388 09 P
SLOF2012002	HYPERCOM CORP COM	02/20/01	06/22/00	600 0000 5	17 191 49	-1,045 21 P
SLOF2012002	KENT ELECTRICS CORP	02/20/01	11/02/00	900 0000 5	24 351 90	3,215 90 P
SLOF2012002	MARINE DRILLING COS INC	02/20/01	12/13/00	800 0000 5	16 163 46	7,913 70 P
SLOF2012002	MULTI TEX SYS INC COM	02/20/01	11/20/00	800 0000 5	26 124 12	-4,247 76
SLOF2012002	MULTI TEX SYS INC COM	02/20/01	11/21/00	2 200 0000 5	44 449 51	20,891 25 P
SLOF2012002	MULTI TEX SYS INC COM	02/20/01	12/01/00	1 000 0000 5	23 447 11	-3,833 39 P
SLOF2012002	PAPA JOHN'S INTL INC COM	02/20/01	08/08/00	700 0000 5	34 122 31	14 187 25
SLOF2012002	PHOTONICS INC COM	02/20/01	09/27/00	1 800 0000 5	24 749 17	20,515 14
SLOF2012002	SOLLUTIA INC COM	02/20/01	09/29/00	1 900 0000 5	26 124 12	21 635 63
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	02/14/01	01/24/01	81 939 0000 5	31 939 00	-81,939 00
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	02/14/01	01/25/01	308 457 0000 5	308 457 00	308 457 00
SLOF2012002	ACTEL CORP COM	02/15/01	10/24/00	200 0000 5	4 932 31	-5,543 22
SLOF2012002	ANSWER THINK INC	02/15/01	12/21/00	700 0000 5	5 938 46	2,010 96
SLOF2012002	AZTAR CORPORATION	02/15/01	10/18/00	800 0000 5	10 166 23	1,072 78 P
SLOF2012002	AZTAR CORPORATION	02/15/01	10/19/00	200 0000 5	2,541 53	339 77 P
SLOF2012002	BENCHMARK ELECTRS INC	02/15/01	01/12/01	900 0000 5	30 434 98	6,347 38 P
SLOF2012002	DEAN FOODS CO COM	02/15/01	11/21/00	1 500 0000 5	50 215 92	9 081 27 P
SLOF2012002	FAIRCHILD SEMICONDUCTOR INTL	02/15/01	11/22/00	300 0000 5	10 043 18	1 813 70 P
SLOF2012002	FAIRCHILD SEMICONDUCTOR INTL	02/15/01	12/05/00	600 0000 5	10 260 86	758 54 P
SLOF2012002	FAIRCHILD SEMICONDUCTOR INTL	02/15/01	12/06/00	2 800 0000 5	47 883 99	-69 37 P
SLOF2012002	FAIRCHILD SEMICONDUCTOR INTL	02/15/01	12/07/00	800 0000 5	12 302 48	1 278 66 P
SLOF2012002	INFOCUS CORP COM	02/15/01	01/09/01	1 600 0000 5	36 892 03	11 659 17 P
SLOF2012002	KENT ELECTRS CORP	02/15/01	11/02/00	900 0000 5	39 681 27	1 866 53 P
SLOF2012002	KENT ELECTRS CORP	02/15/01	09/29/00	2 000 0000 5	1 262 95	157 18 P
SLOF2012002	MAGNETEK INC COM	02/15/01	09/29/00	1 000 0000 5	12 637 17	1 279 47 P
SLOF2012002	MAGNETEK INC COM	02/15/01	10/20/00	1 000 0000 5	1 263 71	138 81 P
SLOF2012002	MINERALS TECHNOLOGIES INC COM	02/15/01	12/06/00	400 0000 5	14 932 66	2 422 02 P
SLOF2012002	OCEAN ENGINEERING INTL INC COM	02/15/01	11/01/00	1 600 0000 5	34 662 19	10 301 39 P
SLOF2012002	OCEAN ENGINEERING INTL INC COM	02/15/01	11/03/00	1 000 0000 5	2 166 39	675 32 P
SLOF2012002	PENTAIR INC COM	02/15/01	01/09/01	700 0000 5	19 977 12	4 279 62 P
SLOF2012002	PENTAIR INC COM	02/15/01	01/16/01	900 0000 5	25 684 87	3 084 68 P
SLOF2012002	PHOTONICS INC COM	02/15/01	08/08/00	1 300 0000 5	47 129 93	20 782 18 P
SLOF2012002	PHOTONICS INC COM	02/15/01	08/15/00	800 0000 5	29 003 03	11 185 19 P
SLOF2012002	PHOTONICS INC COM	02/15/01	01/11/01	600 0000 5	13 849 50	1 757 47 P
SLOF2012002	ROADWAY EXPRESS INC DEL	02/15/01	09/29/00	2 900 0000 5	39 906 43	6 833 10 P
SLOF2012002	SPARTECH CORP NEW	02/15/01	10/20/00	1 300 0000 5	22 150 09	3 247 18 P
SLOF2012002	SPARTECH CORP NEW	02/15/01	12/07/00	200 0000 5	15 334 68	3 939 97 P
SLOF2012002	SPARTECH CORP NEW	02/15/01	12/08/00	200 0000 5	3 407 71	754 95 P
SLOF2012002	TEXAS INDS INC COM	02/15/01	06/05/00	600 0000 5	17 402 95	207 33 P
SLOF2012002	TOPPS INC	02/15/01	08/14/00	1 400 0000 5	30 462 32	3 838 72 P
SLOF2012002	U S INDS INC NEW COM	02/15/01	08/15/00	900 0000 5	5 476 82	-6 811 23 P
SLOF2012002	U S INDS INC NEW COM	02/15/01	11/15/00	900 0000 5	23 417 94	2 261 84 P
SLOF2012002	UNITED STATIONERS INC COM	02/15/01	11/16/00	900 0000 5	23 417 94	2 238 55 P
SLOF2012002	UNITED STATIONERS INC COM	02/15/01	10/30/00	2 700 0000 5	42 948 81	14 101 47 P
SLOF2012002	WISCONSIN CENT TRANSN CORP COM	02/15/01	10/19/00	900 0000 5	14 316 27	4 328 77 P
SLOF2012002	WISCONSIN CENT TRANSN CORP COM	02/15/01	01/25/01	24 420 0000 5	24 420 00	0 00 P
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	02/16/01	01/19/00	400 0000 5	3 841 80	1 455 20 P
SLOF2012002	AGRIUM INC COM	02/22/01	01/24/00	300 0000 5	10 608 00	2 308 00 P
SLOF2012002	AGRIUM INC COM	02/22/01	01/25/00	2 000 0000 5	26 520 00	5 986 00 P

Alfred P. Sioan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	242361103	DEAN FOODS CO COM	300 0000 S	1122500	02/16/01	02/22/01	16 783 39	13 715 65	3 067 74 P
SLOF2012002	242361103	DEAN FOODS CO COM	400 0000 S	1124000	02/16/01	02/22/01	13 426 71	11 107 24	2 319 47 P
SLOF2012002	339130106	FLEMING COS INC COM	100 0000 S	6927700	02/16/01	02/22/01	2 456 69	-1 267 63	1 189 06 P
SLOF2012002	339130106	FLEMING COS INC COM	600 0000 S	6927700	02/16/01	02/22/01	14 740 12	-7 683 90	7 056 22 P
SLOF2012002	603158106	MINERALS TECHNOLOGIES INC COM	1 200 0000 S	1206500	02/16/01	02/22/01	43 818 09	37 351 92	6 284 17 P
SLOF2012002	603158106	MINERALS TECHNOLOGIES INC COM	100 0000 S	1207700	02/16/01	02/22/01	3 651 51	-3 126 18	323 33 P
SLOF2012002	711231108	RUIDICK CORP COM	600 0000 S	1221700	02/16/01	02/22/01	7 829 73	-6 839 34	990 39 P
SLOF2012002	400 0000 S	SOLLITIA INC COM	400 0000 S	1002200	02/16/01	02/22/01	20 624 31	18 136 65	2 487 66 P
SLOF2012002	434376105	TETRA TECH INC NEW	2 300 0000 S	0171801	02/16/01	02/22/01	48 010 89	56 044 58	-8 073 69 P
SLOF2012002	434376105	TETRA TECH INC NEW	2 000 0000 S	0665600	02/16/01	02/22/01	56 614 90	58 701 00	-2 086 10 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 200 0000 S	0103501	02/16/01	02/22/01	12 243 31	10 180 80	2 062 51 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 400 0000 S	0101801	02/16/01	02/22/01	14 283 86	12 491 64	1 792 22 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 000 0000 S	0911300	02/16/01	02/22/01	20 831 45	14 351 00	6 486 45 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 000 0000 S	0629900	02/16/01	02/22/01	3 847 37	10 538 80	-6 711 43 P
SLOF2012002	434376105	TEXAS INDS INC COM	900 0000 S	0103501	02/16/01	02/22/01	367 238 00	267 238 00	0 00 P
SLOF2012002	434376105	TEXAS INDS INC COM	267 238 000 S	0125701	02/16/01	02/16/01	394 159 00	394 159 00	0 00 P
SLOF2012002	434376105	TEXAS INDS INC COM	394 159 000 S	0125701	02/16/01	02/16/01	21 283 20	-12 654 18	8 629 02 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 400 0000 S	1221600	02/20/01	02/23/01	19 763 98	-11 387 35	8 275 63 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 300 0000 S	1221600	02/20/01	02/23/01	21 569 92	7 469 28	14 100 64 P
SLOF2012002	434376105	TEXAS INDS INC COM	2 600 0000 S	0713100	02/20/01	02/23/01	2 539 25	2 108 00	451 25 P
SLOF2012002	434376105	TEXAS INDS INC COM	300 0000 S	0713100	02/20/01	02/23/01	46 066 57	38 081 32	7 985 05 P
SLOF2012002	434376105	TEXAS INDS INC COM	3 600 0000 S	0731000	02/20/01	02/23/01	5 118 31	-4 199 04	919 47 P
SLOF2012002	434376105	TEXAS INDS INC COM	400 0000 S	0801800	02/20/01	02/23/01	2 539 25	2 098 14	463 11 P
SLOF2012002	434376105	TEXAS INDS INC COM	200 0000 S	0809900	02/20/01	02/23/01	30 033 07	24 991 29	5 041 78 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 174 000 S	0921800	02/20/01	02/23/01	22 332 22	11 525 85	10 786 37 P
SLOF2012002	434376105	TEXAS INDS INC COM	900 0000 S	0921800	02/20/01	02/23/01	21 254 94	-15 062 50	6 192 44 P
SLOF2012002	434376105	TEXAS INDS INC COM	300 0000 S	0921800	02/20/01	02/23/01	6 198 11	-5 435 88	742 23 P
SLOF2012002	434376105	TEXAS INDS INC COM	200 0000 S	1051700	02/20/01	02/23/01	16 973 17	-13 475 00	3 498 17 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 400 0000 S	0627700	02/20/01	02/23/01	4 849 48	-3 826 28	1 023 20 P
SLOF2012002	434376105	TEXAS INDS INC COM	400 0000 S	0621900	02/20/01	02/23/01	14 548 43	12 262 68	2 285 75 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 200 0000 S	0250801	02/20/01	02/23/01	22 739 24	18 231 28	4 447 96 P
SLOF2012002	434376105	TEXAS INDS INC COM	400 0000 S	0117601	02/20/01	02/23/01	34 131 86	27 787 08	6 351 78 P
SLOF2012002	434376105	TEXAS INDS INC COM	400 0000 S	0122301	02/20/01	02/23/01	11 379 62	-10 108 76	1 270 86 P
SLOF2012002	434376105	TEXAS INDS INC COM	900 0000 S	0111001	02/20/01	02/23/01	23 493 71	20 774 25	2 719 46 P
SLOF2012002	434376105	TEXAS INDS INC COM	2 200 0000 S	0609300	02/20/01	02/23/01	62 437 63	-64 371 10	2 133 43 P
SLOF2012002	434376105	TEXAS INDS INC COM	300 0000 S	1019900	02/20/01	02/23/01	4 781 09	-3 263 50	1 518 59 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 400 0000 S	1020000	02/20/01	02/23/01	25 311 73	14 992 30	7 319 43 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 300 0000 S	1020000	02/20/01	02/23/01	6 339 19	-17 298 00	-11 239 81 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 300 0000 S	0430000	02/20/01	02/23/01	5 511 30	-16 131 70	10 620 40 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 400 0000 S	0821100	02/20/01	02/23/01	5 933 24	-16 712 50	10 777 26 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 500 0000 S	0901600	02/20/01	02/23/01	6 339 19	-17 899 50	11 540 31 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 300 0000 S	0911700	02/20/01	02/23/01	5 511 30	-13 704 99	-4 193 69 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 100 0000 S	1020000	02/20/01	02/26/01	111 909 00	-11 909 00	0 00 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 000 0000 S	1020000	02/20/01	02/26/01	3 590 13	-4 414 83	-824 70 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 000 0000 S	1020000	02/20/01	02/26/01	11 967 10	14 406 60	2 439 50 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 000 0000 S	1020000	02/20/01	02/26/01	9 573 68	11 448 00	-1 874 32 P
SLOF2012002	434376105	TEXAS INDS INC COM	800 0000 S	1020000	02/20/01	02/26/01	7 180 26	-4 839 24	-1 657 98 P
SLOF2012002	434376105	TEXAS INDS INC COM	600 0000 S	1020000	02/20/01	02/26/01	1 279 22	-1 046 75	231 47 P
SLOF2012002	434376105	TEXAS INDS INC COM	100 0000 S	0911000	02/20/01	02/26/01	12 792 16	10 480 70	2 311 46 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 000 0000 S	0409900	02/20/01	02/26/01	49 511 34	-41 632 15	7 879 39 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 500 0000 S	1172400	02/20/01	02/26/01	9 842 83	-5 122 60	4 720 23 P
SLOF2012002	434376105	TEXAS INDS INC COM	400 0000 S	0921800	02/20/01	02/26/01	12 903 34	-6 760 60	5 542 94 P
SLOF2012002	434376105	TEXAS INDS INC COM	300 0000 S	0921800	02/20/01	02/26/01	1 300 98	-6 022 00	3 283 98 P
SLOF2012002	434376105	TEXAS INDS INC COM	6921700	0921700	02/20/01	02/26/01	20 772 46	-14 378 00	6 397 46 P
SLOF2012002	434376105	TEXAS INDS INC COM	500 0000 S	1002400	02/20/01	02/26/01	29 081 44	-21 936 11	7 145 33 P
SLOF2012002	434376105	TEXAS INDS INC COM	700 0000 S	1021000	02/20/01	02/26/01	24 751 17	21 822 52	2 927 65 P
SLOF2012002	434376105	TEXAS INDS INC COM	800 0000 S	1021000	02/20/01	02/26/01	21 657 28	17 640 25	4 017 03 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 700 0000 S	0627700	02/20/01	02/26/01	30 560 13	16 262 50	4 197 63 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 100 0000 S	0813000	02/20/01	02/26/01	24 499 53	14 638 28 P	9 861 25 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 400 0000 S	0811800	02/20/01	02/26/01	38 353 16	11 482 06 P	1 482 06 P
SLOF2012002	434376105	TEXAS INDS INC COM	400 0000 S	1215000	02/20/01	02/26/01	5 199 82	-3 944 56	1 255 26 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 100 0000 S	0609300	02/20/01	02/26/01	31 348 95	32 283 55	906 60 P
SLOF2012002	434376105	TEXAS INDS INC COM	800 0000 S	0609300	02/20/01	02/26/01	23 799 24	23 690 88	-891 64 P
SLOF2012002	434376105	TEXAS INDS INC COM	1 700 0000 S	0103001	02/20/01	02/26/01	17 211 92	15 168 42	2 043 50 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	891092108	TORO CO	200 0000 S	02/27/00	02/21/01	02/26/01	8,318.76	-4,232.26	2,156.50 P
SLOF2012002	891092108	TORO CO	700 0000 S	02/22/00	02/21/01	02/26/01	29,360.66	23,036.30	6,234.36 P
SLOF2012002	891092108	TORO CO	300 0000 S	03/02/00	02/21/01	02/26/01	-9,281.01	3,302.13 P	3,302.13 P
SLOF2012002	891092108	TORO CO	400 0000 S	03/24/00	02/21/01	02/26/01	12,508.00	4,269.52 P	4,269.52 P
SLOF2012002	891092108	TORO CO	1,200 0000 S	09/14/00	02/21/01	02/26/01	22,727.24	16,231.62	6,532.80 P
SLOF2012002	891092108	WALLACE COMPUTER SVCS INC	400 0000 S	10/20/00	02/21/01	02/26/01	6,362.79	-4,243.80	2,078.99 P
SLOF2012002	891092108	WISCONSIN CENT TRANSN CORP COM	1 700 0000 S	10/23/00	02/21/01	02/26/01	27,041.84	-18,487.50	8,554.34 P
SLOF2012002	891092108	WISCONSIN CENT TRANSN CORP COM	600 0000 S	10/24/00	02/21/01	02/26/01	19,629.66	5,836.66 P	5,836.66 P
SLOF2012002	891092108	ACTEL CORP COM	1 000 0000 S	10/27/00	02/21/01	02/26/01	57,015.74	15,706.74 P	15,706.74 P
SLOF2012002	891092108	ACTEL CORP COM	500 0000 S	10/30/00	02/21/01	02/26/01	5,949.03	7,358.05	-1,409.00 P
SLOF2012002	891092108	ACTEL CORP COM	500 0000 S	10/31/00	02/21/01	02/26/01	4,739.24	-4,015.96	1,266.72 P
SLOF2012002	891092108	AZTAR CORPORATION	400 0000 S	11/26/00	02/21/01	02/26/01	11,998.32	897.92 P	897.92 P
SLOF2012002	891092108	BELL MICROPRODUCTS INC COM	900 0000 S	12/23/00	02/21/01	02/26/01	13,495.77	11,992.29	1,500.48 P
SLOF2012002	891092108	BELL MICROPRODUCTS INC COM	1 000 0000 S	02/07/01	02/21/01	02/26/01	16,404.83	-17,700.43	1,201.40 P
SLOF2012002	891092108	BELL MICROPRODUCTS INC COM	600 0000 S	08/10/00	02/21/01	02/26/01	7,461.01	-6,280.50	1,201.51 P
SLOF2012002	891092108	COLONIAL BANCORPORATION INC COM	1 000 0000 S	08/23/00	02/21/01	02/26/01	12,401.68	-10,392.30	2,269.38 P
SLOF2012002	891092108	DEAN FOODS CO COM	200 0000 S	12/01/00	02/21/01	02/26/01	26,229.04	22,551.56	3,670.48 P
SLOF2012002	891092108	DEAN FOODS CO COM	800 0000 S	11/03/00	02/21/01	02/26/01	15,492.91	18,710.01	3,217.03 P
SLOF2012002	891092108	KENT ELECTRS CORP	700 0000 S	11/09/00	02/21/01	02/26/01	12,000.09	15,623.82	1,375.73 P
SLOF2012002	891092108	KENT ELECTRS CORP	400 0000 S	12/07/00	02/21/01	02/26/01	14,547.51	-12,504.72	2,042.79 P
SLOF2012002	891092108	MINERALS TECHNOLOGIES INC COM	600 0000 S	09/29/00	02/21/01	02/26/01	6,134.30	-4,899.33	1,234.97 P
SLOF2012002	891092108	MONACO COACH CORP COM	200 0000 S	10/02/00	02/21/01	02/26/01	4,082.46	-3,202.00	780.46 P
SLOF2012002	891092108	MONACO COACH CORP COM	1,500 0000 S	10/03/00	02/21/01	02/26/01	30,621.48	23,828.85	6,792.63 P
SLOF2012002	891092108	MONACO COACH CORP COM	400 0000 S	10/04/00	02/21/01	02/26/01	8,165.73	-6,470.16	1,695.57 P
SLOF2012002	891092108	MONACO COACH CORP COM	2,100 0000 S	08/11/00	02/21/01	02/26/01	73,115.15	57,238.24	15,246.91 P
SLOF2012002	891092108	PHOTONICS INC COM	12/11/00	02/21/01	02/21/01	02/26/01	48,270.86	31,699.45	16,571.41 P
SLOF2012002	891092108	PIER 1 IMPORTS INC COM	5,300 0000 S	10/02/00	02/21/01	02/26/01	19,797.24	18,136.65	1,660.59 P
SLOF2012002	891092108	SOLUTIA INC COM	2,200 0000 S	10/03/00	02/21/01	02/26/01	29,033.93	26,859.80	2,176.13 P
SLOF2012002	891092108	SOLUTIA INC COM	1,500 0000 S	10/06/00	02/21/01	02/26/01	19,797.24	18,665.10	1,132.14 P
SLOF2012002	891092108	SOLUTIA INC COM	1,500 0000 S	10/30/00	02/21/01	02/26/01	17,137.61	16,833.78	331.83 P
SLOF2012002	891092108	SOLUTIA INC COM	1 700 0000 S	11/20/00	02/21/01	02/26/01	17,137.61	16,080.11	1,070.50 P
SLOF2012002	891092108	SOLUTIA INC COM	1 700 0000 S	12/04/00	02/21/01	02/26/01	22,436.87	21,245.75	1,191.12 P
SLOF2012002	891092108	TEXAS INDS INC COM	96/15/00	02/21/01	02/21/01	02/26/01	19,522.77	20,729.52	-1,206.75 P
SLOF2012002	891092108	TEXAS INDS INC COM	700 0000 S	06/30/00	02/21/01	02/26/01	19,522.77	20,151.94	-433.17 P
SLOF2012002	891092108	TEXAS INDS INC COM	3,300 0000 S	01/08/01	02/21/01	02/26/01	32,998.90	29,444.58	3,554.32 P
SLOF2012002	891092108	TOIPS INC	3 600 0000 S	12/14/00	02/21/01	02/26/01	51,358.19	-37,546.00	13,992.19 P
SLOF2012002	891092108	VISTEON CORP COM	3 600 0000 S	12/18/00	02/21/01	02/26/01	14,331.72	10,271.70	4,050.02 P
SLOF2012002	891092108	SLO CLIENT CASH INVESTMENT TR	36 002 0000 S	01/26/01	02/21/01	02/26/01	36 002 000	-36 002 000	0 000 P
SLOF2012002	891092108	SLO CLIENT CASH INVESTMENT TR	34 041 0000 S	01/29/01	02/21/01	02/26/01	34 041 000	-34 041 000	0 000 P
SLOF2012002	891092108	ACTEL CORP COM	900 0000 S	10/30/00	02/21/01	02/26/01	20,216.82	27,706.59	7,189.77 P
SLOF2012002	891092108	ACTEL CORPORATION	600 0000 S	11/02/00	02/21/01	02/26/01	6,783.91	-9,023.94	2,240.03 P
SLOF2012002	891092108	ACTEL CORPORATION	500 0000 S	08/23/01	02/21/01	02/26/01	3,653.26	-7,403.00	-1,751.74 P
SLOF2012002	891092108	ACTEL CORPORATION	1,500 0000 S	08/23/01	02/21/01	02/26/01	18,109.34	-15,388.43	2,720.91 P
SLOF2012002	891092108	ACTEL CORPORATION	2,600 0000 S	01/23/01	02/21/01	02/26/01	25,843.13	22,352.46	3,490.67 P
SLOF2012002	891092108	ACTEL CORPORATION	1,200 0000 S	12/08/00	02/21/01	02/26/01	15,534.91	14,997.00	537.91 P
SLOF2012002	891092108	ACTEL CORPORATION	600 0000 S	12/13/00	02/21/01	02/26/01	14,041.21	13,566.78	474.43 P
SLOF2012002	891092108	ACTEL CORPORATION	900 0000 S	11/16/00	02/21/01	02/26/01	21,081.81	23,646.49	-4,354.68 P
SLOF2012002	891092108	ACTEL CORPORATION	400 0000 S	11/20/00	02/21/01	02/26/01	9,340.81	11,000.00	1,639.19 P
SLOF2012002	891092108	ACTEL CORPORATION	1,300 0000 S	09/18/00	02/21/01	02/26/01	27,078.14	20,348.25	6,729.89 P
SLOF2012002	891092108	ACTEL CORPORATION	600 0000 S	09/20/00	02/21/01	02/26/01	10,831.26	8,426.94	2,404.32 P
SLOF2012002	891092108	ACTEL CORPORATION	71 121 0000 S	01/29/01	02/21/01	02/26/01	71 121 000	71 121 000	0 000 P
SLOF2012002	891092108	ACTEL CORPORATION	1,300 0000 S	02/26/01	03/01/01	03/01/01	18,746.25	18,746.25	833.99 P
SLOF2012002	891092108	ACTEL CORPORATION	1,100 0000 S	09/20/00	03/01/01	03/01/01	20,468.84	15,449.39	4,953.43 P
SLOF2012002	891092108	ACTEL CORPORATION	100 0000 S	09/27/00	03/01/01	03/01/01	1,489.82	1,489.82	365.33 P
SLOF2012002	891092108	ACTEL CORPORATION	900 0000 S	10/23/00	03/01/01	03/01/01	14,343.27	-9,781.50	4,555.77 P
SLOF2012002	891092108	ACTEL CORPORATION	300 0000 S	01/04/01	03/02/01	03/02/01	6,241.69	-6,002.40	246.29 P
SLOF2012002	891092108	ACTEL CORPORATION	900 0000 S	01/03/01	03/02/01	03/02/01	11,247.64	10,767.42	480.22 P
SLOF2012002	891092108	ACTEL CORPORATION	400 0000 S	12/07/00	03/02/01	03/02/01	15,059.49	12,504.72	2,514.77 P
SLOF2012002	891092108	ACTEL CORPORATION	200 0000 S	01/09/01	03/02/01	03/02/01	7,529.75	-6,735.96	793.79 P
SLOF2012002	891092108	ACTEL CORPORATION	1,500 0000 S	02/02/01	03/02/01	03/02/01	19,469.53	17,589.60	1,819.75 P
SLOF2012002	891092108	ACTEL CORPORATION	1 000 0000 S	02/06/01	03/02/01	03/02/01	12,959.56	11,942.00	997.56 P
SLOF2012002	891092108	ACTEL CORPORATION	300 0000 S	02/06/01	03/02/01	03/02/01	3,881.87	3,475.02	406.85 P
SLOF2012002	891092108	ACTEL CORPORATION	1,300 0000 S	09/29/00	03/02/01	03/02/01	11,398.54	9,102.08	2,296.46 P
SLOF2012002	891092108	ACTEL CORPORATION	3 700 0000 S	10/05/00	03/02/01	03/02/01	32,441.99	28,120.91	4,121.08 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Year	Entity Name	Income Type	Amount	Code	Code	Code	Code	Code	Code
SLOF2012002	POLYONE CORP COM	900 0000 \$	10/13/00	02/27/01	07/02/01	7 891.39	-6 199.47	1 691.03 P	
SLOF2012002	POLYONE CORP COM	5,500 0000 \$	10/30/00	02/27/01	07/02/01	48,234.59	-40 150.00	8 074.59 P	
SLOF2012002	POLYONE CORP COM	1,500 0000 \$	11/03/00	02/27/01	07/02/01	13 132.16	-9 825.00	3 277.16 P	
SLOF2012002	POLYONE CORP COM	3 800 0000 \$	12/27/00	02/27/01	07/02/01	31 318.81	20 178.00	13 140.81 P	
SLOF2012002	PRIDE INTL INC COM	1,200 0000 \$	01/17/01	02/27/01	07/02/01	29 784.68	23 238.64	4,546.04 P	
SLOF2012002	TIMKEN CO	1 000 0000 \$	11/29/00	02/27/01	07/02/01	16,273.65	14,370.30	1,903.35 P	
SLOF2012002	TORO CO	900 0000 \$	03/24/00	02/27/01	07/02/01	33,323.78	28 143.00	10 180.78 P	
SLOF2012002	TORO CO	2 700 0000 \$	04/26/00	02/27/01	07/02/01	4,516.59	-4 110.00	2,406.59 P	
SLOF2012002	FLEETWOOD ENTERPRISES INC COM	1 800 0000 \$	01/04/01	02/27/01	07/05/01	32,455.07	-33,208.38	-753.31 P	
SLOF2012002	FLEETWOOD ENTERPRISES INC COM	2,800 0000 \$	01/17/01	02/27/01	07/05/01	31 637.11	-39,481.92	5,924.81 P	
SLOF2012002	FLEETWOOD ENTERPRISES INC COM	900 0000 \$	02/22/01	02/27/01	07/05/01	10 818.36	-11 823.84	-1,005.48 P	
SLOF2012002	FLEETWOOD ENTERPRISES INC COM	400 0000 \$	01/05/01	02/27/01	07/05/01	4 808.16	-4 783.52	-22.64 P	
SLOF2012002	FLEETWOOD ENTERPRISES INC COM	1 800 0000 \$	10/03/00	02/27/01	07/05/01	44 075.67	-25,293.40	18 782.27 P	
SLOF2012002	FLEETWOOD ENTERPRISES INC COM	700 0000 \$	10/17/00	02/27/01	07/05/01	17 140.54	-4,972.16	8 748.31 P	
SLOF2012002	FLEEMING COS INC COM	3,300 0000 \$	06/09/00	02/27/01	07/05/01	40 803.39	-38 787.21	42,018.18 P	
SLOF2012002	FLEEMING COS INC COM	9,300 0000 \$	08/10/00	02/27/01	07/05/01	95,588.78	-104 920.74	-4,331.96 P	
SLOF2012002	LOUISIANA PAC CORP COM	4,800 0000 \$	08/10/00	02/27/01	07/05/01	50 884.53	-34 629.28	3 744.75 P	
SLOF2012002	LOUISIANA PAC CORP COM	8 700 0000 \$	08/11/00	02/27/01	07/05/01	28 622.55	-30 703.73	-2,081.20 P	
SLOF2012002	LOUISIANA PAC CORP COM	2,700 0000 \$	11/03/00	02/27/01	07/05/01	18 613.44	-13 419.63	5,193.81 P	
SLOF2012002	OCEANEERING INTL INC COM	1,300 0000 \$	01/17/01	02/27/01	07/05/01	32,538.43	27,341.86	5,196.57 P	
SLOF2012002	PRIDE INTL INC COM	2,600 0000 \$	12/27/00	02/27/01	07/05/01	31,929.12	29,637.14	4,291.98 P	
SLOF2012002	RUDDICK CORP COM	1,500 0000 \$	01/19/01	02/27/01	07/05/01	19,574.49	18 073.00	1 499.49 P	
SLOF2012002	RUDDICK CORP COM	100 0000 \$	01/04/01	02/27/01	07/05/01	2,044.93	1,729.13	313.80 P	
SLOF2012002	RYDER SYS INC COM	1 000 0000 \$	01/10/01	02/27/01	07/05/01	20 449.31	18,269.50	2 179.81 P	
SLOF2012002	RYDER SYS INC COM	1 800 0000 \$	01/17/01	02/27/01	07/05/01	34,803.76	-33 719.04	3 089.72 P	
SLOF2012002	RYDER SYS INC COM	300 0000 \$	07/28/00	02/27/01	07/05/01	8 434.46	-9 526.77	-1 092.31 P	
SLOF2012002	TEXAS INDS INC COM	1 000 0000 \$	09/12/00	02/27/01	07/05/01	28,114.86	32 076.30	3,961.44 P	
SLOF2012002	TEXAS INDS INC COM	1 000 0000 \$	08/18/00	02/27/01	07/05/01	21,114.86	-34,560.00	-6 445.14 P	
SLOF2012002	TEXAS INDS INC COM	1 400 0000 \$	08/21/00	02/27/01	07/05/01	39,340.80	-48,239.94	-8 899.14 P	
SLOF2012002	TEXAS INDS INC COM	400 0000 \$	11/29/00	02/27/01	07/05/01	4,393.20	5 748.12	645.18 P	
SLOF2012002	TIMKEN CO	300 0000 \$	12/01/00	02/27/01	07/05/01	4 794.98	-4 333.03	441.95 P	
SLOF2012002	TIMKEN CO	700 0000 \$	12/18/00	02/27/01	07/05/01	11,576.62	15 827.91	1 748.71 P	
SLOF2012002	UNITED STATIONERS INC COM	2,600 0000 \$	12/18/00	02/27/01	07/05/01	37 636.08	-26 706.42	10 929.66 P	
SLOF2012002	VISTON CORP COM	2,900 0000 \$	02/28/01	02/27/01	07/05/01	41 978.70	-29 834.33	12,144.37 P	
SLOF2012002	VISTON CORP COM	800 0000 \$	09/27/00	02/27/01	07/05/01	14,571.75	11 918.56	2,653.19 P	
SLOF2012002	WALLACE COMPUTER SVCS INC	300 0000 \$	10/11/00	02/27/01	07/05/01	10,928.81	-8 647.32	2,281.49 P	
SLOF2012002	WALLACE COMPUTER SVCS INC	300 0000 \$	10/12/00	02/27/01	07/05/01	5 464.41	-4,199.25	1,265.16 P	
SLOF2012002	WALLACE COMPUTER SVCS INC	400 0000 \$	09/27/00	02/27/01	07/05/01	17,283.88	5,723.16	1 560.72 P	
SLOF2012002	WALLACE COMPUTER SVCS INC	370,213 0000 \$	01/29/01	02/27/01	07/05/01	370,213.00	370,213.00	0 00 P	
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	266 647 0000 \$	02/06/01	02/27/01	07/06/01	266,647.00	266,647.00	0 00 P	
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	800 0000 \$	11/02/00	03/01/01	07/06/01	9 660.31	11 848.00	2,187.69 P	
SLOF2012002	AZTAR CORPORATION	600 0000 \$	06/20/00	03/01/01	07/06/01	14,396.10	15,537.00	1,140.90 P	
SLOF2012002	BELDEN INC COM	1 400 0000 \$	06/27/00	03/01/01	07/06/01	33,590.90	34,369.36	-978.46 P	
SLOF2012002	BELDEN INC COM	800 0000 \$	07/28/00	03/01/01	07/06/01	19 194.80	20 098.00	-903.20 P	
SLOF2012002	BELDEN INC COM	1,500 0000 \$	08/09/00	03/01/01	07/06/01	31,990.23	-39,243.25	-3,253.00 P	
SLOF2012002	BELDEN INC COM	1 100 0000 \$	11/06/00	03/01/01	07/06/01	21 448.18	18,296.19	3 151.99 P	
SLOF2012002	MONACO COACH CORP COM	900 0000 \$	11/03/00	03/01/01	07/06/01	19 093.35	13 419.63	5 669.72 P	
SLOF2012002	OCEANEERING INTL INC COM	500 0000 \$	11/13/00	03/01/01	07/06/01	10 663.19	7 772.10	2 833.09 P	
SLOF2012002	OCEANEERING INTL INC COM	900 0000 \$	01/17/01	03/01/01	07/06/01	23 079.27	-18 928.98	4 150.29 P	
SLOF2012002	PRIDE INTL INC COM	100 0000 \$	01/19/01	03/01/01	07/06/01	1,304.95	-1,203.00	99.95 P	
SLOF2012002	RUDDICK CORP COM	300 0000 \$	12/26/00	03/01/01	07/06/01	4 783.01	-4 603.26	179.75 P	
SLOF2012002	TIMKEN CO	900 0000 \$	12/01/00	03/01/01	07/06/01	14,349.03	-13 059.09	1,289.94 P	
SLOF2012002	TIMKEN CO	900 0000 \$	12/11/00	03/01/01	07/06/01	14,349.03	-13 827.62	721.41 P	
SLOF2012002	TIMKEN CO	1 000 0000 \$	01/06/01	03/01/01	07/06/01	9 793.17	8 922.60	872.57 P	
SLOF2012002	TOPPS INC	1 500 0000 \$	01/09/01	03/01/01	07/06/01	14 692.76	13,647.30	1 045.46 P	
SLOF2012002	TOPPS INC	800 0000 \$	02/15/01	03/01/01	07/06/01	5 726.36	-4 811.28	913.08 P	
SLOF2012002	TURNSTONE SYS INC COM	600 0000 \$	10/23/00	03/01/01	07/06/01	9,524.68	-4,523.00	2,999.48 P	
SLOF2012002	WISCONSIN CENT TRANSN CORP COM	900 0000 \$	11/02/00	03/01/01	07/06/01	14,287.02	11,523.00	2,764.02 P	
SLOF2012002	WISCONSIN CENT TRANSN CORP COM	800 0000 \$	11/03/00	03/01/01	07/06/01	12,699.38	12,343.44	354.14 P	
SLOF2012002	WISCONSIN CENT TRANSN CORP COM	1 600 0000 \$	11/06/00	03/01/01	07/06/01	23,399.15	23,231.84	2,167.31 P	
SLOF2012002	WISCONSIN CENT TRANSN CORP COM	600 0000 \$	11/10/00	03/01/01	07/06/01	9,524.68	-4,594.94	929.74 P	
SLOF2012002	WISCONSIN CENT TRANSN CORP COM	1 000 0000 \$	11/10/00	03/01/01	07/06/01	13,874.47	14,373.00	1 499.47 P	
SLOF2012002	WISCONSIN CENT TRANSN CORP COM	500 0000 \$	12/06/00	03/01/01	07/06/01	7,937.24	-6,972.85	1 004.39 P	
SLOF2012002	WISCONSIN CENT TRANSN CORP COM	400 0000 \$	12/08/00	03/01/01	07/06/01	6,349.79	5 800.00	549.79 P	
SLOF2012002	WISCONSIN CENT TRANSN CORP COM	1 600 0000 \$	12/09/00	03/01/01	07/06/01	22,399.15	22,337.00	3 067.15 P	

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Entity Name	Account Type	Balance	Account Number	Entity Name	Account Type	Balance
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	101,991.00	03/01/01	101,991.00	03/01/01	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	209,698.00	03/01/01	209,698.00	03/01/01	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	-179,538.00	03/01/01	-179,538.00	03/01/01	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	380,719.00	03/01/01	380,719.00	03/01/01	0.00 P
SLOF2012002	001064107	AFC ENTERPRISES INC COM	49,685.84	03/07/01	49,685.84	03/07/01	7,185.84 P
SLOF2012002	054802100	AZTAZ CORPORATION	5,988.60	03/07/01	5,988.60	03/07/01	-1,416.40 P
SLOF2012002	054802100	AZTAZ CORPORATION	34,733.87	03/07/01	34,733.87	03/07/01	-8,489.18 P
SLOF2012002	054802100	AZTAZ CORPORATION	7,186.32	03/07/01	7,186.32	03/07/01	383.94 P
SLOF2012002	09774106	BORG WARNER INC COM	31,528.34	03/07/01	31,528.34	03/07/01	2,491.70 P
SLOF2012002	758863109	REGENT COMMS INC DEL COM	162.47	03/07/01	162.47	03/07/01	97.97 P
SLOF2012002	900423104	TURNSTONE SYS INC COM	6,672.46	03/07/01	6,672.46	03/07/01	1,259.77 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	82,347.00	03/02/01	82,347.00	03/02/01	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	129,038.00	03/02/01	129,038.00	03/02/01	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	273,365.00	03/02/01	273,365.00	03/02/01	0.00 P
SLOF2012002	09102802	TOMMY HILFINGER CORP COM	6,024.88	03/06/01	6,024.88	03/06/01	2,521.08 P
SLOF2012002	09102802	TOMMY HILFINGER CORP COM	19,510.83	03/06/01	19,510.83	03/06/01	4,076.66 P
SLOF2012002	09102802	TOMMY HILFINGER CORP COM	22,512.07	03/06/01	22,512.07	03/06/01	-13,963.94 P
SLOF2012002	064934105	ACTEL CORP COM	8,189.83	03/06/01	8,189.83	03/06/01	2,706.73 P
SLOF2012002	064934105	ACTEL CORP COM	29,553.37	03/06/01	29,553.37	03/06/01	5,354.69 P
SLOF2012002	00738A106	ADTRAN INC	34,526.72	03/06/01	34,526.72	03/06/01	9,956.30 P
SLOF2012002	00738A106	ADTRAN INC	11,674.69	03/06/01	11,674.69	03/06/01	2,711.65 P
SLOF2012002	291523103	EMAMIS COMMUNICATIONS CORP COM	8,756.01	03/06/01	8,756.01	03/06/01	1,726.02 P
SLOF2012002	291523103	EMAMIS COMMUNICATIONS CORP COM	24,391.62	03/06/01	24,391.62	03/06/01	6,254.12 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	22,745.00	03/06/01	22,745.00	03/06/01	2,459.28 P
SLOF2012002	546347105	LOUISIANA PAC CORP COM	13,185.71	03/06/01	13,185.71	03/06/01	1,540.04 P
SLOF2012002	546347105	LOUISIANA PAC CORP COM	3,552.20	03/06/01	3,552.20	03/06/01	2,711.65 P
SLOF2012002	431812100	NATURAL MICROSYSTEMS CORP COM	5,254.70	03/06/01	5,254.70	03/06/01	1,214.48 P
SLOF2012002	431812100	NATURAL MICROSYSTEMS CORP COM	17,626.84	03/06/01	17,626.84	03/06/01	5,191.41 P
SLOF2012002	675232102	OCEANERING INTL INC COM	2,203.36	03/06/01	2,203.36	03/06/01	630.10 P
SLOF2012002	741931107	PRIDE INTL INC COM	46,008.62	03/06/01	46,008.62	03/06/01	10,353.88 P
SLOF2012002	913004107	UNITED STATIONERS INC COM	27,499.68	03/06/01	27,499.68	03/06/01	2,626.65 P
SLOF2012002	913004107	UNITED STATIONERS INC COM	4,999.83	03/06/01	4,999.83	03/06/01	374.83 P
SLOF2012002	97246103	WILSONS LEATHER EXPERTS INC	8,843.43	03/06/01	8,843.43	03/06/01	1,374.70 P
SLOF2012002	97246103	WILSONS LEATHER EXPERTS INC	26,530.36	03/06/01	26,530.36	03/06/01	4,043.71 P
SLOF2012002	97246103	WILSONS LEATHER EXPERTS INC	19,455.60	03/06/01	19,455.60	03/06/01	872.42 P
SLOF2012002	981491100	WILSONS LEATHER EXPERTS INC	51,912.20	03/06/01	51,912.20	03/06/01	12,399.63 P
SLOF2012002	064934105	ACTEL CORP COM	6,609.98	03/06/01	6,609.98	03/06/01	1,562.47 P
SLOF2012002	064934105	ACTEL CORP COM	26,439.92	03/06/01	26,439.92	03/06/01	8,485.13 P
SLOF2012002	064934105	ACTEL CORP COM	8,813.31	03/06/01	8,813.31	03/06/01	2,701.29 P
SLOF2012002	064934105	ACTEL CORP COM	59,489.82	03/06/01	59,489.82	03/06/01	-5,724.90 P
SLOF2012002	06738A106	ADTRAN INC	24,470.63	03/06/01	24,470.63	03/06/01	7,169.57 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	5,437.92	03/06/01	5,437.92	03/06/01	729.24 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	19,475.67	03/06/01	19,475.67	03/06/01	3,297.75 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	13,389.32	03/06/01	13,389.32	03/06/01	2,782.22 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	29,213.50	03/06/01	29,213.50	03/06/01	2,564.30 P
SLOF2012002	216831107	COOPER TIRE & RUBER CO	18,774.72	03/06/01	18,774.72	03/06/01	2,471.77 P
SLOF2012002	232120100	CYTEC INDS INC COM	19,918.38	03/06/01	19,918.38	03/06/01	2,023.21 P
SLOF2012002	431244108	HIGHWOODS PFTYS INC COM	17,895.30	03/06/01	17,895.30	03/06/01	2,023.21 P
SLOF2012002	431244108	HIGHWOODS PFTYS INC COM	15,806.90	03/06/01	15,806.90	03/06/01	1,873.26 P
SLOF2012002	461120107	INTERTAN INC	4,012.36	03/06/01	4,012.36	03/06/01	5,916.45 P
SLOF2012002	461120107	INTERTAN INC	32,381.53	03/06/01	32,381.53	03/06/01	2,793.22 P
SLOF2012002	466210101	JLG INDS INC COM	47,526.85	03/06/01	47,526.85	03/06/01	3,238.68 P
SLOF2012002	466210101	JLG INDS INC COM	1,393.93	03/06/01	1,393.93	03/06/01	2,933.29 P
SLOF2012002	466210101	JLG INDS INC COM	20,909.30	03/06/01	20,909.30	03/06/01	139.63 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	2,473.14	03/06/01	2,473.14	03/06/01	2,819.30 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	38,333.62	03/06/01	38,333.62	03/06/01	548.14 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	35,488.81	03/06/01	35,488.81	03/06/01	8,219.75 P
SLOF2012002	546347105	LOUISIANA PAC CORP COM	5,669.83	03/06/01	5,669.83	03/06/01	-4,157.44 P
SLOF2012002	624756102	MUELLER INDS INC COM	4,639.79	03/06/01	4,639.79	03/06/01	709.47 P
SLOF2012002	624756102	MUELLER INDS INC COM	22,189.23	03/06/01	22,189.23	03/06/01	1,700.29 P
SLOF2012002	63882100	NATURAL MICROSYSTEMS CORP COM	1,004.21	03/06/01	1,004.21	03/06/01	4,529.53 P
SLOF2012002	63882100	NATURAL MICROSYSTEMS CORP COM	-6,576.80	03/06/01	-6,576.80	03/06/01	1,427.41 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	631812100	NATURAL MICROSYSTEMS CORP COM	01/05/01	03/06/01	03/09/01	22,011.58	17,862.46	4,149.12 P
SLOF2012002	631812100	NATURAL MICROSYSTEMS CORP COM	01/06/01	03/06/01	03/09/01	13,006.85	-10,231.78	2,721.07 P
SLOF2012002	631812100	NATURAL MICROSYSTEMS CORP COM	01/07/01	03/06/01	03/09/01	10,005.27	8,357.10	1,648.17 P
SLOF2012002	631812100	NATURAL MICROSYSTEMS CORP COM	01/08/01	03/06/01	03/09/01	5,002.63	-4,221.43	781.18 P
SLOF2012002	675232102	OCEANENGINEERING INTL INC COM	11/14/00	03/06/01	03/09/01	22,054.56	15,732.60	6,321.96 P
SLOF2012002	675232102	OCEANENGINEERING INTL INC COM	12/13/00	03/06/01	03/09/01	42,225.51	39,464.64	2,760.87 P
SLOF2012002	691813102	PAPA JOHN'S INTL INC COM	04/18/00	03/06/01	03/09/01	7,443.83	3,478.88	1,964.95 P
SLOF2012002	719405102	PHOTONICS INC COM	08/23/00	03/06/01	03/09/01	29,775.33	21,194.72	8,580.61 P
SLOF2012002	719405102	PHOTONICS INC COM	08/23/00	03/06/01	03/09/01	44,662.99	-32,201.40	12,461.59 P
SLOF2012002	719405102	PHOTONICS INC COM	09/11/00	03/06/01	03/09/01	37,219.16	23,493.60	11,725.56 P
SLOF2012002	719405102	PHOTONICS INC COM	01/17/01	03/06/01	03/09/01	51,131.75	-42,064.40	13,067.35 P
SLOF2012002	741921207	PRUDE INTL INC COM	02/26/01	03/06/01	03/09/01	24,136.93	22,223.80	1,908.13 P
SLOF2012002	81162F105	TETRA TECHNOLOGIES INC DEL COM	01/18/01	03/06/01	03/09/01	52,218.25	-58,223.04	-6,204.79 P
SLOF2012002	81162G104	TETRA TECH INC NEW	12/28/00	03/06/01	03/09/01	16,681.04	-15,344.20	1,336.84 P
SLOF2012002	817319104	TIMKEN CO	01/09/01	03/06/01	03/09/01	8,340.32	-7,929.65	410.87 P
SLOF2012002	817319104	TIMKEN CO	01/09/01	03/06/01	03/09/01	23,999.13	-23,655.32	2,343.81 P
SLOF2012002	890786106	TOPPS INC	01/10/01	03/06/01	03/09/01	9,999.67	9,275.30	724.37 P
SLOF2012002	913004107	UNITED STATIONERS INC COM	12/14/00	03/06/01	03/09/01	12,206.59	-11,562.30	644.09 P
SLOF2012002	92839U107	VISTEON CORP COM	12/20/00	03/06/01	03/09/01	26,441.11	18,517.86	7,923.25 P
SLOF2012002	92839U107	VISTEON CORP COM	12/21/00	03/06/01	03/09/01	10,189.65	8,185.00	2,004.65 P
SLOF2012002	981811102	WORTHINGTON INDS INC COM	01/31/01	03/06/01	03/09/01	214,030.00	214,030.00	0.00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	12/23/00	03/07/01	03/12/01	29,823.41	25,897.74	3,925.67 P
SLOF2012002	004934105	ACTRAH INC	02/21/01	03/07/01	03/12/01	5,422.44	-4,944.24	478.20 P
SLOF2012002	00731A106	ADTRAM INC	02/22/01	03/07/01	03/12/01	22,543.89	-31,022.00	8,478.19 P
SLOF2012002	00731A106	ADTRAM INC	10/16/00	03/07/01	03/12/01	42,369.78	54,713.25	12,443.47 P
SLOF2012002	126501105	CTS CORP	10/17/00	03/07/01	03/12/01	27,209.34	19,845.10	7,364.24 P
SLOF2012002	126501105	CTS CORP	11/27/00	03/07/01	03/12/01	16,191.66	14,316.24	1,875.42 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	08/23/00	03/07/01	03/12/01	17,540.96	-15,475.98	2,064.98 P
SLOF2012002	216831107	COOPER TIRE & RUBBR CO	08/29/00	03/07/01	03/12/01	36,896.98	-49,294.72	7,602.26 P
SLOF2012002	232320100	COOPER TIRE & RUBBR CO	01/23/01	03/07/01	03/12/01	37,323.02	-23,139.48	14,383.54 P
SLOF2012002	243728103	DEB SHOPS INC	05/04/00	03/07/01	03/12/01	14,294.48	8,590.00	5,704.48 P
SLOF2012002	243728103	DEB SHOPS INC	03/01/00	03/07/01	03/12/01	3,373.62	3,171.00	398.62 P
SLOF2012002	243728103	DEB SHOPS INC	04/23/00	03/07/01	03/12/01	16,081.29	-12,506.22	3,575.07 P
SLOF2012002	25247D101	DIAL CORP NEW COM	08/25/00	03/07/01	03/12/01	27,684.47	-20,540.00	7,144.47 P
SLOF2012002	25247D101	DIAL CORP NEW COM	09/21/00	03/07/01	03/12/01	26,300.25	21,157.07	5,143.18 P
SLOF2012002	25347D101	DIAL CORP NEW COM	01/06/00	03/07/01	03/12/01	27,734.27	-27,473.25	2,734.98 P
SLOF2012002	25347D101	DIAL CORP NEW COM	01/10/00	03/07/01	03/12/01	30,013.99	-38,226.50	-4,222.51 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	01/10/00	03/07/01	03/12/01	27,944.06	-35,745.84	7,801.78 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	06/06/00	03/07/01	03/12/01	14,349.79	-12,413.39	1,936.40 P
SLOF2012002	466210101	ILG INDS INC COM	06/23/00	03/07/01	03/12/01	15,333.48	-13,266.00	2,067.48 P
SLOF2012002	466210101	ILG INDS INC COM	06/29/00	03/07/01	03/12/01	2,787.91	2,387.00	400.91 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	07/05/00	03/07/01	03/12/01	11,311.54	8,137.08	3,174.46 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	01/09/01	03/07/01	03/12/01	22,396.03	20,207.88	2,188.15 P
SLOF2012002	603148106	MINERALS TECHNOLOGIES INC COM	01/10/01	03/07/01	03/12/01	7,465.33	-6,887.58	577.77 P
SLOF2012002	603148106	MINERALS TECHNOLOGIES INC COM	09/11/00	03/07/01	03/12/01	34,011.66	-22,944.24	11,067.42 P
SLOF2012002	603148106	MINERALS TECHNOLOGIES INC COM	09/22/00	03/07/01	03/12/01	15,116.30	9,593.40	5,522.90 P
SLOF2012002	719405102	PHOTONICS INC COM	01/07/01	03/07/01	03/12/01	31,530.71	25,238.64	6,292.07 P
SLOF2012002	741921207	PRUDE INTL INC COM	06/20/00	03/07/01	03/12/01	21,237.99	20,155.94	1,082.05 P
SLOF2012002	812491103	TEXAS INDS INC COM	07/20/00	03/07/01	03/12/01	9,914.49	-9,515.58	398.91 P
SLOF2012002	812491103	TEXAS INDS INC COM	01/09/01	03/07/01	03/12/01	31,395.87	30,027.22	1,368.65 P
SLOF2012002	817319104	TIMKEN CO	01/10/01	03/07/01	03/12/01	44,987.86	32,635.25	12,352.61 P
SLOF2012002	817319104	TIMKEN CO	12/21/00	03/07/01	03/12/01	16,316.41	13,096.00	3,220.41 P
SLOF2012002	92839U107	VISTEON CORP COM	12/07/00	03/07/01	03/12/01	19,054.00	19,054.00	0.00 P
SLOF2012002	961028102	WORTHINGTON INDS INC COM	02/13/01	03/07/01	03/12/01	12,355.58	-8,148.00	3,507.58 P
SLOF2012002	008581105	AAR CORP	02/23/01	03/08/01	03/13/01	41,606.68	85,153.04	94,251.64 P
SLOF2012002	036115103	ANNTAYLOR STORES CORP COM	03/02/01	03/08/01	03/13/01	41,630.01	37,786.05	3,863.96 P
SLOF2012002	036115103	ANNTAYLOR STORES CORP COM	01/26/01	03/08/01	03/13/01	36,564.61	33,504.96	3,059.65 P
SLOF2012002	099724106	FORC WARNER INC COM	11/27/00	03/08/01	03/13/01	39,320.94	-4,233.31	1,411.66 P
SLOF2012002	194693109	COLONIAL BANCORP INC COM	11/27/00	03/08/01	03/13/01	27,920.54	-27,963.53	11,337.39 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	01/18/01	03/08/01	03/13/01	20,294.88	17,596.00	2,698.88 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	63182100	NATURAL MICROSYSTEMS CORP COM	2,200,000.00	01/05/01	03/06/01	03/09/01	22,011.58	17,862.44	4,149.12 P
SLOF2012002	63182100	NATURAL MICROSYSTEMS CORP COM	1,300,000.00	01/09/01	03/06/01	03/09/01	13,006.85	-10,283.78	2,723.07 P
SLOF2012002	63182100	NATURAL MICROSYSTEMS CORP COM	1,000,000.00	01/09/01	03/06/01	03/09/01	10,003.27	-4,357.10	1,648.17 P
SLOF2012002	63182100	NATURAL MICROSYSTEMS CORP COM	500,000.00	01/18/01	03/06/01	03/09/01	5,002.63	-4,221.45	781.18 P
SLOF2012002	675237102	OCEANHEERING INTL INC COM	1,000,000.00	11/14/00	03/06/01	03/09/01	22,854.56	15,732.60	6,321.96 P
SLOF2012002	675237102	OCEANHEERING INTL INC COM	1,000,000.00	12/13/00	03/06/01	03/09/01	16,591.70	5,462.86 P	5,462.86 P
SLOF2012002	69413102	PAPA JOHN'S INTL INC COM	1,800,000.00	02/18/00	03/06/01	03/09/01	39,464.64	2,760.87 P	1,964.95 P
SLOF2012002	719403102	PHOTONICS INC COM	200,000.00	08/23/00	03/06/01	03/09/01	7,443.83	5,478.88	8,380.61 P
SLOF2012002	719403102	PHOTONICS INC COM	800,000.00	08/23/00	03/06/01	03/09/01	29,775.33	21,194.72	12,461.59 P
SLOF2012002	719403102	PHOTONICS INC COM	1,200,000.00	08/23/00	03/06/01	03/09/01	44,662.99	-32,201.40	12,461.59 P
SLOF2012002	719403102	PHOTONICS INC COM	1,000,000.00	09/11/00	03/06/01	03/09/01	37,219.16	23,499.60	11,725.56 P
SLOF2012002	719403102	PHOTONICS INC COM	1,000,000.00	01/17/01	03/06/01	03/09/01	55,131.75	-42,064.40	13,867.35 P
SLOF2012002	74197107	PRIDE INTL INC COM	2,000,000.00	02/26/01	03/06/01	03/09/01	24,136.93	22,228.80	1,908.13 P
SLOF2012002	81162F05	TETRA TECHNOLOGIES INC DBL COM	1,100,000.00	01/18/01	03/06/01	03/09/01	52,318.25	58,523.04	-6,204.79 P
SLOF2012002	81162G05	TETRA TECHNOLOGIES INC DBL COM	2,400,000.00	12/26/00	03/06/01	03/09/01	16,681.04	15,344.20	1,336.84 P
SLOF2012002	817399104	TIMKEN CO	1,000,000.00	01/09/01	03/06/01	03/09/01	8,340.52	7,929.65	410.87 P
SLOF2012002	817399104	TIMKEN CO	1,000,000.00	01/09/01	03/06/01	03/09/01	23,999.13	-23,655.32	2,243.81 P
SLOF2012002	890784106	TOPPS INC	2,500,000.00	01/09/01	03/06/01	03/09/01	9,999.67	9,275.30	724.37 P
SLOF2012002	890784106	TOPPS INC	1,000,000.00	01/09/01	03/06/01	03/09/01	12,206.59	-11,562.50	644.09 P
SLOF2012002	91004107	UNITED STATIONERS INC COM	500,000.00	12/14/00	03/06/01	03/09/01	26,441.11	18,517.86	7,923.25 P
SLOF2012002	91004107	UNITED STATIONERS INC COM	1,800,000.00	12/20/00	03/06/01	03/09/01	14,899.51	-10,537.50	4,166.01 P
SLOF2012002	92189J107	VISTEON CORP COM	12,211,000	12/07/00	03/06/01	03/09/01	10,189.65	-8,185.00	2,004.65 P
SLOF2012002	941811102	WORKINGTON INDS INC COM	1,000,000.00	02/13/01	03/06/01	03/09/01	214,030.00	214,030.00	0.00 P
SLOF2012002	98610202	SLO CLIENT CASH INVESTMENT TR	214,030,000.00	12/13/00	03/07/01	03/12/01	30,697.05	-33,815.04	-3,117.99 P
SLOF2012002	00494105	ACTEL CORP COM	1,400,000.00	02/21/01	03/07/01	03/12/01	29,823.41	-25,897.74	3,925.67 P
SLOF2012002	0073A106	ADTRAN INC	300,000.00	02/22/01	03/07/01	03/12/01	5,423.44	-4,944.24	479.20 P
SLOF2012002	0073A106	ADTRAN INC	800,000.00	10/16/00	03/07/01	03/12/01	22,543.89	31,022.08	8,478.19 P
SLOF2012002	12630105	CTS CORP	1,500,000.00	10/17/00	03/07/01	03/12/01	54,713.25	-12,443.47 P	7,364.24 P
SLOF2012002	12630105	CTS CORP	2,300,000.00	11/27/00	03/07/01	03/12/01	19,845.10	19,845.10	1,874.42 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	1,200,000.00	06/23/00	03/07/01	03/12/01	16,191.66	14,316.24	2,064.98 P
SLOF2012002	216831107	COOPER TIRE & RUBR CO	1,300,000.00	08/29/00	03/07/01	03/12/01	17,540.96	15,475.98	2,064.98 P
SLOF2012002	216831107	COOPER TIRE & RUBR CO	1,600,000.00	01/23/01	03/07/01	03/12/01	56,896.98	-49,294.72	7,602.26 P
SLOF2012002	232120100	CYTE INDS INC COM	2,100,000.00	05/03/00	03/07/01	03/12/01	37,252.02	23,139.48	14,313.54 P
SLOF2012002	24272103	DEB SHOPS INC	800,000.00	03/04/00	03/07/01	03/12/01	14,294.48	8,990.00	5,704.48 P
SLOF2012002	24272103	DEB SHOPS INC	200,000.00	03/01/00	03/07/01	03/12/01	3,573.62	3,173.00	398.62 P
SLOF2012002	24272103	DEB SHOPS INC	900,000.00	04/23/00	03/07/01	03/12/01	16,681.29	12,506.22	4,175.07 P
SLOF2012002	24272103	DEB SHOPS INC	200,000.00	06/23/00	03/07/01	03/12/01	27,684.47	20,540.00	7,144.47 P
SLOF2012002	23447D101	DIAL CORP NEW COM	2,000,000.00	09/21/00	03/07/01	03/12/01	26,300.25	-21,157.07	5,143.18 P
SLOF2012002	23447D101	DIAL CORP NEW COM	1,900,000.00	09/21/00	03/07/01	03/12/01	27,473.25	27,473.25	5,738.98 P
SLOF2012002	370787105	GENERAL SEMICONDUCTOR INC	2,100,000.00	01/06/00	03/07/01	03/12/01	30,013.99	38,236.50	-8,222.51 P
SLOF2012002	370787105	GENERAL SEMICONDUCTOR INC	2,900,000.00	01/10/00	03/07/01	03/12/01	27,944.06	-35,745.84	7,801.78 P
SLOF2012002	370787105	GENERAL SEMICONDUCTOR INC	2,700,000.00	01/12/00	03/07/01	03/12/01	14,549.79	-12,413.39	1,936.40 P
SLOF2012002	466210101	JLG INDS INC COM	1,100,000.00	06/06/00	03/07/01	03/12/01	15,333.48	13,266.90	2,067.48 P
SLOF2012002	466210101	JLG INDS INC COM	200,000.00	06/29/00	03/07/01	03/12/01	2,787.91	2,387.00	400.91 P
SLOF2012002	466210101	JLG INDS INC COM	900,000.00	07/03/00	03/07/01	03/12/01	8,797.86	-6,793.39	2,002.47 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	700,000.00	07/03/00	03/07/01	03/12/01	11,311.54	8,137.08	3,174.46 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	900,000.00	01/09/01	03/07/01	03/12/01	22,396.05	20,207.55	2,188.50 P
SLOF2012002	603151106	MINERALS TECHNOLOGIES INC COM	600,000.00	01/10/01	03/07/01	03/12/01	7,463.35	-6,887.58	577.77 P
SLOF2012002	603151106	MINERALS TECHNOLOGIES INC COM	200,000.00	09/11/00	03/07/01	03/12/01	34,811.66	32,944.24	1,867.42 P
SLOF2012002	603151106	MINERALS TECHNOLOGIES INC COM	900,000.00	09/11/00	03/07/01	03/12/01	15,116.30	-9,593.40	5,522.90 P
SLOF2012002	719403102	PHOTONICS INC COM	400,000.00	09/22/00	03/07/01	03/12/01	33,530.71	25,238.64	8,292.07 P
SLOF2012002	719403102	PHOTONICS INC COM	1,200,000.00	01/17/01	03/07/01	03/12/01	21,237.99	20,155.94	1,082.05 P
SLOF2012002	719403102	PHOTONICS INC COM	1,600,000.00	06/23/00	03/07/01	03/12/01	16,216.41	13,096.00	3,220.41 P
SLOF2012002	99410202	SLO CLIENT CASH INVESTMENT TR	19,034,000.00	02/13/01	03/07/01	03/12/01	19,034.00	-19,034.00	0.00 P
SLOF2012002	000361105	AAR CORP	800,000.00	12/27/00	03/08/01	03/13/01	12,353.58	8,848.00	3,505.58 P
SLOF2012002	094113103	ANNATAYLOR STORES CORP COM	3,400,000.00	02/23/01	03/08/01	03/13/01	94,406.68	-85,153.04	9,253.64 P
SLOF2012002	094113103	ANNATAYLOR STORES CORP COM	1,500,000.00	01/26/01	03/08/01	03/13/01	36,564.61	-33,504.96	3,059.65 P
SLOF2012002	094113103	ANNATAYLOR STORES CORP COM	800,000.00	08/23/00	03/08/01	03/13/01	7,647.04	-6,233.38	1,413.66 P
SLOF2012002	194973106	COLONIAL BANCORP INC COM	600,000.00	11/27/00	03/08/01	03/13/01	39,320.94	-27,963.55	11,357.39 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	3,100,000.00	01/18/01	03/08/01	03/13/01	20,294.68	-17,596.00	2,698.68 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Company Name	Balance	Account Type	Account Date	Balance	Account Date	Balance
SLOF2012002	MASSEY ENERGY CORP COM	3 400 000 S	01/25/01	03/13/01	74 623 46	03/13/01	20 137 46 P
SLOF2012002	METHRODE ELECTRA INC CL A COM	2 100 000 S	03/04/01	03/13/01	36 763 03	03/13/01	6 330 48 P
SLOF2012002	MINEALS TECHNOLOGIES INC COM	400 000 S	03/08/01	03/13/01	14 865 98	03/13/01	1 090 82 P
SLOF2012002	MINEALS TECHNOLOGIES INC COM	400 000 S	03/08/01	03/13/01	14 865 98	03/13/01	1 178 42 P
SLOF2012002	MUELLER INDS INC COM	1 300 000 S	03/08/01	03/13/01	41 130 62	03/13/01	10 191 14 P
SLOF2012002	OCEANEERING INTL INC COM	1 700 000 S	03/08/01	03/13/01	39 653 21	03/13/01	11 447 32 P
SLOF2012002	PAPA JOHNS INTL INC COM	300 000 S	03/08/01	03/13/01	11 749 61	03/13/01	702 21 P
SLOF2012002	PAPA JOHNS INTL INC COM	200 000 S	03/08/01	03/13/01	4 699 84	03/13/01	529 63 P
SLOF2012002	PAPA JOHNS INTL INC COM	2 100 000 S	03/08/01	03/13/01	21 321 75	03/13/01	9 467 93 P
SLOF2012002	PIER 1 IMPORTS INC COM	3 000 000 S	03/08/01	03/13/01	49 459 64	03/13/01	14 534 24 P
SLOF2012002	PIER 1 IMPORTS INC COM	1 500 000 S	03/08/01	03/13/01	20 229 82	03/13/01	6 920 97 P
SLOF2012002	PLAYTEX PRODS INC	300 000 S	03/08/01	03/13/01	4 798 44	03/13/01	409 19 P
SLOF2012002	PLAYTEX PRODS INC	1 100 000 S	03/08/01	03/13/01	10 556 36	03/13/01	414 89 P
SLOF2012002	PLAYTEX PRODS INC	1 300 000 S	03/08/01	03/13/01	12 475 94	03/13/01	383 94 P
SLOF2012002	PLAYTEX PRODS INC	1 000 000 S	03/08/01	03/13/01	9 550 00	03/13/01	3 800 63 P
SLOF2012002	PLAYTEX PRODS INC	1 000 000 S	03/08/01	03/13/01	23 346 24	03/13/01	-1 466 82 P
SLOF2012002	PLAYTEX PRODS INC	1 100 000 S	03/08/01	03/13/01	53 322 72	03/13/01	11 026 40 P
SLOF2012002	TETRA TECH INC NEW	2 400 000 S	03/08/01	03/13/01	33 060 54	03/13/01	3 437 04 P
SLOF2012002	TETRA TECH INC NEW	1 500 000 S	03/08/01	03/13/01	66 121 09	03/13/01	4 641 49 P
SLOF2012002	VINTAGE PETE INC COM	3 000 000 S	03/08/01	03/13/01	16 096 41	03/13/01	3 000 41 P
SLOF2012002	VINTAGE PETE INC COM	1 600 000 S	03/08/01	03/13/01	6 036 16	03/13/01	948 66 P
SLOF2012002	WORTHINGTON INDS INC COM	600 000 S	03/08/01	03/13/01	5 049 30	03/13/01	546 20 P
SLOF2012002	WORTHINGTON INDS INC COM	300 000 S	03/08/01	03/13/01	8 143 41	03/13/01	2 420 00 P
SLOF2012002	ANNATA YLOR STORES CORP COM	900 000 S	03/09/01	03/14/01	24 430 23	03/14/01	708 10 P
SLOF2012002	ANNATA YLOR STORES CORP COM	200 000 S	03/09/01	03/14/01	9 084 34	03/14/01	3 591 88 P
SLOF2012002	BORG WARNER INC COM	1 000 000 S	03/09/01	03/14/01	45 421 68	03/14/01	4 935 02 P
SLOF2012002	BORG WARNER INC COM	1 500 000 S	03/09/01	03/14/01	68 132 52	03/14/01	-6 723 88 P
SLOF2012002	BORG WARNER INC COM	3 200 000 S	03/09/01	03/14/01	21 799 04	03/14/01	-6 340 33 P
SLOF2012002	C COR ELECTRS INC	1 100 000 S	03/09/01	03/14/01	4 929 28	03/14/01	10 298 89 P
SLOF2012002	CHIPPAC INC CL A	1 400 000 S	03/09/01	03/14/01	6 373 61	03/14/01	1 256 31 P
SLOF2012002	CHIPPAC INC CL A	600 000 S	03/09/01	03/14/01	7 491 76	03/14/01	2 109 14 P
SLOF2012002	CHIPPAC INC CL A	1 000 000 S	03/09/01	03/14/01	31 582 34	03/14/01	3 513 31 P
SLOF2012002	CHIPPAC INC CL A	1 000 000 S	03/09/01	03/14/01	4 950 35	03/14/01	1 516 22 P
SLOF2012002	CHIPPAC INC CL A	1 100 000 S	03/09/01	03/14/01	13 613 47	03/14/01	3 107 17 P
SLOF2012002	CONSOLIDATED STORES CORP COM	1 100 000 S	03/09/01	03/14/01	24 673 61	03/14/01	2 048 35 P
SLOF2012002	CONSOLIDATED STORES CORP COM	700 000 S	03/09/01	03/14/01	12 070 12	03/14/01	2 689 12 P
SLOF2012002	CONSOLIDATED STORES CORP COM	900 000 S	03/09/01	03/14/01	18 929 36	03/14/01	18 660 24 P
SLOF2012002	DIAL CORP NEW COM	600 000 S	03/09/01	03/14/01	15 382 40	03/14/01	4 332 96 P
SLOF2012002	DRIL-QUIP INC COM	1 200 000 S	03/09/01	03/14/01	30 764 81	03/14/01	10 751 93 P
SLOF2012002	KEY ENERGY SERVICES INC COM	2 400 000 S	03/09/01	03/14/01	15 661 19	03/14/01	4 647 19 P
SLOF2012002	KEY ENERGY SERVICES INC COM	700 000 S	03/09/01	03/14/01	76 242 41	03/14/01	18 544 02 P
SLOF2012002	KEY ENERGY SERVICES INC COM	3 100 000 S	03/09/01	03/14/01	22 973 43	03/14/01	6 341 73 P
SLOF2012002	MASSEY ENERGY CORP COM	1 000 000 S	03/09/01	03/14/01	18 599 38	03/14/01	-4 674 30 P
SLOF2012002	OCEANEERING INTL INC COM	600 000 S	03/09/01	03/14/01	23 273 88	03/14/01	3 915 07 P
SLOF2012002	SILICONIX INC NEW	500 000 S	03/09/01	03/14/01	15 499 48	03/14/01	4 646 88 P
SLOF2012002	SILICONIX INC NEW	300 000 S	03/09/01	03/14/01	2 991 55	03/14/01	-2 524 65
SLOF2012002	WORTHINGTON INDS INC COM	800 000 S	03/09/01	03/14/01	7 977 41	03/14/01	1 141 43 P
SLOF2012002	WORTHINGTON INDS INC COM	1 300 000 S	03/09/01	03/14/01	14 247 77	03/14/01	-490 72 P
SLOF2012002	WORTHINGTON INDS INC COM	200 000 S	03/09/01	03/14/01	2 191 97	03/14/01	349 19 P
SLOF2012002	AZTAR CORPORATION	1 200 000 S	03/12/01	03/15/01	14 794 66	03/15/01	2 323 90 P
SLOF2012002	COLONIAL BANCORP INC COM	800 000 S	03/12/01	03/15/01	9 807 83	03/15/01	1 009 83 P
SLOF2012002	CONSOLIDATED STORES CORP COM	600 000 S	03/12/01	03/15/01	2 319 40	03/15/01	1 019 45 P
SLOF2012002	COPPER MTN NETWORK INC COM	800 000 S	03/12/01	03/15/01	2 399 92	03/15/01	1 149 60 P
SLOF2012002	COPPER MTN NETWORK INC COM	1 500 000 S	03/12/01	03/15/01	67 244 45	03/15/01	8 706 97 P
SLOF2012002	CYTEC INDS INC COM	600 000 S	03/12/01	03/15/01	7 924 35	03/15/01	1 243 17 P
SLOF2012002	DIAL CORP NEW COM	800 000 S	03/12/01	03/15/01	9 648 79	03/15/01	620 87 P
SLOF2012002	INTERAN INC	600 000 S	03/12/01	03/15/01	9 648 79	03/15/01	620 87 P
SLOF2012002	INTERAN INC	600 000 S	03/12/01	03/15/01	9 648 79	03/15/01	620 87 P
SLOF2012002	INTERAN INC	600 000 S	03/12/01	03/15/01	9 648 79	03/15/01	620 87 P
SLOF2012002	MASSEY ENERGY CORP COM	1 000 000 S	03/12/01	03/15/01	22 466 54	03/15/01	5 789 64 P
SLOF2012002	PLAYTEX PRODS INC	4 000 000 S	03/12/01	03/15/01	38 263 11	03/15/01	1 063 11 P
SLOF2012002	PRIDE INTL INC COM	1 800 000 S	03/12/01	03/15/01	50 210 94	03/15/01	12 332 98 P
SLOF2012002	WORTHINGTON INDS INC COM	1 100 000 S	03/12/01	03/15/01	9 219 82	03/15/01	1 483 31 P
SLOF2012002	WORTHINGTON INDS INC COM	800 000 S	03/12/01	03/15/01	7 371 12	03/15/01	1 397 94 P
SLOF2012002	AZTAR CORPORATION	800 000 S	03/12/01	03/15/01	3 509 88	03/15/01	5 960 12 P
SLOF2012002	CHIPPAC INC CL A	100 000 S	03/13/01	03/16/01	438 74	03/16/01	716 39 P
SLOF2012002	CHIPPAC INC CL A	100 000 S	03/13/01	03/16/01	438 74	03/16/01	728 37 P
SLOF2012002	CHIPPAC INC CL A	100 000 S	03/13/01	03/16/01	438 74	03/16/01	728 37 P
SLOF2012002	CHIPPAC INC CL A	5 100 000 S	03/13/01	03/16/01	22 375 49	03/16/01	-60 186 63
SLOF2012002	CHIPPAC INC CL A	200 000 S	03/13/01	03/16/01	877 47	03/16/01	-697 53 P

Alfred P. Sioan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	169657103	CHIPPAC INC CL A	2,800,000 \$	03/16/01	03/16/01	12,214.59	-21,348.04	16,063.45 P
SLOF2012002	169657103	CHIPPAC INC CL A	2,100,000 \$	03/16/01	03/16/01	9,213.44	-4,296.07 P	7,039.37 P
SLOF2012002	194933909	COLONIAL BANC GROUP INC COM	2,100,000 \$	03/13/01	03/16/01	25,566.64	18,527.25	3,161.40 P
SLOF2012002	217510106	COPPER MTN NETWORK INC COM	2,200,000 \$	03/16/01	03/16/01	6,999.78	-9,761.18	15,501.55 P
SLOF2012002	279331102	EARTHLINK INC COM	4,200,000 \$	03/16/01	03/16/01	44,023.51	29,121.96	2,208.94 P
SLOF2012002	376306106	MASSEY ENERGY CORP COM	400,000 \$	03/16/01	03/16/01	8,879.70	-6,670.76	16,936.44 P
SLOF2012002	376306106	MASSEY ENERGY CORP COM	3,800,000 \$	03/16/01	03/16/01	84,357.18	-67,420.74	10,458.45 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	1,600,000 \$	03/13/01	03/16/01	41,667.25	31,208.80	2,215.69 P
SLOF2012002	6394E108	NAVISTAR INTL CORP NEW COM	400,000 \$	03/13/01	03/16/01	10,416.81	-8,101.12	1,298.05 P
SLOF2012002	125910108	COR ELECTRS INC	500,000 \$	03/14/01	03/19/01	4,403.90	5,701.95	1,808.64 P
SLOF2012002	125910108	COR ELECTRS INC	800,000 \$	03/14/01	03/19/01	7,071.84	8,880.48	5,485.72 P
SLOF2012002	125910108	COR ELECTRS INC	500,000 \$	03/14/01	03/19/01	4,199.90	5,056.25	2,910.20 P
SLOF2012002	125910108	COR ELECTRS INC	1,700,000 \$	03/14/01	03/19/01	15,027.67	-20,513.39	2,286.48 P
SLOF2012002	125910108	COR ELECTRS INC	1,000,000 \$	03/14/01	03/19/01	8,839.80	11,750.00	9,358.32
SLOF2012002	125910108	COR ELECTRS INC	800,000 \$	03/14/01	03/19/01	7,071.84	9,258.32	3,846.14 P
SLOF2012002	125910108	COR ELECTRS INC	1,500,000 \$	03/14/01	03/19/01	13,259.71	-17,105.15	7,072.28 P
SLOF2012002	125910108	COR ELECTRS INC	600,000 \$	03/14/01	03/19/01	4,121.38	-6,705.00	2,582.62 P
SLOF2012002	125910108	COR ELECTRS INC	1,500,000 \$	03/14/01	03/19/01	8,909.70	-16,179.30	7,269.60 P
SLOF2012002	766449108	SAFEGUARD SCIENTIFICS INC	300,000 \$	03/13/01	03/20/01	3,485.38	2,646.75	1,031.63 P
SLOF2012002	195493309	COLONIAL BANC GROUP INC COM	1,200,000 \$	03/13/01	03/20/01	14,741.50	-11,022.00	3,719.50 P
SLOF2012002	195493309	COLONIAL BANC GROUP INC COM	1,500,000 \$	03/13/01	03/20/01	9,753.22	-16,762.50	7,072.28 P
SLOF2012002	366651206	GARTNER INC	100,000 \$	03/15/01	03/20/01	648.35	-1,233.75	585.40 P
SLOF2012002	366651206	GARTNER INC	1,700,000 \$	03/15/01	03/20/01	16,977.84	19,649.62	2,671.78 P
SLOF2012002	546347105	LOUISIANA PAC CORP COM	500,000 \$	03/16/01	03/20/01	4,669.84	-6,664.05	1,994.21 P
SLOF2012002	553531104	MSC SOFTWARE CORP COM	900,000 \$	03/16/01	03/20/01	8,465.72	-12,442.86	-4,037.14 P
SLOF2012002	553531104	MSC SOFTWARE CORP COM	900,000 \$	03/16/01	03/20/01	26,233.00	26,233.00	0.00 P
SLOF2012002	994102102	SLO CLIENT CASH INVESTMENT TR	26,233,000 \$	03/15/01	03/15/01	8,818.00	-4,818.00	0.00 P
SLOF2012002	994102102	SLO CLIENT CASH INVESTMENT TR	8,818,000 \$	03/15/01	03/15/01	15,285.01	19,322.88	-4,037.87 P
SLOF2012002	004934103	ACTEL CORP COM	800,000 \$	03/16/01	03/21/01	21,135.68	21,135.68	5,866.27 P
SLOF2012002	00651F108	ADAPTEC INC COM	1,600,000 \$	03/16/01	03/21/01	13,127.56	11,056.68	2,070.88 P
SLOF2012002	054821013	AZTA CORPORATION	1,200,000 \$	03/16/01	03/21/01	20,873.30	21,178.15	-304.85 P
SLOF2012002	144215103	CARPENTER TECHNOLOGY CORP COM	700,000 \$	03/16/01	03/21/01	20,873.30	20,510.91	362.39 P
SLOF2012002	144215103	CARPENTER TECHNOLOGY CORP COM	700,000 \$	03/16/01	03/21/01	25,679.14	22,957.50	2,721.64 P
SLOF2012002	16161A106	CHEMFEST INC COM	1,000,000 \$	03/16/01	03/21/01	13,091.96	11,133.30	1,956.66 P
SLOF2012002	23547D101	DIAL CORP NEW COM	1,000,000 \$	03/16/01	03/21/01	14,277.62	-31,931.00	-17,660.38 P
SLOF2012002	267475101	DYCOM INDS INC COM	10,000,000 \$	03/16/01	03/21/01	103,315.55	-69,338.00	34,047.55 P
SLOF2012002	279331102	EARTHLINK INC COM	400,000 \$	03/16/01	03/21/01	3,129.89	-4,962.24	8,832.35 P
SLOF2012002	302633102	FSI INTL INC	800,000 \$	03/16/01	03/21/01	6,259.79	12,112.88	5,853.09 P
SLOF2012002	302633102	FSI INTL INC	1,400,000 \$	03/16/01	03/21/01	22,735.44	22,735.44	11,780.81 P
SLOF2012002	302633102	FSI INTL INC	1,200,000 \$	03/16/01	03/21/01	9,389.48	17,804.16	8,414.48 P
SLOF2012002	302633102	FSI INTL INC	1,600,000 \$	03/16/01	03/21/01	12,519.58	21,671.36	9,151.78 P
SLOF2012002	302633102	FSI INTL INC	1,500,000 \$	03/16/01	03/21/01	10,172.16	20,656.61	10,484.45 P
SLOF2012002	302633102	FSI INTL INC	1,000,000 \$	03/16/01	03/21/01	7,824.74	16,381.30	8,556.56 P
SLOF2012002	302633102	FSI INTL INC	800,000 \$	03/16/01	03/21/01	6,259.79	12,840.00	-6,510.21 P
SLOF2012002	302633102	FSI INTL INC	1,000,000 \$	03/16/01	03/21/01	7,824.74	15,747.40	7,922.66 P
SLOF2012002	343313102	LONGVIEW FIBRE CO	500,000 \$	03/16/01	03/21/01	6,259.78	-4,405.00	134.78 P
SLOF2012002	343313102	LONGVIEW FIBRE CO	2,500,000 \$	03/16/01	03/21/01	32,648.90	-32,025.00	622.90 P
SLOF2012002	343313102	LONGVIEW FIBRE CO	700,000 \$	03/16/01	03/21/01	6,259.78	9,677.78	3,136.99 P
SLOF2012002	353531104	MSC SOFTWARE CORP COM	1,200,000 \$	03/16/01	03/21/01	15,669.60	-4,456.82 P	2,457.60 P
SLOF2012002	353531104	MSC SOFTWARE CORP COM	3,800,000 \$	03/16/01	03/21/01	30,943.00	-38,266.76	7,313.76 P
SLOF2012002	668711109	MITEL CORP	1,500,000 \$	03/16/01	03/21/01	15,476.50	-17,934.10	20,023.50 P
SLOF2012002	668711109	MITEL CORP	3,500,000 \$	03/16/01	03/21/01	17,578.50	-37,604.00	20,023.50 P
SLOF2012002	766449108	SAFEGUARD SCIENTIFICS INC	1,600,000 \$	03/16/01	03/21/01	20,063.65	-16,897.60	3,166.05 P
SLOF2012002	79377W108	SAKS INC COM	3,100,000 \$	03/16/01	03/21/01	38,873.32	33,343.98	5,530.34 P
SLOF2012002	79377W108	SAKS INC COM	2,300,000 \$	03/16/01	03/21/01	28,841.49	19,908.80	8,932.69 P
SLOF2012002	79377W108	SAKS INC COM	2,500,000 \$	03/16/01	03/21/01	28,841.49	20,831.56	8,009.93 P
SLOF2012002	79377W108	SAKS INC COM	3,400,000 \$	03/16/01	03/21/01	39,047.69	31,749.62	5,298.27 P
SLOF2012002	863112106	STORAGE TECHNOLOGY CORP COM	39,533,000 \$	03/16/01	03/16/01	39,533.00	0.00 P	0.00 P
SLOF2012002	994102102	SLO CLIENT CASH INVESTMENT TR	1,100,000 \$	03/19/01	03/22/01	26,901.38	26,901.38	2,771.00 P
SLOF2012002	056115103	ANNATYLOX STORES CORP COM	700,000 \$	03/19/01	03/22/01	18,842.43	17,482.78	1,399.65 P
SLOF2012002	056115103	ANNATYLOX STORES CORP COM	300,000 \$	03/19/01	03/22/01	3,183.94	-3,403.98	479.96 P
SLOF2012002	23547D101	DIAL CORP NEW COM	400,000 \$	03/19/01	03/22/01	5,178.58	-4,454.12	724.46 P
SLOF2012002	23547D101	DIAL CORP NEW COM	700,000 \$	03/19/01	03/22/01	9,757.67	-15,106.98	5,349.31 P
SLOF2012002	267475101	DYCOM INDS INC	700,000 \$	03/19/01	03/22/01	9,757.67	22,356.60	12,598.93 P
SLOF2012002	267475101	DYCOM INDS INC	700,000 \$	03/19/01	03/22/01	9,757.67	22,030.33	12,372.66 P

Alfred P. Sioen Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	270321102	EARTHLINK INC COM	1 000 0000 S	11/02/00	03/19/01	03/22/01	10,368 15	-6,973 40	3,434.35 P
SLOF2012002	270321102	EARTHLINK INC COM	2,300 0000 S	11/02/00	03/19/01	03/22/01	23 146 75	15 918 76	7 927 99 P
SLOF2012002	316901103	1ST SOURCE CORP	500 0000 S	11/15/00	03/19/01	03/22/01	9 484 64	7 812.50	1 672.18 P
SLOF2012002	366651206	GARTNER INC	2,700 0000 S	07/19/00	03/19/01	03/22/01	16 484 02	33,311.25	-16 827.23 P
SLOF2012002	366651206	GARTNER INC	700 0000 S	08/14/00	03/19/01	03/22/01	4,273 64	8,347 30	-4 073 66 P
SLOF2012002	303336107	LA Z BOY INC	1 600 0000 S	08/14/00	03/19/01	03/22/01	26,352 88	27,268 96	916 08 P
SLOF2012002	303336107	LA Z BOY INC	1 500 0000 S	09/29/00	03/19/01	03/22/01	24 705 82	-25 451 25	745 43 P
SLOF2012002	303336107	LA Z BOY INC	800 0000 S	03/08/00	03/19/01	03/22/01	13 176 44	-12,044 00	1 128 44 P
SLOF2012002	353331104	MSC SOFTWARE CORP COM	900 0000 S	03/09/00	03/19/01	03/22/01	8 483 92	-16,977 22	-4 722 67 P
SLOF2012002	353331104	MSC SOFTWARE CORP COM	900 0000 S	12/14/00	03/19/01	03/22/01	24 832 33	-12 449 16	3,249 20 P
SLOF2012002	553331104	MSC SOFTWARE CORP COM	1 100 0000 S	12/14/00	03/19/01	03/22/01	8 483 92	-11 733 12	3,249 20 P
SLOF2012002	698813102	PAPA JOHNS INTL INC COM	200 0000 S	12/07/00	03/19/01	03/22/01	4 518 61	3 984 38	534 23 P
SLOF2012002	698813102	PAPA JOHNS INTL INC COM	800 0000 S	12/07/00	03/19/01	03/22/01	16 430 73	14 178 00	2,252 73 P
SLOF2012002	723701106	PITTSBURGH CO BRUNKS GROUP COM	1 000 0000 S	12/01/00	03/19/01	03/22/01	20,538 41	17 635 00	2,903 41 P
SLOF2012002	723701106	PITTSBURGH CO BRUNKS GROUP COM	1 000 0000 S	01/29/01	03/19/01	03/22/01	5 108 75	10 744 00	5,635 27 P
SLOF2012002	766449108	SAFEGUARD SCIENTIFICS INC	1 600 0000 S	01/29/01	03/19/01	03/22/01	17 741 60	17 399 00	9,367 64 P
SLOF2012002	766449108	SAFEGUARD SCIENTIFICS INC	3,300 0000 S	11/02/00	03/19/01	03/22/01	36,348 28	32,756 79	3,591 49 P
SLOF2012002	862111200	STORAGE TECHNOLOGY CORP COM	3 100 0000 S	11/02/00	03/19/01	03/22/01	34 145 36	31 652 55	2,492 81 P
SLOF2012002	862111200	STORAGE TECHNOLOGY CORP COM	1 600 0000 S	11/10/00	03/19/01	03/22/01	17 623 41	16 102 88	1,520 53 P
SLOF2012002	862111200	STORAGE TECHNOLOGY CORP COM	228,164 0000 S	02/21/01	03/19/01	03/22/01	228 164 00	228 164 00	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	17,599 0000 S	02/25/01	03/19/01	03/22/01	17,599 00	17,599 00	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	99 993 0000 S	02/27/01	03/19/01	03/22/01	99 993 00	99 993 00	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	53,241 0000 S	03/03/01	03/19/01	03/22/01	53,241 00	53,241 00	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	800 0000 S	01/23/01	03/20/01	03/23/01	21,827 75	27 006 64	-5 178 89 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	800 0000 S	01/23/01	03/20/01	03/23/01	6 006 01	-9 123 12	-2,317 11 P
SLOF2012002	996102802	ATLAS AIR WORLDWIDE HLDGS INC	800 0000 S	01/30/01	03/20/01	03/23/01	27,224 05	35,264 00	-8 039 93 P
SLOF2012002	123010104	C COR ELECTRS INC	3,200 0000 S	01/30/01	03/20/01	03/23/01	7 636 76	8 200 44	543 68 P
SLOF2012002	123010104	C COR ELECTRS INC	900 0000 S	02/26/01	03/20/01	03/23/01	14 750 58	2,240 63 P	2,240 63 P
SLOF2012002	123010104	C COR ELECTRS INC	1,500 0000 S	09/28/00	03/20/01	03/23/01	44,272 10	26 992 68	17,279 42 P
SLOF2012002	252470101	DIAL CORP NEW COM	3 900 0000 S	11/03/00	03/20/01	03/23/01	3 703 87	3 123 00	688 87 P
SLOF2012002	270321102	1ST SOURCE CORP	700 0000 S	07/19/00	03/20/01	03/23/01	4,391 72	-8,347 50	3,955 78 P
SLOF2012002	316901103	GARTNER INC	1 800 0000 S	01/12/00	03/20/01	03/23/01	10,997 39	15 887 04	-9,972 60 P
SLOF2012002	316901103	GARTNER INC	1,200 0000 S	07/17/00	03/20/01	03/23/01	7 771 60	7 686 00	85 60 P
SLOF2012002	366651206	GARTNER INC	600 0000 S	07/18/00	03/20/01	03/23/01	1,295 27	1,201 00	94 27 P
SLOF2012002	366651206	GARTNER INC	100 0000 S	01/29/01	03/20/01	03/23/01	22,177 00	22,177 00	-11 447 57 P
SLOF2012002	443213102	LONGVIEW FIBRE CO	2 000 0000 S	11/10/00	03/20/01	03/23/01	9,308 37	-8 051 44	1,257 13 P
SLOF2012002	443213102	LONGVIEW FIBRE CO	800 0000 S	02/21/01	03/20/01	03/23/01	8 728 00	580 37 P	580 37 P
SLOF2012002	766449108	SAFEGUARD SCIENTIFICS INC	800 0000 S	02/21/01	03/20/01	03/23/01	15,399 23	13 321 15	121 92 P
SLOF2012002	862111200	STORAGE TECHNOLOGY CORP COM	500 0000 S	07/20/00	03/20/01	03/23/01	21,538 93	21 858 27	299 34 P
SLOF2012002	862111200	STORAGE TECHNOLOGY CORP COM	210,236 0000 S	03/20/01	03/20/01	03/23/01	210,236 00	-210,236 00	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	167,376 0000 S	03/20/01	03/20/01	03/23/01	167,376 00	-167,376 00	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,800 0000 S	01/23/01	03/21/01	03/26/01	75,322 76	94,322 24	-19 170 48 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	900 0000 S	01/13/00	03/21/01	03/26/01	19,909 33	29 832 00	9 922 67 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,200 0000 S	03/21/01	03/21/01	03/26/01	12 669 37	21 829 64	9 160 07 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	500 0000 S	12/18/00	03/21/01	03/26/01	11 034 38	-9 960 99	1 073 63 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	500 0000 S	12/22/00	03/21/01	03/26/01	10 443 35	589 23 P	589 23 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	700 0000 S	01/17/01	03/21/01	03/26/01	15 448 41	16 388 23	1 139 84 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1 000 0000 S	01/18/01	03/21/01	03/26/01	22,069 16	-23 648 00	1,578 84 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	800 0000 S	03/19/01	03/21/01	03/26/01	34 743 32	-24 440 00	10,303 32 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,100 0000 S	03/19/01	03/21/01	03/26/01	24,380 44	22,643 20	1 637 24 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	900 0000 S	09/22/00	03/22/01	03/27/01	24 861 67	21 583 15	3,278 52 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,100 0000 S	01/19/01	03/22/01	03/27/01	17 927 09	11,742 50	6 184 59 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	700 0000 S	10/21/00	03/22/01	03/27/01	21,415 79	21 013 16	402 63 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,500 0000 S	11/03/00	03/22/01	03/27/01	45,890 87	-64,243 65	18,352 68 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	600 0000 S	03/06/01	03/22/01	03/27/01	18,356 39	23,377 66	7 021 27 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	24 878 0000 S	03/09/01	03/22/01	03/27/01	24 878 00	24 878 00	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	86,310 0000 S	01/25/01	03/22/01	03/27/01	86,310 00	86,310 00	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,400 0000 S	01/29/01	03/23/01	03/28/01	41 634 38	73,221 36	-30 846 78 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	200 0000 S	03/23/01	03/23/01	03/28/01	3,532 88	-6 086 60	2,553 72 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	900 0000 S	12/01/00	03/23/01	03/28/01	11 699 61	10 620 00	1 079 61 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	019670104	ARCTIC CAT INC	1 100 0000 S	12/07/00	01/23/01	01/28/01	14,299.52	12,992.43	1,307.09 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	1 800 0000 S	01/25/01	01/28/01	01/28/01	48,611.51	-60,764.94	12,153.43 P
SLOF2012002	270221102	BAKTRUNK INC COM	1 700 0000 S	01/03/00	01/23/01	01/28/01	19,984.19	11,766.04	8,218.15 P
SLOF2012002	535351104	MSC SOFTWARE CORP COM	300 0000 S	03/13/00	01/23/01	01/28/01	2,874.29	-4,149.72	1,275.43 P
SLOF2012002	535351104	MSC SOFTWARE CORP COM	2,500 0000 S	01/13/00	01/23/01	01/28/01	23,932.45	35,078.25	-11,125.80 P
SLOF2012002	535351104	MSC SOFTWARE CORP COM	1 700 0000 S	03/17/00	01/23/01	01/28/01	16,287.66	-21,989.50	5,701.84 P
SLOF2012002	535351104	MSC SOFTWARE CORP COM	1 000 0000 S	10/19/00	01/23/01	01/28/01	9,360.98	7,530.00	2,070.98 P
SLOF2012002	077101000	SALEM COMARNS CORP DEL CL A	500 0000 S	07/10/00	01/23/01	01/28/01	8,155.97	5,337.50	2,818.47 P
SLOF2012002	794693104	ALPHA INDS INC	1,500 0000 S	01/29/01	01/28/01	01/28/01	27,104.99	-45,649.50	18,544.51 P
SLOF2012002	026753109	AMERICAN FRNL HLDGS INC COM	1,200 0000 S	12/01/99	01/29/01	01/29/01	24,899.17	13,197.16	9,702.01 P
SLOF2012002	026751101	DUPONT PHOTOMASKS INC	1 000 0000 S	01/19/01	01/29/01	01/29/01	50,877.11	-45,286.40	5,390.71 P
SLOF2012002	24613X101	DUPONT PHOTOMASKS INC	400 0000 S	03/22/01	01/29/01	01/29/01	20,270.84	16,660.40	3,610.44 P
SLOF2012002	24613X101	DUPONT PHOTOMASKS INC	500 0000 S	09/11/00	01/29/01	01/29/01	3,018.64	-7,931.90	-4,913.26 P
SLOF2012002	249115106	ESS TECHNOLOGY INC COM	400 0000 S	09/22/00	01/29/01	01/29/01	2,414.92	5,789.96	-3,375.04 P
SLOF2012002	249115106	ESS TECHNOLOGY INC COM	400 0000 S	07/17/00	01/29/01	01/29/01	4,360.33	3,335.41	1,024.92 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1 000 0000 S	07/19/00	01/29/01	01/29/01	10,900.83	-8,064.80	2,836.03 P
SLOF2012002	834879102	SKYWEST INC COM	800 0000 S	01/16/01	01/29/01	01/29/01	16,478.81	14,681.84	1,796.97 P
SLOF2012002	834879102	SKYWEST INC COM	1 700 0000 S	03/19/01	01/29/01	01/29/01	35,013.22	-30,600.00	4,413.22 P
SLOF2012002	834879102	SKYWEST INC COM	600 0000 S	03/21/01	01/29/01	01/29/01	12,357.61	11,615.88	741.73 P
SLOF2012002	834879102	SKYWEST INC COM	500 0000 S	11/29/00	01/29/01	01/29/01	7,971.68	-4,750.00	1,221.68 P
SLOF2012002	896103102	TRICO MARINE SVCS INC COM	500 0000 S	03/26/01	01/29/01	01/29/01	79,269.00	79,269.00	0 00 P
SLOF2012002	020753109	SLO CLIENT CASH INVESTMENT TR	79,269 0000 S	03/26/01	01/29/01	01/29/01	18,041.80	30,433.00	12,391.20 P
SLOF2012002	020753109	ALPHA INDS INC	1 000 0000 S	01/29/01	01/29/01	01/29/01	10,823.08	18,242.76	-7,417.68 P
SLOF2012002	020753109	ALPHA INDS INC	600 0000 S	02/07/01	01/29/01	01/29/01	9,029.90	14,131.60	5,130.70 P
SLOF2012002	036115103	ANNTAYLOR STORES CORP COM	1 400 0000 S	01/06/01	01/29/01	01/29/01	38,185.96	34,965.56	3,220.40 P
SLOF2012002	036115103	ANNTAYLOR STORES CORP COM	1,200 0000 S	03/07/01	01/29/01	01/29/01	32,710.83	31,674.84	1,035.99 P
SLOF2012002	040231104	ARGOSY GAMING CO COM	1 600 0000 S	03/15/01	01/29/01	01/29/01	42,684.01	37,563.36	5,120.65 P
SLOF2012002	040231104	ARGOSY GAMING CO COM	1 000 0000 S	03/16/01	01/29/01	01/29/01	26,677.51	23,340.00	3,337.51 P
SLOF2012002	040231104	ARGOSY GAMING CO COM	2 400 0000 S	01/24/01	01/29/01	01/29/01	33,786.79	-25,849.92	7,936.87 P
SLOF2012002	206156101	CONCORD CAMERA CORP	800 0000 S	01/24/01	01/29/01	01/29/01	5,783.16	10,186.16	-4,403.00 P
SLOF2012002	206156101	CONCORD CAMERA CORP	700 0000 S	01/29/01	01/29/01	01/29/01	5,060.27	9,465.05	-4,404.78 P
SLOF2012002	249115106	ESS TECHNOLOGY INC COM	99,222 0000 S	03/27/01	01/29/01	01/29/01	4,237.31	-10,132.43	5,895.12 P
SLOF2012002	249115106	ESS TECHNOLOGY INC COM	1 600 0000 S	03/27/01	01/29/01	01/29/01	9,633.28	23,746.08	-14,060.80 P
SLOF2012002	249115106	ESS TECHNOLOGY INC COM	1,200 0000 S	09/25/00	01/29/01	01/29/01	7,263.96	-15,900.00	8,636.04 P
SLOF2012002	249115106	ESS TECHNOLOGY INC COM	400 0000 S	09/26/00	01/29/01	01/29/01	2,421.32	5,000.00	3,078.68 P
SLOF2012002	249115106	ESS TECHNOLOGY INC COM	1 800 0000 S	11/03/00	01/29/01	01/29/01	21,918.22	12,862.98	9,055.24 P
SLOF2012002	270221102	EARTHLINK INC COM	100 0000 S	02/22/00	01/27/01	01/27/01	933.97	-1,539.26	-623.29 P
SLOF2012002	270221102	EARTHLINK INC COM	300 0000 S	01/27/01	01/27/01	01/27/01	2,801.91	-4,818.00	2,016.09 P
SLOF2012002	270221102	EARTHLINK INC COM	1,500 0000 S	01/27/01	01/27/01	01/27/01	14,009.53	24,671.83	-10,662.32 P
SLOF2012002	270221102	EARTHLINK INC COM	300 0000 S	11/24/00	01/27/01	01/27/01	10,769.64	-8,410.80	2,358.84 P
SLOF2012002	673232102	OCEANEERING INTL INC COM	300 0000 S	01/29/00	01/27/01	01/27/01	6,461.78	-4,799.70	1,662.08 P
SLOF2012002	673232102	OCEANEERING INTL INC COM	1,500 0000 S	02/21/01	01/27/01	01/27/01	22,399.00	18,102.90	4,296.10 P
SLOF2012002	713131103	PIER I IMPORTS INC COM	900 0000 S	12/22/00	01/27/01	01/27/01	11,693.47	7,979.31	3,716.16 P
SLOF2012002	720279108	PIER I IMPORTS INC COM	2,600 0000 S	12/26/00	01/27/01	01/27/01	33,786.91	24,204.96	9,581.95 P
SLOF2012002	720279108	PIER I IMPORTS INC COM	400 0000 S	01/03/01	01/27/01	01/27/01	5,197.99	-3,668.40	1,529.59 P
SLOF2012002	794693104	SALEM COMARNS CORP DEL CL A	1,300 0000 S	07/10/00	01/27/01	01/27/01	21,124.29	13,877.50	7,246.79 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	3 000 0000 S	01/25/01	01/27/01	01/27/01	37,614.87	82,112.10	-24,497.23 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	400 0000 S	11/29/00	01/27/01	01/27/01	6,199.79	5,400.00	799.79 P
SLOF2012002	996103102	SLO CLIENT CASH INVESTMENT TR	117,632 0000 S	03/09/01	01/27/01	01/27/01	117,432.00	-117,432.00	0 00 P
SLOF2012002	019692103	BANCORPSOUTH INC	700 0000 S	07/24/00	01/28/01	04/02/01	9,914.32	10,367.00	-432.68 P
SLOF2012002	019692103	BANCORPSOUTH INC	400 0000 S	03/21/01	04/02/01	04/02/01	5,663.33	-6,054.12	388.79 P
SLOF2012002	336901103	IST SOURCE CORP	900 0000 S	11/13/00	04/02/01	04/02/01	16,743.94	-14,062.50	2,681.44 P
SLOF2012002	63914E108	NAVISTAR INTL CORP NEW COM	900 0000 S	12/17/00	04/02/01	04/02/01	20,193.52	1,966.00 P	1,966.00 P
SLOF2012002	720279108	PIER I IMPORTS INC COM	1 400 0000 S	01/03/01	04/02/01	04/02/01	18,130.37	-12,839.40	5,290.97 P
SLOF2012002	831865309	SMITH A O CORP	700 0000 S	01/24/01	03/28/01	04/02/01	13,243.70	-11,242.00	2,001.70 P
SLOF2012002	891092108	TORLO CO	100 0000 S	04/24/00	03/28/01	04/02/01	4,381.73	-3,035.00	1,346.73 P
SLOF2012002	903771101	USX US STL GROUP COM	1 700 0000 S	05/11/00	03/28/01	04/02/01	74,489.47	56,175.82	18,313.65 P
SLOF2012002	92553R100	VIASYSTEMS GROUP INC COM	3 400 0000 S	01/21/00	03/28/01	04/02/01	49,488.68	-47,678.54	1,722.14 P
SLOF2012002	927460105	VINTAGE PETE INC COM	3 000 0000 S	12/19/00	03/28/01	04/02/01	6,662.77	24,388.10	21,725.33 P
SLOF2012002	927460105	VINTAGE PETE INC COM	800 0000 S	12/22/00	03/28/01	04/02/01	8,007.77	-8,197.28	189.51 P
SLOF2012002	010317105	ALABAMA NATL BANK CORPORATION	900 0000 S	11/29/00	03/29/01	04/03/01	26,492.86	-17,943.75	8,546.11 P
SLOF2012002	010317105	ALABAMA NATL BANK CORPORATION	1 100 0000 S	12/01/00	03/29/01	04/03/01	32,310.17	-23,443.75	8,866.42 P
SLOF2012002	010317105	ALABAMA NATL BANK CORPORATION	600 0000 S	03/07/01	03/29/01	04/03/01	16,165.25	15,837.42	327.83 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	500 0000 S	01/25/01	03/29/01	04/03/01	13,428.20	16,879.15	-3,450.95 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	059692105	BANCORPSOUTH INC	800 0000 S	072400	032901	040301	11,269 62	12,108 24	-438 62 P
SLOF2012002	09643P108	BLYTH INC COM	900 0000 S	020201	032901	040301	20 802 80	20 743 74	59 06 P
SLOF2012002	60315F106	MINERALS TECHNOLOGIES INC COM	200 0000 S	111000	032901	040301	7 030 28	-8 843 78	186 50 P
SLOF2012002	673232102	OCEANENGINEING INTL INC COM	1,400 0000 S	012401	032901	040301	28 097 06	22,398 60	5 698 46 P
SLOF2012002	8311865109	SMITH A O CORP	100 0000 S	072400	032901	040401	1,804 31	1,901 31	191 31 P
SLOF2012002	059692105	BANCORPSOUTH INC	3 000 0000 S	080400	032901	040401	42,054 99	-45 402 90	3,350 91 P
SLOF2012002	361268105	G & K SVCS INC	700 0000 S	080900	032901	040401	13,649 55	-20,562 50	-6,912 95 P
SLOF2012002	361268105	G & K SVCS INC	1,200 0000 S	080900	032901	040401	23,549 16	-35 844 25	10,495 09 P
SLOF2012002	361268105	G & K SVCS INC	1,200 0000 S	080900	032901	040401	31,999 22	8 175 78 P	8 175 78 P
SLOF2012002	366651106	GARTNER INC	500 0000 S	072100	032901	040401	3 137 49	5 898 00	2,764 51 P
SLOF2012002	631812100	NATURAL MICROSYSTEMS CORP COM	1 400 0000 S	011801	032901	040401	12,249 59	-11 820 06	429 53 P
SLOF2012002	709323109	FENNZOIL QUAKER ST CO COM	600 0000 S	032701	032901	040401	2,793 27	2,563 18	218 09 P
SLOF2012002	709323109	FENNZOIL QUAKER ST CO COM	600 0000 S	032801	032901	040401	8,349 80	7 764 90	584 90 P
SLOF2012002	710279108	PIER 1 IMPORTS INC COM	100 0000 S	010201	032901	040401	1,294 07	917 10	376 97 P
SLOF2012002	710279108	PIER 1 IMPORTS INC COM	1,400 0000 S	010301	032901	040401	18 116 93	-12,554 50	5,562 43 P
SLOF2012002	710279108	PIER 1 IMPORTS INC COM	1,900 0000 S	010801	032901	040401	24,517 26	-16,691 49	7,891 77 P
SLOF2012002	805468105	SAWTEK INC	700 0000 S	012501	032901	040401	11,362 58	19 159 49	7 796 91 P
SLOF2012002	805468105	SAWTEK INC	1 700 0000 S	012601	032901	040401	27,594 84	-44 646 03	-17 091 19 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	1,400 0000 S	021401	032901	040401	29,337 55	21 879 62	7 457 93 P
SLOF2012002	927460105	VINTAGE PETE INC COM	300 0000 S	122200	032901	040401	6 063 87	5 990 37	73 50 P
SLOF2012002	943315101	WALUSI MOSSNEE PAPER CORP COM	900 0000 S	102800	032901	040401	3 742 82	2,521 97	1,216 85 P
SLOF2012002	093781102	ARCH CHEMICAL INC COM	900 0000 S	120900	040201	040501	18,958 85	14 445 00	4,513 85 P
SLOF2012002	093781102	ARCH CHEMICAL INC COM	100 0000 S	121300	040201	040501	6,319 62	5,269 64	949 98 P
SLOF2012002	093781102	ARCH CHEMICAL INC COM	100 0000 S	121300	040201	040501	2,713 12	-660 71 P	-660 71 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	400 0000 S	012901	040201	040501	10 860 47	13 863 24	3 004 77 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	900 0000 S	120600	040201	040501	15,240 20	12,147 75	3 132 45 P
SLOF2012002	200435105	COMINCO LTD	1,500 0000 S	120700	040201	040501	25 467 00	20 199 75	5,267 25 P
SLOF2012002	200435105	COMINCO LTD	6 600 0000 S	121300	040201	040501	112,054 80	94 964 76	17 090 04 P
SLOF2012002	200435105	COMINCO LTD	400 0000 S	072100	040201	040501	6 791 20	-6 079 00	712 20 P
SLOF2012002	200435105	COMINCO LTD	100 0000 S	072100	040201	040501	630 97	1 179 20	548 23 P
SLOF2012002	366651106	GARTNER INC	600 0000 S	011101	040201	040501	20,969 30	20 531 34	437 96 P
SLOF2012002	60315F108	MINERALS TECHNOLOGIES INC COM	600 0000 S	032801	040201	040501	8,328 20	7,764 90	563 30 P
SLOF2012002	929297109	FENNZOIL QUAKER ST CO COM	2 100 0000 S	010801	040201	040501	27,243 01	-18 452 91	8 790 10 P
SLOF2012002	710279108	PIER 1 IMPORTS INC COM	2,400 0000 S	120800	040201	040501	51,482 83	-42,324 00	9 158 83 P
SLOF2012002	725701106	PTTISTON CO BRINKS GROUP COM	1,200 0000 S	012601	040201	040501	22,132 17	34,171 67	12,039 50 P
SLOF2012002	405448105	SAWTEK INC	200 0000 S	012401	040201	040501	3 832 95	3,212 00	620 95 P
SLOF2012002	8311865109	SMITH A O CORP	600 0000 S	021401	040201	040501	12,569 63	9,376 98	3 192 65 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	300 0000 S	122200	040201	040501	5 795 80	5,990 37	194 57 P
SLOF2012002	927460105	VINTAGE PETE INC COM	600 0000 S	122600	040201	040501	11,569 59	13,246 58	1 776 99 P
SLOF2012002	927460105	VINTAGE PETE INC COM	600 0000 S	122600	040201	040501	28 774 36	-28,093 36	639 20 P
SLOF2012002	929297109	WMS INDS INC COM	1 400 0000 S	120400	040201	040501	25 142 74	-24,380 08	562 66 P
SLOF2012002	929297109	WMS INDS INC COM	1,200 0000 S	120500	040201	040501	21,550 92	21 811 80	260 88 P
SLOF2012002	929297109	WMS INDS INC COM	400 0000 S	103000	040201	040501	7 183 64	7 624 64	-441 00 P
SLOF2012002	929297109	WALUSI MOSSNEE PAPER CORP COM	500 0000 S	103000	040201	040501	6 371 03	-4,209 95	2,061 08 P
SLOF2012002	943315101	WOLVERINE WORLD WIDE INC COM	700 0000 S	102300	040201	040501	10 097 23	7,207 90	2 889 33 P
SLOF2012002	206136101	SLO CLIENT CASH INVESTMENT TR	297,347 0000 S	050901	040201	040501	293,347 00	293,347 00	0 00 P
SLOF2012002	996102002	CONCORD CAMERA CORP	2,200 0000 S	012001	040301	040601	12,374 59	29 747 30	-17,372 71 P
SLOF2012002	206136101	CONCORD CAMERA CORP	2,500 0000 S	022201	040301	040601	14 082 03	-22,107 00	8 064 97 P
SLOF2012002	206136101	CONCORD CAMERA CORP	3,100 0000 S	030101	040301	040601	17 436 92	21,280 26	3 843 34 P
SLOF2012002	206136101	CONCORD CAMERA CORP	900 0000 S	030101	040301	040601	5 062 33	-6 412 50	1,350 17 P
SLOF2012002	725701106	PTTISTON CO BRINKS GROUP COM	2,400 0000 S	120400	040301	040601	42,171 79	35,270 00	6 901 79 P
SLOF2012002	773581106	ROHN INDS INC COM	100 0000 S	070700	040301	040601	399 99	-437 50	37 51 P
SLOF2012002	773581106	ROHN INDS INC COM	2,200 0000 S	072700	040301	040601	8 799 70	9,250 00	450 30 P
SLOF2012002	8311865109	SMITH A O CORP	100 0000 S	012401	040301	040601	1 183 56	277 56 P	277 56 P
SLOF2012002	81865209	TERAYON COMMUNICATION SYS COM	2,400 0000 S	120600	040301	040601	8 137 16	13 193 12	7 057 96 P
SLOF2012002	929297109	WMS INDS INC COM	700 0000 S	102600	040301	040601	12,310 97	13,243 12	1 032 15 P
SLOF2012002	929297109	WOLVERINE WORLD WIDE INC COM	400 0000 S	102300	040301	040601	5 710 44	-4 118 80	1,591 64 P
SLOF2012002	996102002	SLO CLIENT CASH INVESTMENT TR	339 451 0000 S	030901	040301	040601	339 451 00	-339 451 00	0 00 P
SLOF2012002	996102002	SLO CLIENT CASH INVESTMENT TR	400 0000 S	012901	040401	040901	10,501 45	13 865 34	-3,363 79 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	400 0000 S	012001	040401	040901	-14,297 44	3 793 99 P	3 793 99 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	3,300 0000 S	011001	040401	040901	34,549 18	-30 402 87	4 143 31 P
SLOF2012002	054802105	AZTAR CORPORATION	6 500 0000 S	121400	040401	040901	110,331 00	98 783 75	11,547 25 P
SLOF2012002	200435105	COMINCO LTD	100 0000 S	050400	040401	040901	7 149 76	-4,295 00	2 854 76 P
SLOF2012002	242728103	DEB SHOPS INC	100 0000 S	011101	040401	040901	3 461 58	-3 421 89	39 69 P
SLOF2012002	60315F106	MINERALS TECHNOLOGIES INC COM	400 0000 S	011701	040401	040901	13 846 34	13 823 76	22 58 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

Year	Company Name	Code	Value	Gain/Loss	Cost Basis	Market Value
SLOF201202	PITTSFON CO BRUNKS GROUP COM	040901	2,200,000 \$	13,016.00	04/09/01	46,333.53
SLOF201202	ROHN INDS INC COM	040901	2,500,000 \$	07/27/00	04/09/01	38,797.00
SLOF201202	ROHN INDS INC COM	040901	1,400,000 \$	08/15/00	04/09/01	5,999.67
SLOF201202	SAFEGUARD SCIENTIFICS INC	040901	200,000 \$	01/29/01	04/09/01	5,959.81
SLOF201202	SAFEGUARD SCIENTIFICS INC	040901	3,400,000 \$	02/02/01	04/09/01	789.97
SLOF201202	SMITH A O CORP	040901	100,000 \$	10/02/00	04/09/01	13,429.55
SLOF201202	SMITH A O CORP	040901	200,000 \$	01/24/01	04/09/01	1,174.96
SLOF201202	TELAYON COMMUNICATION SYS COM	040901	100,000 \$	01/21/01	04/09/01	3,753.71
SLOF201202	TELAYON COMMUNICATION SYS COM	040901	100,000 \$	01/21/01	04/09/01	-3,213.00
SLOF201202	WALUSI MOSNIEB PA PER CORP COM	040901	700,000 \$	10/23/00	04/09/01	-2,640.09 P
SLOF201202	WALUSI MOSNIEB PA PER CORP COM	040901	1,100,000 \$	10/23/00	04/09/01	3,893.93
SLOF201202	WOLVERINE WORLD WIDE INC COM	040901	600,000 \$	02/26/00	04/09/01	11,376.70
SLOF201202	WOLVERINE WORLD WIDE INC COM	040901	122,608,000 \$	03/09/91	04/09/01	-4,103.00
SLOF201202	WOLVERINE WORLD WIDE INC COM	040901	122,608,000 \$	03/09/91	04/09/01	-122,608.00
SLOF201202	SLO CLIENT CASH INVESTMENT TR	040901	332,220,000 \$	03/12/01	04/09/01	-223,220.00
SLOF201202	SLO CLIENT CASH INVESTMENT TR	040901	1,300,000 \$	01/09/01	04/09/01	11,770.38 P
SLOF201202	ATLAS AIR WORLDWIDE HLDGS INC	040901	700,000 \$	02/09/01	04/09/01	1,232.49 P
SLOF201202	ATLAS AIR WORLDWIDE HLDGS INC	040901	700,000 \$	02/09/01	04/09/01	16,134.02
SLOF201202	ATLAS AIR WORLDWIDE HLDGS INC	040901	2,000,000 \$	12/14/00	04/09/01	30,993.00
SLOF201202	ATLAS AIR WORLDWIDE HLDGS INC	040901	100,000 \$	01/08/01	04/09/01	440.71 P
SLOF201202	PIER 1 IMPORTS INC COM	040901	2,000,000 \$	01/09/01	04/09/01	8,679.11 P
SLOF201202	PIER 1 IMPORTS INC COM	040901	2,000,000 \$	01/09/01	04/09/01	-17,709.20
SLOF201202	PIER 1 IMPORTS INC COM	040901	4,000,000 \$	02/02/01	04/09/01	8,197.10 P
SLOF201202	SAFEGUARD SCIENTIFICS INC	040901	900,000 \$	01/04/01	04/09/01	28,732.14 P
SLOF201202	VINTAGE PETE INC COM	040901	200,000 \$	10/01/00	04/09/01	-2,369.03 P
SLOF201202	VINTAGE PETE INC COM	040901	200,000 \$	10/01/00	04/09/01	90.08 P
SLOF201202	VINTAGE PETE INC COM	040901	2,300,000 \$	11/15/00	04/09/01	181.31 P
SLOF201202	WALUSI MOSNIEB PA PER CORP COM	040901	300,000 \$	02/02/01	04/09/01	4,233.64 P
SLOF201202	WOLVERINE WORLD WIDE INC COM	040901	1,300,000 \$	02/02/01	04/09/01	9,281.24 P
SLOF201202	WOLVERINE WORLD WIDE INC COM	040901	700,000 \$	02/06/01	04/09/01	789.78 P
SLOF201202	WOLVERINE WORLD WIDE INC COM	040901	300,000 \$	02/06/01	04/09/01	246.12 P
SLOF201202	WOLVERINE WORLD WIDE INC COM	040901	700,000 \$	02/06/01	04/09/01	-43.88 P
SLOF201202	BLYTH INC COM	040901	300,000 \$	01/17/01	04/09/01	643.29 P
SLOF201202	BLYTH INC COM	040901	1,900,000 \$	01/09/01	04/09/01	8,516.09 P
SLOF201202	COMINCO LTD	040901	1,400,000 \$	11/15/00	04/09/01	366.33 P
SLOF201202	SMITH A O CORP	040901	1,400,000 \$	11/15/00	04/09/01	3,429.76 P
SLOF201202	WOLVERINE WORLD WIDE INC COM	040901	241,433,000 \$	03/12/01	04/09/01	0.00 P
SLOF201202	SLO CLIENT CASH INVESTMENT TR	040901	600,000 \$	02/12/01	04/09/01	218.29 P
SLOF201202	ASTEC INDS INC	040901	500,000 \$	02/09/01	04/09/01	1,143.84 P
SLOF201202	ATLAS AIR WORLDWIDE HLDGS INC	040901	500,000 \$	02/12/01	04/09/01	2,89.94 P
SLOF201202	ATLAS AIR WORLDWIDE HLDGS INC	040901	700,000 \$	02/12/01	04/09/01	1,299.74 P
SLOF201202	ATLAS AIR WORLDWIDE HLDGS INC	040901	2,200,000 \$	01/07/01	04/09/01	2,740.86 P
SLOF201202	ATLAS AIR WORLDWIDE HLDGS INC	040901	600,000 \$	01/17/01	04/09/01	-129.63 P
SLOF201202	AZTAR CORPORATION	040901	3,600,000 \$	12/14/00	04/09/01	7,302.60 P
SLOF201202	COMINCO LTD	040901	1,600,000 \$	12/15/00	04/09/01	3,803.04 P
SLOF201202	COMINCO LTD	040901	600,000 \$	03/01/01	04/09/01	739.91 P
SLOF201202	GEORGIA GULF CORP COM PAR	040901	2,300,000 \$	07/19/00	04/09/01	7,157.42 P
SLOF201202	KEY ENERGY SERVICES INC COM	040901	200,000 \$	12/11/00	04/09/01	282.12 P
SLOF201202	KIRBY CORP COM	040901	1,300,000 \$	01/24/01	04/09/01	-13,532.29 P
SLOF201202	MASTEC INC	040901	100,000 \$	01/09/01	04/09/01	472.15 P
SLOF201202	PIER 1 IMPORTS INC COM	040901	700,000 \$	01/10/01	04/09/01	3,313.35 P
SLOF201202	PIER 1 IMPORTS INC COM	040901	900,000 \$	01/17/01	04/09/01	2,311.78 P
SLOF201202	PIER 1 IMPORTS INC COM	040901	4,200,000 \$	12/08/00	04/09/01	14,970.02 P
SLOF201202	PITTSFON CO BRUNKS GROUP COM	040901	1,400,000 \$	02/05/01	04/09/01	10,000.79 P
SLOF201202	SAFEGUARD SCIENTIFICS INC	040901	200,000 \$	02/02/01	04/09/01	1,529.66 P
SLOF201202	SAFEGUARD SCIENTIFICS INC	040901	3,600,000 \$	01/31/01	04/09/01	13,217.72 P
SLOF201202	TELAYON COMMUNICATION SYS COM	040901	2,000,000 \$	01/05/01	04/09/01	789.93 P
SLOF201202	VINTAGE PETE INC COM	040901	1,600,000 \$	01/17/01	04/09/01	346.92 P
SLOF201202	WALUSI MOSNIEB PA PER CORP COM	040901	1,000,000 \$	12/06/00	04/09/01	1,867.98 P
SLOF201202	WHAS INDS INC COM	040901	500,000 \$	02/13/00	04/09/01	1,280.15 P
SLOF201202	ASTEC INDS INC	040901	2,900,000 \$	02/12/01	04/09/01	-462.03 P
SLOF201202	CHOICE HOTELS INTL INC COM	040901	1,400,000 \$	02/18/00	04/09/01	-970.42 P
SLOF201202	COMINCO LTD	040901	400,000 \$	01/17/01	04/09/01	4,027.63 P
SLOF201202	COMINCO LTD	040901	300,000 \$	12/15/00	04/09/01	932.67 P
SLOF201202	COMINCO LTD	040901	800,000 \$	07/21/00	04/09/01	-4,713.60 P
SLOF201202	GARTNER INC	040901	1,800,000 \$	07/24/00	04/09/01	10,733.36 P
SLOF201202	GEORGIA GULF CORP COM PAR	040901	700,000 \$	03/01/01	04/09/01	11,991.33



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	466210101	JLG INDS INC COM	400 0000 S	06/20/00	04/10/01	04/16/01	5,132.45	-4,774.00	778.45 P
SLOF2012002	466210101	JLG INDS INC COM	200 0000 S	12/20/00	04/10/01	04/16/01	2,776.23	1,925.20	851.03 P
SLOF2012002	49723106	KIRBY CORP COM	200 0000 S	12/11/00	04/10/01	04/16/01	4,169.92	3,881.08	288.84 P
SLOF2012002	976323109	MASTEC INC	700 0000 S	01/24/01	04/10/01	04/16/01	9,432.74	17,044.64	7,613.90 P
SLOF2012002	976323109	MASTEC INC	1,400 0000 S	01/26/01	04/10/01	04/16/01	18,865.49	29,274.38	-10,518.89 P
SLOF2012002	711311105	PERICOM SEMICONDUCTOR CORP	800 0000 S	02/28/01	04/10/01	04/16/01	10,127.42	9,654.88	472.54 P
SLOF2012002	769742107	ROADWAY EXPRESS INC DEL	1,600 0000 S	03/19/01	04/10/01	04/16/01	36,806.77	31,222.84	5,583.93 P
SLOF2012002	769742107	ROADWAY EXPRESS INC DEL	300 0000 S	03/23/01	04/10/01	04/16/01	6,991.27	-6,358.11	543.16 P
SLOF2012002	764449108	SAFE GUARD SCIENTIFICS INC	400 0000 S	02/05/01	04/10/01	04/16/01	1,438.71	-4,255.64	2,786.93 P
SLOF2012002	803448105	SAFE GUARD SCIENTIFICS INC	1,200 0000 S	02/07/01	04/10/01	04/16/01	4,376.13	11,920.80	7,574.67 P
SLOF2012002	803448105	SAFE GUARD SCIENTIFICS INC	2,000 0000 S	02/09/01	04/10/01	04/16/01	7,293.55	18,875.00	-11,579.45 P
SLOF2012002	803448105	SAFE GUARD SCIENTIFICS INC	1,400 0000 S	01/26/01	04/10/01	04/16/01	22,307.69	14,952.37 P	14,952.37 P
SLOF2012002	807351101	SAWTEK INC	3,400 0000 S	01/29/01	04/10/01	04/16/01	49,391.61	87,417.21	38,021.60 P
SLOF2012002	807351101	SAWTEK INC	4,600 0000 S	02/02/01	04/10/01	04/16/01	21,256.42	12,297.09 P	12,297.09 P
SLOF2012002	810775101	TEBAYON COMMUNICATION SYS COM	1,500 0000 S	01/17/01	04/10/01	04/16/01	13,486.74	27,135.74	-14,639.00 P
SLOF2012002	810775101	TEBAYON COMMUNICATION SYS COM	2,500 0000 S	02/07/01	04/10/01	04/16/01	542.90	-1,037.76	-944.86 P
SLOF2012002	927460103	WHAS INDS INC COM	300 0000 S	12/14/00	04/10/01	04/16/01	3,379.75	-5,718.48	-9,098.23 P
SLOF2012002	927460103	WHAS INDS INC COM	300 0000 S	12/17/00	04/10/01	04/16/01	17,457.66	19,322.88	1,865.22 P
SLOF2012002	004934105	ACTEL CORP COM	800 0000 S	03/18/01	04/10/01	04/16/01	28,186.48	27,995.00	1,806.51 P
SLOF2012002	004934105	ACTEL CORP COM	1,200 0000 S	02/07/01	04/10/01	04/16/01	38,670.04	29,666.52	8,993.52 P
SLOF2012002	007544105	ADVANCED FIBER COMMUNICATIONS	400 0000 S	02/07/01	04/10/01	04/16/01	7,742.06	16,596.60	-8,854.54 P
SLOF2012002	020731109	ALPHA INDS INC	600 0000 S	02/08/01	04/10/01	04/16/01	7,742.06	10,275.84	-2,533.78 P
SLOF2012002	020731109	ALPHA INDS INC	400 0000 S	02/12/01	04/10/01	04/16/01	9,677.58	13,178.00	-3,500.42 P
SLOF2012002	020731109	ALPHA INDS INC	500 0000 S	02/14/01	04/10/01	04/16/01	56,129.95	-45,229.70	-9,099.25 P
SLOF2012002	020731109	ALPHA INDS INC	2,900 0000 S	02/16/01	04/10/01	04/16/01	30,531.98	-25,419.50	-5,112.48 P
SLOF2012002	042391107	ART TECHNOLOGY GRP INC OC-COM	5,000 0000 S	04/03/01	04/10/01	04/16/01	11,613.09	19,090.08	-7,476.99 P
SLOF2012002	042391107	ART TECHNOLOGY GRP INC OC-COM	3,400 0000 S	04/04/01	04/10/01	04/16/01	60,546.26	59,401.94	1,144.32 P
SLOF2012002	042391107	ART TECHNOLOGY GRP INC OC-COM	800 0000 S	10/11/00	04/10/01	04/16/01	20,835.30	-20,040.00	795.30 P
SLOF2012002	16361A106	CHEMPFIRST INC COM	800 0000 S	02/26/01	04/10/01	04/16/01	10,322.84	-45,600.00	35,277.16 P
SLOF2012002	200336105	COMDISCO INC DEL COM	3,800 0000 S	03/29/01	04/10/01	04/16/01	6,544.14	-30,116.90	23,572.76 P
SLOF2012002	200336105	COMDISCO INC DEL COM	1,400 0000 S	03/07/01	04/10/01	04/16/01	3,289.89	-4,211.66	-7,501.77 P
SLOF2012002	217510106	COPPER MTH NETWORK INC COM	1,300 0000 S	03/18/01	04/10/01	04/16/01	9,314.81	8,708.96	575.85 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	200 0000 S	03/29/01	04/10/01	04/16/01	2,003.17	-2,631.25	-628.08 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	100 0000 S	08/24/00	04/10/01	04/16/01	16,023.31	20,346.40	-4,323.02 P
SLOF2012002	361268103	G & K SVCS INC	800 0000 S	10/20/00	04/10/01	04/16/01	4,066.35	-4,251.74	245.39 P
SLOF2012002	361268103	G & K SVCS INC	200 0000 S	01/18/01	04/10/01	04/16/01	22,301.25	20,556.60	1,744.65 P
SLOF2012002	361268103	G & K SVCS INC	1,200 0000 S	02/01/01	04/10/01	04/16/01	11,150.63	-13,073.00	77.63 P
SLOF2012002	373200203	GEORGIA GULF CORP COM PAR	600 0000 S	02/09/01	04/10/01	04/16/01	19,599.52	-13,210.16	5,889.16 P
SLOF2012002	373200203	GEORGIA GULF CORP COM PAR	1,700 0000 S	07/19/00	04/10/01	04/16/01	2,305.80	1,511.18	794.62 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	200 0000 S	07/20/00	04/10/01	04/16/01	20,082.52	18,612.40	1,469.92 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1,900 0000 S	03/19/01	04/10/01	04/16/01	90,300.00	88,200.00	2,100.00 P
SLOF2012002	326197107	LENNOX INTL INC COM	3,000 0000 S	02/27/01	04/10/01	04/16/01	9,050.00	7,151.76	1,878.24 P
SLOF2012002	394079105	MICHAEL FOODS INC NEW COM	300 0000 S	10/13/00	04/10/01	04/16/01	57,190.00	-56,168.75	1,021.25 P
SLOF2012002	394079105	MICHAEL FOODS INC NEW COM	1,900 0000 S	02/26/01	04/10/01	04/16/01	17,599.83	-20,763.80	-3,163.95 P
SLOF2012002	406711109	MITTEL CORP	2,200 0000 S	02/02/01	04/10/01	04/16/01	34,399.70	-37,872.89	3,473.19 P
SLOF2012002	406711109	MITTEL CORP	4,300 0000 S	02/06/01	04/10/01	04/16/01	12,276.83	10,861.74	1,415.11 P
SLOF2012002	406711109	MITTEL CORP	900 0000 S	02/18/01	04/10/01	04/16/01	16,369.13	16,200.00	169.13 P
SLOF2012002	711311105	PERICOM SEMICONDUCTOR CORP	1,200 0000 S	02/08/01	04/10/01	04/16/01	39,538.74	-36,716.52	2,842.42 P
SLOF2012002	711311105	PERICOM SEMICONDUCTOR CORP	2,900 0000 S	03/09/01	04/10/01	04/16/01	21,980.07	-19,186.80	2,793.27 P
SLOF2012002	719405102	PHOTONICS INC COM	1,200 0000 S	09/22/00	04/10/01	04/16/01	32,970.10	-25,931.40	7,038.70 P
SLOF2012002	719405102	PHOTONICS INC COM	300 0000 S	10/04/00	04/10/01	04/16/01	8,242.52	-6,237.12	2,005.40 P
SLOF2012002	719405102	PHOTONICS INC COM	3,400 0000 S	01/17/01	04/10/01	04/16/01	49,081.19	-37,425.50	11,575.69 P
SLOF2012002	720779108	PIER 1 IMPORTS INC COM	800 0000 S	07/23/01	04/10/01	04/16/01	14,435.06	16,954.96	-2,519.90 P
SLOF2012002	769742107	ROADWAY EXPRESS INC DEL	1,800 0000 S	03/28/01	04/10/01	04/16/01	1,130.93	-42,522.50	43,653.43 P
SLOF2012002	769742107	ROADWAY EXPRESS INC DEL	300 0000 S	02/09/01	04/10/01	04/16/01	1,130.93	2,830.95	-1,700.02 P
SLOF2012002	764449108	SAFE GUARD SCIENTIFICS INC	1,700 0000 S	02/20/01	04/10/01	04/16/01	6,408.61	8,119.13	-1,710.52 P
SLOF2012002	764449108	SAFE GUARD SCIENTIFICS INC	2,500 0000 S	02/20/01	04/10/01	04/16/01	44,363.52	70,497.75	-26,134.23 P
SLOF2012002	803448105	SAFE GUARD SCIENTIFICS INC	900 0000 S	01/29/01	04/10/01	04/16/01	24,704.17	24,200.00	504.17 P
SLOF2012002	803448105	SAFE GUARD SCIENTIFICS INC	1,700 0000 S	01/13/01	04/10/01	04/16/01	27,449.08	25,219.10	2,229.98 P
SLOF2012002	873531101	TECHNITROL INC	1,000 0000 S	02/07/01	04/10/01	04/16/01	4,783.34	-4,032.62 P	8,816.96 P
SLOF2012002	873531101	TECHNITROL INC	1,500 0000 S	02/14/01	04/10/01	04/16/01	4,222.35	7,414.05	-3,191.70 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	81169101	TESORO PETE CORP	4,000,000 S	08/21/00	04/17/01	04/17/01	52,038.26	38,200.00	13,838.26 P
SLOF2012002	81169101	TESORO PETE CORP	1,300,000 S	08/22/00	04/17/01	04/17/01	16,912.45	4,578.68 P	4,578.68 P
SLOF2012002	927460105	VINTAGE PETE INC COM	1,400,000 S	01/17/01	04/17/01	04/17/01	28,135.99	27,813.52	272.47 P
SLOF2012002	927460105	VINTAGE PETE INC COM	400,000 S	01/17/01	04/17/01	04/17/01	7,551.44	486.13 P	486.13 P
SLOF2012002	929297109	WMS INDS INC COM	200,000 S	12/14/00	04/17/01	04/17/01	3,590.31	-3,609.12	-18.74 P
SLOF2012002	929297109	WMS INDS INC COM	500,000 S	02/26/01	04/17/01	04/17/01	8,975.94	-9,023.25	-49.31 P
SLOF2012002	978097105	WOLVERINE WORLD WIDE INC COM	700,000 S	11/15/00	04/17/01	04/17/01	9,815.84	-8,104.46	1,711.38 P
SLOF2012002	0074A105	ADVANCED FIBER COMMUNICATIONS	800,000 S	03/28/01	04/17/01	04/17/01	11,999.59	-12,491.04	-491.45 P
SLOF2012002	0074A105	ADVANCED FIBER COMMUNICATIONS	200,000 S	03/29/01	04/17/01	04/17/01	2,599.90	2,897.92	101.98 P
SLOF2012002	0074A105	ADVANCED FIBER COMMUNICATIONS	500,000 S	03/29/01	04/17/01	04/17/01	7,281.36	7,244.80	43.56 P
SLOF2012002	0075A105	ADVANCED FIBER COMMUNICATIONS	1,700,000 S	03/30/01	04/17/01	04/17/01	24,780.41	24,313.74	466.67 P
SLOF2012002	0075A105	ADVANCED FIBER COMMUNICATIONS	300,000 S	04/04/01	04/17/01	04/17/01	4,373.01	-3,600.00	773.01 P
SLOF2012002	020253109	ALPHA INDS INC	1,500,000 S	02/16/01	04/17/01	04/17/01	29,226.72	33,739.50	3,512.78 P
SLOF2012002	00855109	ALPHA INDS INC	2,000,000 S	02/21/01	04/17/01	04/17/01	59,602.30	-40,033.40	1,013.10 P
SLOF2012002	020753109	ALPHA INDS INC	100,000 S	02/21/01	04/17/01	04/17/01	1,951.11	-1,787.50	163.61 P
SLOF2012002	020753109	ALPHA INDS INC	100,000 S	02/22/01	04/17/01	04/17/01	27,315.61	24,482.36	2,833.25 P
SLOF2012002	020753109	ALPHA INDS INC	1,400,000 S	02/23/01	04/17/01	04/17/01	4,500.37	-4,430.11	-3,959.54 P
SLOF2012002	217410106	COOPER MTN NETWORK INC COM	1,500,000 S	01/05/01	04/17/01	04/17/01	5,238.01	22,883.64	13,645.63 P
SLOF2012002	217410106	COOPER MTN NETWORK INC COM	3,900,000 S	02/02/01	04/17/01	04/17/01	18,512.30	-17,477.92	1,034.38 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	100,000 S	03/06/01	04/17/01	04/17/01	4,638.13	-4,181.23	446.88 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	1,000,000 S	04/02/01	04/17/01	04/17/01	46,281.23	-41,642.90	4,638.33 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	400,000 S	04/03/01	04/17/01	04/17/01	18,512.30	-16,472.56	2,039.74 P
SLOF2012002	44120107	INTERTAN INC	800,000 S	06/04/00	04/17/01	04/17/01	10,645.56	8,990.00	1,655.56 P
SLOF2012002	461120107	KEY ENERGY SERVICES INC COM	2,500,000 S	07/28/00	04/17/01	04/17/01	29,070.32	18,895.75	10,180.77 P
SLOF2012002	526107107	LENNOX INTL INC COM	300,000 S	03/19/01	04/17/01	04/17/01	5,287.32	-4,898.00	-389.32 P
SLOF2012002	57632109	MASTEC INC	1,000,000 S	01/26/01	04/17/01	04/17/01	13,719.14	7,512.56 P	7,512.56 P
SLOF2012002	57632109	MASTEC INC	4,200,000 S	01/21/01	04/17/01	04/17/01	57,620.39	79,643.34	22,022.95 P
SLOF2012002	60671109	MITTEL CORP	500,000 S	02/06/01	04/17/01	04/17/01	3,994.87	-4,406.15	-411.28 P
SLOF2012002	60671109	MITTEL CORP	1,000,000 S	02/12/01	04/17/01	04/17/01	7,989.73	8,629.90	640.17 P
SLOF2012002	60671109	MITTEL CORP	2,000,000 S	02/13/01	04/17/01	04/17/01	15,979.46	17,501.80	1,522.34 P
SLOF2012002	60671109	MITTEL CORP	1,100,000 S	02/15/01	04/17/01	04/17/01	8,788.70	10,696.09	1,707.39 P
SLOF2012002	60671109	MITTEL CORP	900,000 S	02/16/01	04/17/01	04/17/01	7,190.76	-4,230.85	-1,140.09 P
SLOF2012002	60671109	MITTEL CORP	2,800,000 S	02/26/01	04/17/01	04/17/01	22,371.23	22,649.48	278.25 P
SLOF2012002	71383105	PERICOM SEMICONDUCTOR CORP	1,300,000 S	03/09/01	04/17/01	04/17/01	13,271.56	-12,664.80	610.76 P
SLOF2012002	71383105	PERICOM SEMICONDUCTOR CORP	300,000 S	11/28/00	04/17/01	04/17/01	17,233.02	-16,737.50	515.52 P
SLOF2012002	903377101	USX U S STL GROUP COM	2,700,000 S	12/01/00	04/17/01	04/17/01	42,226.32	-43,223.76	-997.44 P
SLOF2012002	903377101	USX U S STL GROUP COM	1,400,000 S	01/23/01	04/17/01	04/17/01	21,899.13	20,996.50	898.63 P
SLOF2012002	903377101	USX U S STL GROUP COM	1,800,000 S	01/26/01	04/17/01	04/17/01	28,150.88	-27,638.44	492.44 P
SLOF2012002	903377101	USX U S STL GROUP COM	700,000 S	02/13/01	04/17/01	04/17/01	10,947.56	-11,177.74	-230.18 P
SLOF2012002	927460105	VINTAGE PETE INC COM	1,100,000 S	01/18/01	04/17/01	04/17/01	22,153.25	-20,785.71	1,367.54 P
SLOF2012002	09972A106	BORG WARNER INC COM	5,400,000 S	09/20/00	04/16/01	04/16/01	34,931.47	33,748.00	1,183.47 P
SLOF2012002	461120107	INTERTAN INC	1,200,000 S	06/12/00	04/16/01	04/16/01	13,873.42	13,372.00	2,301.42 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	500,000 S	07/28/00	04/16/01	04/16/01	6,027.55	3,777.95	2,249.60 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1,100,000 S	07/24/00	04/16/01	04/16/01	13,260.60	8,755.20	4,505.40 P
SLOF2012002	49726A106	KIRBY CORP COM	600,000 S	12/11/00	04/16/01	04/16/01	12,209.95	11,643.24	566.71 P
SLOF2012002	526107107	LENNOX INTL INC COM	2,000,000 S	02/19/01	04/16/01	04/16/01	28,678.30	19,392.00	1,086.30 P
SLOF2012002	78255108	RUSSELL CORP	900,000 S	10/11/00	04/16/01	04/16/01	15,317.03	13,432.50	1,884.53 P
SLOF2012002	903377101	USX U S STL GROUP COM	300,000 S	02/14/01	04/16/01	04/16/01	4,711.04	-4,700.85	10.19 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	200,000 S	02/14/01	04/16/01	04/16/01	4,395.61	3,125.66	1,269.95 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	1,000,000 S	02/15/01	04/16/01	04/16/01	21,978.06	-15,675.90	6,302.16 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	1,200,000 S	02/16/01	04/16/01	04/16/01	24,373.64	-19,479.60	6,894.04 P
SLOF2012002	909914103	UNITED DOMINION INDS LTD	2,000,000 S	02/26/01	04/16/01	04/16/01	43,946.13	-33,321.80	10,624.33 P
SLOF2012002	927460105	VINTAGE PETE INC COM	900,000 S	01/18/01	04/16/01	04/16/01	18,437.32	17,006.49	1,430.83 P
SLOF2012002	927460105	VINTAGE PETE INC COM	400,000 S	01/23/01	04/16/01	04/16/01	8,194.36	-7,920.52	273.84 P
SLOF2012002	947423109	WEBB DEL CORP	1,800,000 S	12/03/00	04/16/01	04/16/01	34,472.30	-47,226.96	-7,245.34 P
SLOF2012002	947423109	WEBB DEL CORP	900,000 S	12/04/00	04/16/01	04/16/01	27,236.15	23,907.51	3,328.64 P
SLOF2012002	947423109	WEBB DEL CORP	900,000 S	12/08/00	04/16/01	04/16/01	27,236.15	23,661.27	3,574.88 P
SLOF2012002	947423109	WEBB DEL CORP	200,000 S	12/11/00	04/16/01	04/16/01	6,032.48	-5,399.18	433.30 P
SLOF2012002	03937R102	ARCH CHEMICAL INC COM	300,000 S	12/13/00	04/17/01	04/20/01	5,990.80	5,369.64	621.16 P
SLOF2012002	03937R102	ARCH CHEMICAL INC COM	100,000 S	01/29/01	04/17/01	04/20/01	1,996.93	1,844.58	152.35 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	099724106	BORG WARNER INC COM	500 0000 \$	01/31/01	04/17/01	04/20/01	21,917.32	21,992.50	924.82 P
SLOF2012002	099724106	BORG WARNER INC COM	100 0000 \$	02/22/01	04/17/01	04/20/01	4,383.46	-4,184.10	1,993.36 P
SLOF2012002	200435105	BORG WARNER INC COM	1,200 0000 \$	01/22/01	04/17/01	04/20/01	22,249.20	17,577.84	4,671.36 P
SLOF2012002	200435105	COMINCO LTD	200 0000 \$	01/22/01	04/17/01	04/20/01	3,708.20	3,079.56	628.64 P
SLOF2012002	372917708	GENZYME CORP COM BIOSURGERY	51 0000 \$	01/25/00	04/17/01	04/20/01	205.01	849.10	-644.09 P
SLOF2012002	372917708	GENZYME CORP COM BIOSURGERY	484 8000 \$	01/25/00	04/17/01	04/20/01	1,948.83	7,729.20	5,780.37 P
SLOF2012002	372917708	GENZYME CORP COM BIOSURGERY	164 2000 \$	09/20/00	04/17/01	04/20/01	660.06	-2,726.51	2,066.45 P
SLOF2012002	416779107	GENZYME CORP COM BIOSURGERY	3 600 0000 \$	07/24/00	04/17/01	04/20/01	23,948.20	16,333.92	7,614.28 P
SLOF2012002	492914106	INFORMAX CORP COM	1 900 0000 \$	04/20/01	04/17/01	04/20/01	15,070.80	15,070.80	9,937.87 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	2 000 0000 \$	02/21/00	04/17/01	04/20/01	24,261.75	18,957.20	6,304.55 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	700 0000 \$	12/21/00	04/17/01	04/20/01	14,073.65	12,985.00	1,088.65 P
SLOF2012002	497366106	KEY ENERGY SERVICES INC COM	900 0000 \$	12/08/00	04/17/01	04/20/01	18,579.01	15,871.50	2,707.51 P
SLOF2012002	725781106	KIRBY CORP COM	600 0000 \$	01/23/01	04/17/01	04/20/01	16,297.37	15,844.04	456.33 P
SLOF2012002	927460105	PITTSBURGH CO BRINKS GROUP COM	1 200 0000 \$	02/26/01	04/17/01	04/20/01	21,563.28	21,660.60	97.32 P
SLOF2012002	932927109	VINTAGE PETE INC COM	1 200 0000 \$	12/27/00	04/17/01	04/20/01	13,471.22	13,272.00	199.22 P
SLOF2012002	000516105	WAAS INDS INC COM	1 000 0000 \$	02/22/01	04/17/01	04/20/01	27,855.07	24,721.20	3,133.87 P
SLOF2012002	007384106	AUTRAN INC	900 0000 \$	02/23/01	04/17/01	04/20/01	23,069.54	20,702.34	2,367.20 P
SLOF2012002	007384106	AUTRAN INC	900 0000 \$	03/21/01	04/17/01	04/20/01	31,522.23	28,359.24	3,162.99 P
SLOF2012002	008232108	AFILIATED MANAGERS GROUP INC	600 0000 \$	03/21/01	04/17/01	04/20/01	31,522.23	-28,690.20	2,832.03 P
SLOF2012002	008232108	AFILIATED MANAGERS GROUP INC	3 200 0000 \$	03/08/01	04/17/01	04/20/01	82,298.77	30,618.88	31,677.89 P
SLOF2012002	020735109	ALPHA INDS INC	400 0000 \$	03/09/01	04/17/01	04/20/01	10,287.10	-6,142.52	1,644.58 P
SLOF2012002	020735109	ALPHA INDS INC	600 0000 \$	02/27/01	04/17/01	04/20/01	20,374.19	-13,818.40	6,737.79 P
SLOF2012002	020735109	ALPHA INDS INC	2 600 0000 \$	03/01/01	04/17/01	04/20/01	66,186.13	-35,706.58	31,159.55 P
SLOF2012002	020735109	ALPHA INDS INC	100 0000 \$	02/12/01	04/17/01	04/20/01	1,423.48	1,450.00	-26.52 P
SLOF2012002	046224101	ASTEC INDS INC	900 0000 \$	02/13/01	04/17/01	04/20/01	12,429.34	-13,143.67	3,163.33 P
SLOF2012002	046224101	ASTEC INDS INC	1 700 0000 \$	12/11/00	04/17/01	04/20/01	27,111.71	-30,143.38	-3,031.67 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2 100 0000 \$	12/12/00	04/17/01	04/20/01	33,490.94	-37,340.52	-3,849.58 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	300 0000 \$	12/20/00	04/17/01	04/20/01	4,784.42	-3,433.50	1,281.92 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2 200 0000 \$	01/20/00	04/17/01	04/20/01	35,085.74	33,831.82	1,253.92 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	700 0000 \$	01/18/01	04/17/01	04/20/01	14,011.78	14,881.09	-869.31 P
SLOF2012002	361268105	G & S VCS INC	1 047 8000 \$	01/26/00	04/17/01	04/20/01	4,307.15	-17,398.49	13,091.34 P
SLOF2012002	372917708	GENZYME CORP COM BIOSURGERY	151 2000 \$	01/27/00	04/17/01	04/20/01	625.64	2,394.24	1,918.60 P
SLOF2012002	416779107	GENZYME CORP COM BIOSURGERY	3 200 0000 \$	09/20/00	04/17/01	04/20/01	21,290.95	-14,972.76	8,218.19 P
SLOF2012002	416779107	GENZYME CORP COM BIOSURGERY	100 0000 \$	01/21/01	04/17/01	04/20/01	1,443.12	1,896.27	-453.15 P
SLOF2012002	416779107	GENZYME CORP COM BIOSURGERY	2 200 0000 \$	02/05/01	04/17/01	04/20/01	33,191.80	-44,202.93	-11,012.13 P
SLOF2012002	416779107	GENZYME CORP COM BIOSURGERY	2 200 0000 \$	02/06/01	04/17/01	04/20/01	27,419.31	-36,348.09	-8,929.78 P
SLOF2012002	416779107	GENZYME CORP COM BIOSURGERY	1 300 0000 \$	11/17/99	04/17/01	04/20/01	7,939.76	3,590.00	2,268.76 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1 200 0000 \$	12/08/00	04/17/01	04/20/01	25,127.16	21,162.00	3,965.16 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1 200 0000 \$	02/29/01	04/17/01	04/20/01	20,613.51	19,899.96	713.55 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1 200 0000 \$	03/01/01	04/17/01	04/20/01	20,613.51	19,950.00	663.51 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1 100 0000 \$	04/03/01	04/17/01	04/20/01	18,893.72	17,957.72	936.00 P
SLOF2012002	701081101	PARKER DRILLING CO COM	200 0000 \$	10/12/00	04/17/01	04/20/01	5,329.72	2,293.00	3,036.72 P
SLOF2012002	701081101	PARKER DRILLING CO COM	800 0000 \$	10/23/00	04/17/01	04/20/01	14,118.89	11,760.00	2,358.89 P
SLOF2012002	701081101	PARKER DRILLING CO COM	500 0000 \$	10/27/00	04/17/01	04/20/01	8,824.30	7,712.50	1,111.80 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1 500 0000 \$	07/10/00	04/17/01	04/20/01	23,264.37	16,012.50	7,251.87 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1 000 0000 \$	07/11/00	04/17/01	04/20/01	15,509.58	10,873.00	4,634.58 P
SLOF2012002	701081101	PARKER DRILLING CO COM	300 0000 \$	01/29/01	04/17/01	04/20/01	6,974.77	-4,459.73	1,484.96 P
SLOF2012002	803468105	SAWTEK INC	2 200 0000 \$	01/20/01	04/17/01	04/20/01	51,148.29	-62,148.72	11,700.43 P
SLOF2012002	803468105	SAWTEK INC	500 0000 \$	01/31/01	04/17/01	04/20/01	11,624.61	14,166.25	-2,541.64 P
SLOF2012002	803468105	SAWTEK INC	1 800 0000 \$	02/14/01	04/17/01	04/20/01	24,222.23	20,205.10	4,017.13 P
SLOF2012002	803468105	SAWTEK INC	1 400 0000 \$	02/21/01	04/17/01	04/20/01	22,028.40	20,173.30	1,855.10 P
SLOF2012002	803468105	SAWTEK INC	1 000 0000 \$	04/16/01	04/17/01	04/20/01	11,039.63	9,120.00	1,919.63 P
SLOF2012002	803468105	SAWTEK INC	200 0000 \$	12/19/00	04/17/01	04/20/01	26,080.43	23,373.50	2,706.93 P
SLOF2012002	803468105	SAWTEK INC	600 0000 \$	02/23/01	04/17/01	04/20/01	5,514.82	-4,600.52	9,143.30 P
SLOF2012002	803468105	SAWTEK INC	1 800 0000 \$	02/27/01	04/17/01	04/20/01	16,544.45	14,262.06	2,282.39 P
SLOF2012002	803468105	SAWTEK INC	1 800 0000 \$	02/28/01	04/17/01	04/20/01	29,133.28	-30,083.02	951.74 P
SLOF2012002	803468105	SAWTEK INC	1 800 0000 \$	02/29/01	04/17/01	04/20/01	15,614.48	-15,500.00	314.48 P
SLOF2012002	803468105	SAWTEK INC	900 0000 \$	02/20/01	04/17/01	04/20/01	8,674.71	-4,442.35	232.36 P
SLOF2012002	803468105	SAWTEK INC	500 0000 \$	02/21/01	04/17/01	04/20/01	9,663.67	-4,296.48	5,067.19 P
SLOF2012002	803468105	SAWTEK INC	1 600 0000 \$	02/13/01	04/17/01	04/20/01	13,145.67	13,145.67	77.21 P
SLOF2012002	803468105	SAWTEK INC	900 0000 \$	02/13/01	04/17/01	04/20/01	17,424.62	15,252.00	1,899.62 P
SLOF2012002	803468105	SAWTEK INC	1 200 0000 \$	03/20/01	04/17/01	04/20/01	24,684.88	21,993.75	2,691.13 P
SLOF2012002	803468105	SAWTEK INC	1 700 0000 \$	03/20/01	04/17/01	04/20/01	31,279.71	30,793.00	486.71 P
SLOF2012002	210149106	CONSOLIDATED STORES CORP COM	2 100 0000 \$	01/23/01	04/17/01	04/20/01	15,639.85	15,484.00	155.85 P
SLOF2012002	210149106	CONSOLIDATED STORES CORP COM	2 100 0000 \$	12/20/00	04/17/01	04/20/01	33,847.50	25,318.50	8,529.00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOP2012002	361268103	G & K SVCS INC	600 0000 S	01/18/01	04/24/01	12,035.59	12,755.22	-719.63 P
SLOP2012002	372917708	GENZYME CORP COM BIOSURGERY	938 6000 S	01/27/00	04/24/01	3,809.18	15,936.68	12,127.50 P
SLOP2012002	372917708	GENZYME CORP COM BIOSURGERY	261 4000 S	01/28/00	04/24/01	1,660.85	4,620.87	3,560.02 P
SLOP2012002	456779107	INFORMIX CORP COM	2,800 0000 S	09/20/00	04/24/01	19,648.62	12,704.16	6,944.46 P
SLOP2012002	497266106	KIRBY CORP COM	200 0000 S	12/27/00	04/24/01	4,941.56	-3,710.00	331.56 P
SLOP2012002	497266106	KIRBY CORP COM	900 0000 S	01/03/01	04/24/01	2,020.78	2,114.30	93.72 P
SLOP2012002	497266106	KIRBY CORP COM	100 0000 S	01/23/01	04/24/01	2,003.00	2,003.00	17.78 P
SLOP2012002	497266106	KIRBY CORP COM	900 0000 S	02/06/01	04/24/01	13,450.76	-17,217.99	-3,767.23 P
SLOP2012002	591530200	MASTECH INC	1,600 0000 S	02/23/01	04/24/01	26,183.12	-22,757.12	3,426.00 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	800 0000 S	02/26/01	04/24/01	13,093.16	12,478.56	613.00 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	100 0000 S	02/27/01	04/24/01	13,091.56	12,400.00	691.56 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	200 0000 S	02/27/01	04/24/01	3,272.89	-3,113.84	159.05 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	900 0000 S	12/11/00	04/24/01	23,484.71	18,227.52	5,257.19 P
SLOP2012002	720279108	NAVISTAR INTL CORP NEW COM	4,100 0000 S	01/17/01	04/24/01	58,596.05	-45,130.75	13,463.30 P
SLOP2012002	720279108	PIER 1 IMPORTS INC COM	600 0000 S	10/27/00	04/24/01	10,256.19	9,255.00	1,001.19 P
SLOP2012002	805448103	SAWTEK INC	1,000 0000 S	01/31/01	04/24/01	9,200.37	28,332.50	-5,081.53 P
SLOP2012002	805448103	SAWTEK INC	400 0000 S	02/03/01	04/24/01	9,200.37	10,050.00	749.63 P
SLOP2012002	811609101	TESORO PETE CORP	2,000 0000 S	08/22/00	04/24/01	30,012.39	18,975.00	11,037.39 P
SLOP2012002	815541108	THREE-FIVE SYS INC	400 0000 S	02/27/01	04/24/01	6,700.81	-6,768.84	-68.03 P
SLOP2012002	815541108	THREE-FIVE SYS INC	1,000 0000 S	02/27/01	04/24/01	13,259.07	14,409.50	1,349.57 P
SLOP2012002	903377101	USX U S STL GROUP COM	1,600 0000 S	02/22/01	04/24/01	25,214.51	-22,923.52	2,290.99 P
SLOP2012002	903377101	USX U S STL GROUP COM	1,300 0000 S	04/16/01	04/24/01	14,298.48	-11,856.00	2,442.48 P
SLOP2012002	931370103	WALTER INDS INC COM	900 0000 S	11/15/00	04/24/01	14,749.51	10,420.02	4,329.49 P
SLOP2012002	978697103	WOLVERINE WORLD WIDE INC COM	2,300 0000 S	12/27/00	04/25/01	25,391.14	25,438.00	-46.86 P
SLOP2012002	000361103	AAR CORP	900 0000 S	12/19/00	04/25/01	22,613.81	-20,994.75	1,619.06 P
SLOP2012002	004954103	ACTEL CORP COM	200 0000 S	02/27/01	04/25/01	5,545.15	-4,794.02	791.13 P
SLOP2012002	007341106	ADTRAN INC	500 0000 S	03/28/01	04/25/01	13,862.89	12,696.30	1,166.59 P
SLOP2012002	007341106	ADTRAN INC	2,400 0000 S	03/09/01	04/25/01	64,703.20	27,850.08 P	37,853.12
SLOP2012002	020753109	ALPHA INDS INC	2,200 0000 S	02/05/01	04/25/01	38,123.85	-36,770.58	1,353.27 P
SLOP2012002	032515108	ANADIGICS INC	2,000 0000 S	02/21/01	04/25/01	34,638.04	-30,989.20	3,748.84 P
SLOP2012002	032515108	ANADIGICS INC	1,100 0000 S	12/21/00	04/25/01	2,941.36	1,149.12	1,125.19 P
SLOP2012002	034423108	ANDREW CORP COM	400 0000 S	01/24/01	04/25/01	7,041.45	2,154.16	1,211.03 P
SLOP2012002	034916104	ANSWERTEK INC	1,100 0000 S	01/25/01	04/25/01	3,345.21	27,343.75	14,721.34 P
SLOP2012002	125011108	C CUBE MICROSYSTEMS INC COM	2,500 0000 S	01/25/01	04/25/01	42,063.09	27,343.75	14,721.34 P
SLOP2012002	125011108	C CUBE MICROSYSTEMS INC COM	100 0000 S	04/20/01	04/25/01	1,675.90	2,930.13	256.23 P
SLOP2012002	144315103	CARPENTER TECHNOLOGY CORP COM	500 0000 S	08/17/00	04/25/01	13,269.50	15,484.80	2,099.30 P
SLOP2012002	144281503	CARPENTER TECHNOLOGY CORP COM	900 0000 S	03/29/01	04/25/01	9,848.37	9,054.00	794.37 P
SLOP2012002	210169100	CONSOLIDATED STORES CORP COM	300 0000 S	01/23/01	04/25/01	3,287.79	-3,318.00	35.21 P
SLOP2012002	210169100	CONSOLIDATED STORES CORP COM	3,300 0000 S	01/24/01	04/25/01	36,110.48	36,498.00	-387.52 P
SLOP2012002	210169100	CONSOLIDATED STORES CORP COM	400 0000 S	12/20/00	04/25/01	6,897.13	-4,874.00	2,063.13 P
SLOP2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	700 0000 S	12/21/00	04/25/01	12,139.97	-4,392.16	3,747.81 P
SLOP2012002	416779107	INFORMIX CORP COM	1,400 0000 S	09/20/00	04/25/01	9,799.67	-6,532.08	3,447.39 P
SLOP2012002	482646102	K SWISS INC CL A	500 0000 S	10/19/00	04/25/01	13,771.73	13,019.65	752.08 P
SLOP2012002	482646102	K SWISS INC CL A	100 0000 S	10/20/00	04/25/01	2,754.35	2,505.73	248.62 P
SLOP2012002	482646102	KEANE INC COM	1,900 0000 S	03/05/01	04/25/01	29,076.06	-28,010.94	1,065.12 P
SLOP2012002	486665102	KEANE INC COM	2,200 0000 S	03/06/01	04/25/01	33,667.01	-34,221.66	-554.65 P
SLOP2012002	486665102	KEANE INC COM	2,000 0000 S	03/08/01	04/25/01	30,606.37	30,060.60	545.77 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	2,000 0000 S	02/28/01	04/25/01	36,387.59	31,138.40	5,248.99 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	1,700 0000 S	03/01/01	04/25/01	30,939.28	28,163.39	2,765.89 P
SLOP2012002	591530200	METHODE ELECTRS INC CL A COM	900 0000 S	03/12/01	04/25/01	16,574.32	14,516.64	1,837.68 P
SLOP2012002	63934E108	NAVISTAR INTL CORP NEW COM	600 0000 S	12/11/00	04/25/01	10,385.01	8,101.12	2,283.89 P
SLOP2012002	701081101	PARKER DRILLING CO COM	1,000 0000 S	11/17/99	04/25/01	6,621.77	-4,730.00	1,891.77 P
SLOP2012002	719405102	PHOTRONICS INC COM	600 0000 S	10/10/00	04/25/01	29,266.22	20,990.40	8,475.82 P
SLOP2012002	719405102	PHOTRONICS INC COM	600 0000 S	01/17/01	04/25/01	17,539.73	12,337.86	5,221.87 P
SLOP2012002	720279108	PIER 1 IMPORTS INC COM	1,400 0000 S	01/17/01	04/25/01	19,697.06	15,410.90	4,286.36 P
SLOP2012002	746216103	SFS TECHNOLOGIES INC	200 0000 S	03/09/01	04/25/01	28,273.05	-29,138.62	-755.57 P
SLOP2012002	746216103	SFS TECHNOLOGIES INC	600 0000 S	03/12/01	04/25/01	9,457.64	9,708.70	-251.02 P
SLOP2012002	746216103	SFS TECHNOLOGIES INC	500 0000 S	02/05/01	04/25/01	11,724.86	12,562.90	-837.64 P
SLOP2012002	805468103	SAWTEK INC	200 0000 S	02/07/01	04/25/01	4,689.94	3,040.72	1,649.22 P
SLOP2012002	811609101	TESORO PETE CORP	1,000 0000 S	08/22/00	04/25/01	14,059.32	9,487.50	4,571.82 P
SLOP2012002	815541108	THREE-FIVE SYS INC	900 0000 S	03/15/01	04/25/01	14,891.44	14,348.79	542.65 P
SLOP2012002	815541108	THREE-FIVE SYS INC	400 0000 S	03/16/01	04/25/01	6,618.42	-6,103.04	515.38 P

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1623877

SLOF2012002	90337T101	USX U S STL GROUP COM	1,300,000.00	02/22/01	04/23/01	04/25/01	23,602.31	21,490.80	2,111.51	P
SLOF2012002	90337T101	USX U S STL GROUP COM	1,100,000.00	02/23/01	04/23/01	04/25/01	17,308.36	15,817.12	1,491.24	P
SLOF2012002	929297109	WMS INDS INC COM	500,000.00	02/26/01	04/23/01	04/25/01	9,741.27	9,023.25	716.02	P
SLOF2012002	929297109	WMS INDS INC COM	200,000.00	02/27/01	04/23/01	04/25/01	3,896.51	3,723.88	176.63	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	900,000.00	11/15/00	04/23/01	04/25/01	14,345.32	10,420.02	3,923.50	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	500,000.00	11/12/00	04/23/01	04/25/01	7,969.72	5,840.30	2,129.43	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	1,400,000.00	12/03/00	04/23/01	04/25/01	22,313.25	-17,755.08	4,568.17	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	600,000.00	12/07/00	04/23/01	04/25/01	9,563.68	7,791.96	1,771.72	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	600,000.00	12/15/00	04/23/01	04/25/01	8,960.52	8,560.52	1,503.16	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	1,100,000.00	03/14/01	04/23/01	04/25/01	9,943.78	23,545.96	13,602.18	P
SLOF2012002	064397108	APW LTD SHS	1,300,000.00	03/15/01	04/23/01	04/25/01	11,751.73	30,229.29	-18,477.56	P
SLOF2012002	064397108	APW LTD SHS	300,000.00	03/15/01	04/23/01	04/25/01	4,704.89	-4,636.33	68.51	P
SLOF2012002	033513108	ANAADIGICS INC	900,000.00	02/21/01	04/23/01	04/25/01	16,069.41	15,196.23	873.18	P
SLOF2012002	034425108	ANDREW CORP COM	900,000.00	02/21/01	04/23/01	04/25/01	5,316.47	-4,928.07	428.40	P
SLOF2012002	034425108	ANDREW CORP COM	300,000.00	02/23/01	04/23/01	04/25/01	18,396.85	21,636.32	3,239.47	P
SLOF2012002	144285103	CARPENTER TECHNOLOGY CORP COM	700,000.00	08/10/00	04/23/01	04/25/01	103,541.88	-80,068.56	23,473.32	P
SLOF2012002	206435105	COMINCO LTD	5,200,000.00	01/22/01	04/23/01	04/25/01	37,552.96	26,375.36	11,177.60	P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2,200,000.00	12/21/00	04/23/01	04/25/01	39,259.92	32,200.00	7,959.92	P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2,300,000.00	01/02/01	04/23/01	04/25/01	1,908.93	-2,135.87	2,169.94	P
SLOF2012002	361281105	G & K SVCS INC	100,000.00	01/18/01	04/23/01	04/25/01	5,423.82	-7,418.28	-1,994.46	P
SLOF2012002	428291108	HEXCEL CORP NEW	600,000.00	07/20/00	04/23/01	04/25/01	6,527.78	8,707.23	2,179.45	P
SLOF2012002	428291108	HEXCEL CORP NEW	700,000.00	07/21/00	04/23/01	04/25/01	75,151.08	-48,548.04	26,603.04	P
SLOF2012002	456791107	INFORMIX CORP COM	10,700,000.00	09/20/00	04/23/01	04/25/01	18,102.95	18,036.36	66.59	P
SLOF2012002	486665102	KEANE INC COM	1,200,000.00	03/08/01	04/23/01	04/25/01	12,068.64	11,640.00	388.64	P
SLOF2012002	486665102	KEANE INC COM	800,000.00	03/09/01	04/23/01	04/25/01	14,314.87	15,482.04	1,167.17	P
SLOF2012002	486665102	KEANE INC COM	700,000.00	11/08/00	04/23/01	04/25/01	14,823.98	-10,426.46	4,397.52	P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1,100,000.00	08/21/00	04/23/01	04/25/01	39,081.41	28,341.80	10,739.61	P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	2,800,000.00	08/22/00	04/23/01	04/25/01	34,338.85	-34,051.00	287.85	P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1,700,000.00	01/23/01	04/23/01	04/25/01	8,684.71	-11,478.66	2,793.95	P
SLOF2012002	497366106	KIRBY CORP COM	600,000.00	02/06/01	04/23/01	04/25/01	1,612.96	1,187.05	238.09	P
SLOF2012002	378325109	MASTEC INC	100,000.00	03/12/01	04/23/01	04/25/01	24,323.81	-20,193.16	4,130.65	P
SLOF2012002	391530200	METHODE ELECTRS INC CL A COM	1,300,000.00	03/13/01	04/23/01	04/25/01	9,504.81	-6,450.00	3,054.81	P
SLOF2012002	391530200	METHODE ELECTRS INC CL A COM	1,500,000.00	11/17/99	04/23/01	04/25/01	8,609.71	-4,168.93	2,440.78	P
SLOF2012002	701081101	PARKER DRILLING CO COM	300,000.00	10/27/00	04/23/01	04/25/01	5,739.81	-4,246.88	1,492.91	P
SLOF2012002	719405102	PHOTONICS INC COM	200,000.00	12/26/00	04/23/01	04/25/01	28,205.05	-29,124.10	-912.05	P
SLOF2012002	719405102	PHOTONICS INC COM	600,000.00	03/12/01	04/23/01	04/25/01	14,102.53	14,563.00	-462.47	P
SLOF2012002	784626103	SPS TECHNOLOGIES INC	300,000.00	03/14/01	04/23/01	04/25/01	27,076.02	30,244.32	-3,168.30	P
SLOF2012002	805468105	SAWTEK INC	1,200,000.00	02/07/01	04/23/01	04/25/01	20,307.01	19,930.03	376.96	P
SLOF2012002	805468105	SAWTEK INC	900,000.00	02/09/01	04/23/01	04/25/01	40,614.02	38,048.76	2,565.26	P
SLOF2012002	805468105	SAWTEK INC	1,800,000.00	02/12/01	04/23/01	04/25/01	43,624.22	29,411.25	14,212.97	P
SLOF2012002	811609101	TESORO PETE CORP	3,100,000.00	08/25/00	04/23/01	04/25/01	4,837.34	5,026.63	209.29	P
SLOF2012002	883541108	THREE FIVE SYS INC	300,000.00	02/27/01	04/23/01	04/25/01	11,287.12	12,004.51	717.39	P
SLOF2012002	883541108	THREE FIVE SYS INC	700,000.00	02/28/01	04/23/01	04/25/01	36,404.10	33,072.16	3,331.94	P
SLOF2012002	90337T101	USX U S STL GROUP COM	2,300,000.00	02/23/01	04/23/01	04/25/01	15,827.87	14,987.40	860.47	P
SLOF2012002	90337T101	USX U S STL GROUP COM	1,000,000.00	02/26/01	04/23/01	04/25/01	16,148.18	15,841.04	307.14	P
SLOF2012002	927460105	VINTAGE PETE INC COM	800,000.00	01/23/01	04/23/01	04/25/01	1,633.88	1,343.42	310.46	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	100,000.00	12/15/00	04/23/01	04/25/01	11,577.19	9,737.21	1,839.98	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	700,000.00	12/19/00	04/23/01	04/25/01	18,192.73	-14,630.00	3,562.73	P
SLOF2012002	978097103	WOLVERINE WORLD WIDE INC COM	1,100,000.00	12/20/00	04/23/01	04/25/01	1,104.96	853.62	251.34	P
SLOF2012002	981811102	WORKINGTON INDS INC COM	100,000.00	03/28/01	04/27/01	04/27/01	19,988.53	18,906.16	1,082.37	P
SLOF2012002	981811102	WORKINGTON INDS INC COM	400,000.00	03/28/01	04/27/01	04/27/01	24,985.67	23,515.00	1,470.67	P
SLOF2012002	008232108	AFFILIATED MANAGERS GROUP INC	500,000.00	03/29/01	04/24/01	04/27/01	19,988.53	18,750.28	1,238.25	P
SLOF2012002	008232108	AFFILIATED MANAGERS GROUP INC	400,000.00	03/30/01	04/24/01	04/27/01	17,845.40	16,426.90	1,418.50	P
SLOF2012002	008232108	AFFILIATED MANAGERS GROUP INC	1,000,000.00	02/23/01	04/24/01	04/27/01	999.96	574.56	425.40	P
SLOF2012002	036916104	ANSWERTHINK INC	200,000.00	12/21/00	04/24/01	04/27/01	2,636.82	-3,093.76	-456.94	P
SLOF2012002	144285105	CARPENTER TECHNOLOGY CORP COM	100,000.00	08/10/00	04/24/01	04/27/01	31,641.86	39,804.72	-8,162.86	P
SLOF2012002	144285105	CARPENTER TECHNOLOGY CORP COM	1,200,000.00	08/29/00	04/24/01	04/27/01	1,703.94	-1,400.00	303.94	P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	1,000,000.00	01/02/01	04/24/01	04/27/01	30,706.97	26,953.02	3,753.95	P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	800,000.00	01/10/01	04/24/01	04/27/01	13,647.54	13,041.20	606.34	P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	1,300,000.00	01/18/01	04/24/01	04/27/01	25,213.56	27,636.31	-2,422.75	P
SLOF2012002	303726103	G & K SVCS INC	2,200,000.00	07/21/00	04/24/01	04/27/01	20,134.60	27,363.58	-7,228.98	P
SLOF2012002	428291108	HEXCEL CORP NEW	300,000.00	11/06/00	04/24/01	04/27/01	10,232.16	11,658.60	-1,426.44	P
SLOF2012002	428291108	HEXCEL CORP NEW	500,000.00	03/13/01	04/24/01	04/27/01	2,046.43	-2,271.76	1,653.31	P
SLOF2012002	915203100	METHODE ELECTRS INC CL A COM	1,700,000.00	03/13/01	04/24/01	04/27/01	30,615.97	26,406.44	4,209.53	P
SLOF2012002	628832105	NCI BLDG SYS INC COM	400,000.00	01/18/01	04/24/01	04/27/01	3,786.07	-7,975.44	-4,189.37	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Company Name	Account Type	Balance	Check Number	Check Date	Check Amount	Check Description	Check Status
SLOF2012002	621832105	NCI BLDG SYS INC COM	300 0000 S	04/24/01	04/27/01	2 839.55		5 656.02
SLOF2012002	811609101	TESORO PETE CORP	2,500 0000 S	04/24/01	04/27/01	35 672.80		23 718.75
SLOF2012002	815541108	THREE-FIVE SYS INC	1,300 0000 S	04/24/01	04/27/01	20 468.46		-1 823.63 P
SLOF2012002	927460105	VINTAGE PETE INC COM	600 0000 S	04/24/01	04/27/01	9 446.98		-1 138.02 P
SLOF2012002	927460105	VINTAGE PETE INC COM	800 0000 S	04/24/01	04/27/01	16 060.50		219.46 P
SLOF2012002	928297109	WMS INDS INC COM	600 0000 S	04/24/01	04/27/01	12,043.38		127.10 P
SLOF2012002	911811102	WORKINGTON INDS INC COM	1,300 0000 S	04/24/01	04/27/01	11 647.83		470.19 P
SLOF2012002	911811102	WORKINGTON INDS INC COM	1 000 0000 S	04/24/01	04/27/01	14 437.05		3,339.99 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	157,332.0000 S	04/24/01	04/27/01	11 105.63		3,233.93 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	389,647 0000 S	04/24/01	04/27/01	157,332.00		0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	168 774 0000 S	04/24/01	04/27/01	389 647 00		0 00 P
SLOF2012002	004934105	ACTEL CORP COM	200 0000 S	04/25/01	04/30/01	4,511.85		5,533.04
SLOF2012002	004934105	ACTEL CORP COM	1,200 0000 S	04/25/01	04/30/01	37,311.08		2,511.92 P
SLOF2012002	004934105	ACTEL CORP COM	900 0000 S	04/25/01	04/30/01	20 483.32		1,903.90 P
SLOF2012002	004934105	ACTEL CORP COM	100 0000 S	04/25/01	04/30/01	2,275.52		56.81 P
SLOF2012002	004934105	ACTEL CORP COM	200 0000 S	04/25/01	04/30/01	4,739.82		1 668.36 P
SLOF2012002	004934105	ACTEL CORP COM	1 700 0000 S	04/25/01	04/30/01	40,218.48		16,228.04 P
SLOF2012002	020753109	ALPHA INDS INC	600 0000 S	04/25/01	04/30/01	9 856.14		638.27 P
SLOF2012002	020753109	ALPHA INDS INC	600 0000 S	04/25/01	04/30/01	11,207.62		1,333.74 P
SLOF2012002	034423108	ARTESYN TECHNOLOGIES INC COM	800 0000 S	04/25/01	04/30/01	1,365.95		346.72 P
SLOF2012002	043137109	BROOKLINE BANCORP INC COM	800 0000 S	04/25/01	04/30/01	10 927.64		1 914.28 P
SLOF2012002	113791106	BROOKLINE BANCORP INC COM	800 0000 S	04/25/01	04/30/01	9,261.64		1 535.43 P
SLOF2012002	113791106	BROOKLINE BANCORP INC COM	700 0000 S	04/25/01	04/30/01	23,299.02		6,892.77 P
SLOF2012002	12501N108	C CUBE MICROSYSTEMS INC COM	1,300 0000 S	04/25/01	04/30/01	15,532.84		5,046.18 P
SLOF2012002	12501N108	C CUBE MICROSYSTEMS INC COM	1 000 0000 S	04/25/01	04/30/01	33 906.36		10,378.28 P
SLOF2012002	150926103	CELERITEK INC COM	2,800 0000 S	04/25/01	04/30/01	33 879.39		2,759.39 P
SLOF2012002	20337107	COMANSCOPE INC COM	2,000 0000 S	04/25/01	04/30/01	30 905.44		31,570.16 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	3,300 0000 S	04/25/01	04/30/01	5,142.21		2,332.62 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	300 0000 S	04/25/01	04/30/01	34,520.70		3,547.85 P
SLOF2012002	300726103	FAIRCHILD SEMICONDUCTOR INTL	1 900 0000 S	04/25/01	04/30/01	11,749.58		1 146.76 P
SLOF2012002	361268103	G & K SVCS INC	600 0000 S	04/25/01	04/30/01	32 856.86		1 726.86 P
SLOF2012002	486665102	KEANE INC COM	2,200 0000 S	04/25/01	04/30/01	15,217.48		3 477.08 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1,200 0000 S	04/25/01	04/30/01	17 055.01		2,594.61 P
SLOF2012002	466347105	LOUISIANA PAC CORP COM	300 0000 S	04/25/01	04/30/01	3 009.71		-177.04 P
SLOF2012002	565347105	LOUISIANA PAC CORP COM	100 0000 S	04/25/01	04/30/01	1,393.07		320.04 P
SLOF2012002	576323109	MASTEC INC	900 0000 S	04/25/01	04/30/01	12,337.66		-3,932.34 P
SLOF2012002	576323109	MASTEC INC	500 0000 S	04/25/01	04/30/01	9 418.03		1,651.43 P
SLOF2012002	576323109	MASTEC INC	700 0000 S	04/25/01	04/30/01	13 185.25		2 136.17 P
SLOF2012002	991520200	METHODE ELECTRS INC CL A COM	800 0000 S	04/25/01	04/30/01	3 463.88		63.88 P
SLOF2012002	775381106	ROHR INDS INC COM	800 0000 S	04/25/01	04/30/01	1 731.94		21.94 P
SLOF2012002	783332108	RUSSELL CORP	1 000 0000 S	04/25/01	04/30/01	17,301.31		2,076.31 P
SLOF2012002	803468105	SAWTEK INC	1 400 0000 S	04/25/01	04/30/01	15,312.74		1,993.32 P
SLOF2012002	803468105	SAWTEK INC	700 0000 S	04/25/01	04/30/01	32,718.12		5,569.84 P
SLOF2012002	816074106	SETTEL INC NEW	1 700 0000 S	04/25/01	04/30/01	11 621.93		3,337.14 P
SLOF2012002	816074106	SETTEL INC NEW	800 0000 S	04/25/01	04/30/01	10 169.19		-6 811.98
SLOF2012002	816074106	SETTEL INC NEW	700 0000 S	04/25/01	04/30/01	4 679.84		-5,302.50
SLOF2012002	815541108	THREE-FIVE SYS INC	600 0000 S	04/25/01	04/30/01	34,363.37		33,532.92
SLOF2012002	929297109	WMS INDS INC COM	1 400 0000 S	04/25/01	04/30/01	16,241.97		5,232.67 P
SLOF2012002	911811102	WORKINGTON INDS INC COM	1 800 0000 S	04/25/01	04/30/01	18 899.37		1 134.37 P
SLOF2012002	0073A1106	ADTRAN INC	100 0000 S	04/26/01	05/01/01	2,347.54		932.22 P
SLOF2012002	020753109	ALPHA INDS INC	700 0000 S	04/26/01	05/01/01	16 432.79		4 715.28 P
SLOF2012002	020753109	ALPHA INDS INC	100 0000 S	04/26/01	05/01/01	14 209.52		5,344.51 P
SLOF2012002	026075109	AMERICAN FRIL BLDGS INC COM	700 0000 S	04/26/01	05/01/01	5,236.33		308.26 P
SLOF2012002	034423108	ANDREW CORP COM	300 0000 S	04/26/01	05/01/01	5 139.12		97.21 P
SLOF2012002	034423108	ANDREW CORP COM	1,200 0000 S	04/26/01	05/01/01	50,915.71		2,329.41 P
SLOF2012002	109943109	BRIGGS & STRATTON CORP	2,500 0000 S	04/26/01	05/01/01	39 123.69		12 907.44 P
SLOF2012002	12501N108	C CUBE MICROSYSTEMS INC COM	1 000 0000 S	04/26/01	05/01/01	23,331.22		13 144.21 P
SLOF2012002	126501105	CTS CORP	300 0000 S	04/26/01	05/01/01	6,999.36		5 310.36 P
SLOF2012002	136501105	CTS CORP	100 0000 S	04/26/01	05/01/01	2,625.92		-691.14 P
SLOF2012002	144283103	CARPENTER TECHNOLOGY CORP COM	700 0000 S	04/26/01	05/01/01	18,381.45		10,376.19

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	17275100	CIRIUS LOGIC INC COM	1 900 0000 S	03/29/01	04/26/01	05/01/01	31 573.33	-31 490.98	82.35 P
SLOF2012002	20372107	COMMScope INC COM	800 0000 S	03/13/01	04/26/01	05/01/01	14 351.52	-13 248.00	1 103.52 P
SLOF2012002	20372107	COMMScope INC COM	700 0000 S	03/14/01	04/26/01	05/01/01	12 357.58	-12 217.00	340.55 P
SLOF2012002	30372610	FAIRCHILD SEMICONDUCTOR INTL	800 0000 S	01/11/01	04/26/01	05/01/01	13 041.20	1 262.55 P	-6 418.37 P
SLOF2012002	361268105	G & K SVCS INC	300 0000 S	01/23/01	04/26/01	05/01/01	5 831.80	-4 214.80	326.93 P
SLOF2012002	361268105	G & K SVCS INC	200 0000 S	03/09/01	04/26/01	05/01/01	3 887.87	1 460.00	115.94 P
SLOF2012002	486663102	KEANE INC COM	100 0000 S	03/14/01	04/26/01	05/01/01	36 246.55	-32 263.94	3 982.61 P
SLOF2012002	486663102	KEANE INC COM	2 300 0000 S	03/16/01	04/26/01	05/01/01	21 572.00	21 572.00	2 217.93 P
SLOF2012002	486663102	KEANE INC COM	1 700 0000 S	11/09/00	04/26/01	05/01/01	18 483.85	19 902.84	1 421.99 P
SLOF2012002	48104108	KELLWOOD CO	900 0000 S	11/10/00	04/26/01	05/01/01	2 203.42	148.66 P	148.66 P
SLOF2012002	48104108	KELLWOOD CO	3 100 0000 S	08/22/00	04/26/01	05/01/01	41 852.51	30 510.20	11 342.11 P
SLOF2012002	492391406	KEY ENERGY SERVICES INC COM	600 0000 S	03/19/01	04/26/01	05/01/01	9 567.54	7 892.20	1 675.34 P
SLOF2012002	591320200	METHODE ELECTRS INC CL A COM	500 0000 S	03/28/01	04/26/01	05/01/01	11 241.03	10 036.62	1 204.43 P
SLOF2012002	591320200	METHODE ELECTRS INC CL A COM	600 0000 S	04/03/01	04/26/01	05/01/01	9 367.54	7 448.05	1 919.49 P
SLOF2012002	591320200	METHODE ELECTRS INC CL A COM	500 0000 S	01/23/01	04/26/01	05/01/01	13 103.49	30 165.44	-15 061.95 P
SLOF2012002	621852105	NCI BLDG SYS INC COM	800 0000 S	01/03/01	04/26/01	05/01/01	7 531.75	16 032.00	8 480.25 P
SLOF2012002	63954E108	NAVISTAR INTL CORP NEW COM	600 0000 S	12/11/00	04/26/01	05/01/01	15 565.93	-12 151.68	3 414.25 P
SLOF2012002	701081101	PAKER DRILLING CO COM	1 300 0000 S	11/17/99	04/26/01	05/01/01	8 165.41	-5 590.00	2 573.41 P
SLOF2012002	719564101	PHOTON DYNAMICS INC COM	1 700 0000 S	04/28/01	04/26/01	05/01/01	49 383.35	-44 697.42	4 685.93 P
SLOF2012002	73581106	ROHN INDS INC COM	2 000 0000 S	08/16/00	04/26/01	05/01/01	4 573.51	-4 550.00	23.51 P
SLOF2012002	794953104	SALEM COMANS CORP DEL CL A	700 0000 S	07/11/00	04/26/01	05/01/01	10 782.51	7 612.50	3 170.01 P
SLOF2012002	794953104	SALEM COMANS CORP DEL CL A	1 200 0000 S	07/19/00	04/26/01	05/01/01	18 484.30	-14 086.92	4 397.38 P
SLOF2012002	794953104	SALEM COMANS CORP DEL CL A	400 0000 S	07/21/00	04/26/01	05/01/01	4 161.43	-4 850.00	1 311.43 P
SLOF2012002	794953104	SALEM COMANS CORP DEL CL A	1 100 0000 S	10/17/00	04/26/01	05/01/01	21 376.79	17 692.92	3 680.87 P
SLOF2012002	816074306	SETTEL INC NEW	100 0000 S	10/04/00	04/26/01	05/01/01	9 087.49	-10 435.12	1 347.63 P
SLOF2012002	845234104	SOUTHWEST SECS GROUP INC	2 700 0000 S	08/29/00	04/26/01	05/01/01	43 313.79	-26 274.78	16 039.01 P
SLOF2012002	816091101	TESORO PETE CORP	1 800 0000 S	09/14/00	04/26/01	05/01/01	40 746.61	-18 785.00	9 426.19 P
SLOF2012002	816091101	TESORO PETE CORP	2 600 0000 S	09/20/00	04/26/01	05/01/01	11 127.53	12 372.50	12 965.61 P
SLOF2012002	816091101	TESORO PETE CORP	700 0000 S	03/08/01	04/26/01	05/01/01	9 537.88	-9 818.64	1 244.97 P
SLOF2012002	815941108	THREE FIVE SYS INC	600 0000 S	03/09/01	04/26/01	05/01/01	1 584.31	-4 666.00	280.76 P
SLOF2012002	815941108	THREE FIVE SYS INC	100 0000 S	03/15/01	04/26/01	05/01/01	3 864.67	-3 723.88	138.79 P
SLOF2012002	929297109	WMS INDS INC COM	200 0000 S	03/21/01	04/26/01	05/01/01	9 661.67	-8 552.00	1 106.67 P
SLOF2012002	929297109	WMS INDS INC COM	500 0000 S	04/23/01	04/27/01	05/02/01	27 971.30	25 344.24	2 627.06 P
SLOF2012002	929297109	WMS INDS INC COM	2 400 0000 S	04/23/01	04/27/01	05/02/01	26 805.83	24 660.60	2 143.23 P
SLOF2012002	98152102	TOMMY HILFINGER CORP COM	2 300 0000 S	04/25/01	04/27/01	05/02/01	9 140.17	-8 848.00	292.17 P
SLOF2012002	98152102	TOMMY HILFINGER CORP COM	800 0000 S	12/27/00	04/27/01	05/02/01	4 570.09	-4 903.56	-333.47 P
SLOF2012002	000361105	AAK CORP	400 0000 S	01/03/01	04/27/01	05/02/01	16 088.96	18 735.64	2 646.68 P
SLOF2012002	000361105	AAK CORP	700 0000 S	01/24/01	04/27/01	05/02/01	58 453.73	52 361.70	6 092.03 P
SLOF2012002	009916108	AGRIUM INC COM	500 0000 S	01/23/00	04/27/01	05/02/01	5 700.76	-4 775.00	953.76 P
SLOF2012002	009916108	AGRIUM INC COM	500 0000 S	01/28/00	04/27/01	05/02/01	28 632.79	23 202.00	5 446.79 P
SLOF2012002	009916108	AGRIUM INC COM	2 500 0000 S	02/15/00	04/27/01	05/02/01	29 799.94	22 599.00	7 400.94 P
SLOF2012002	009916108	AGRIUM INC COM	600 0000 S	03/28/01	04/27/01	05/02/01	14 159.10	-10 043.58	4 115.52 P
SLOF2012002	009531109	ALPHA INDS INC	100 0000 S	01/29/01	04/27/01	05/02/01	2 359.85	-1 600.00	759.85 P
SLOF2012002	007531109	ALPHA INDS INC	1 000 0000 S	03/26/01	04/27/01	05/02/01	17 580.81	17 130.40	450.41 P
SLOF2012002	094423108	ANDREW CORP COM	1 000 0000 S	03/01/01	04/27/01	05/02/01	1 758.08	-1 510.56	247.52 P
SLOF2012002	034423108	ANDREW CORP COM	700 0000 S	03/07/01	04/27/01	05/02/01	19 581.84	18 476.99	1 104.85 P
SLOF2012002	036115103	ANN TAYLOR STORES CORP COM	3 600 0000 S	04/19/01	04/27/01	05/02/01	31 318.95	27 216.00	4 102.95 P
SLOF2012002	036447105	ANTEC CORP COM	2 200 0000 S	04/20/01	04/27/01	05/02/01	57 646.27	-16 467.00	2 672.36 P
SLOF2012002	036447105	ANTEC CORP COM	1 000 0000 S	04/25/01	04/27/01	05/02/01	17 293.88	16 825.56	468.32 P
SLOF2012002	07556Q105	BEAZER HOMES USA INC	300 0000 S	04/26/01	04/27/01	05/02/01	4 230.10	-4 052.15	177.95 P
SLOF2012002	07556Q105	BEAZER HOMES USA INC	100 0000 S	01/26/01	04/27/01	05/02/01	25 310.59	24 812.18	362.11 P
SLOF2012002	109043109	BRUGGS & STRATTON CORP	600 0000 S	01/29/01	04/27/01	05/02/01	4 320.10	-4 193.89	9 541.95 P
SLOF2012002	109043109	BRUGGS & STRATTON CORP	100 0000 S	01/03/01	04/27/01	05/02/01	29 466.30	19 924.33	9 541.95 P
SLOF2012002	109043109	BRUGGS & STRATTON CORP	1 900 0000 S	01/26/01	04/27/01	05/02/01	16 540.16	28 722.68	12 182.52 P
SLOF2012002	12501N108	C CUBE MICROSYSTEMS INC COM	700 0000 S	10/27/00	04/27/01	05/02/01	23 582.00	23 626.59	-44.53 P
SLOF2012002	143281105	CARPENTER TECHNOLOGY CORP COM	900 0000 S	02/12/01	04/27/01	05/02/01	31 928.29	36 651.09	2 277.20 P
SLOF2012002	203371107	COMMScope INC COM	2 100 0000 S	03/14/01	04/27/01	05/02/01	7 414.91	-6 420.00	994.91 P
SLOF2012002	203371107	COMMScope INC COM	400 0000 S	04/10/01	04/27/01	05/02/01	10 088.66	-9 054.00	1 034.66 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	900 0000 S	03/29/01	04/27/01	05/02/01	24 661.17	22 116.82	2 544.35 P
SLOF2012002	210149100	CONSOLIDATED STORES CORP COM	2 300 0000 S	01/11/01	04/27/01	05/02/01	7 192.24	-6 520.60	671.64 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	100 0000 S	01/11/01	04/27/01	05/02/01	1 798.06	1 598.12	199.94 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	1 100 0000 S	01/17/01	04/27/01	05/02/01	19 778.65	-18 694.26	884.39 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOP2012002	3161268103	G & K SVCS INC	600 0000 \$	01/25/01	04/27/01	05/02/01	11 660 49	12 644 40	983 91 P
SLOP2012002	412291108	HEXCEL CORP NEW	1,500 0000 \$	07/21/00	04/27/01	05/02/01	13 450 35	-18 658 35	-5,208 00 P
SLOP2012002	412291108	HEXCEL CORP NEW	4,200 0000 \$	07/25/00	04/27/01	05/02/01	37 660 97	55 314 08	17 873 11 P
SLOP2012002	466210101	JLG INDS INC COM	2,100 0000 \$	12/20/00	04/27/01	05/02/01	25 941 69	20,214 60	5 727 09 P
SLOP2012002	466210101	JLG INDS INC COM	600 0000 \$	01/03/01	04/27/01	05/02/01	7 411 91	-6 753 54	658 37 P
SLOP2012002	418044108	KELLYWOOD CO	1 100 0000 \$	11/10/00	04/27/01	05/02/01	23 162 91	24,226 62	1 063 71 P
SLOP2012002	573083102	MARITA STEWART LIVING	300 0000 \$	10/19/00	04/27/01	05/02/01	5 482 40	-6 483 13	948 97 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	1 000 0000 \$	04/03/01	04/27/01	05/02/01	5 200 33	-4 468 83	948 97 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	1 000 0000 \$	04/03/01	04/27/01	05/02/01	17 334 42	15 789 10	1 545 32 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	100 0000 \$	04/04/01	04/27/01	05/02/01	1 733 44	-1,381 59	3 41 85 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	900 0000 \$	11/17/99	04/27/01	05/02/01	5 380 17	-3 870 00	1,710 17 P
SLOP2012002	701081106	PARKER DRILLING CO COM	1,200 0000 \$	08/16/00	04/27/01	05/02/01	5 177 83	5 130 00	47 83 P
SLOP2012002	775318106	ROHN INDS INC COM	1 900 0000 \$	02/21/01	04/27/01	05/02/01	8 198 23	-6 650 00	1,548 22 P
SLOP2012002	775318106	ROHN INDS INC COM	1 400 0000 \$	02/15/01	04/27/01	05/02/01	33 898 46	31 424 12	2 474 34 P
SLOP2012002	809468105	SAWTEK INC	400 0000 \$	02/16/01	04/27/01	05/02/01	9 685 28	8 413 12	1,272 16 P
SLOP2012002	809468105	SAWTEK INC	100 0000 \$	10/17/00	04/27/01	05/02/01	1 958 00	1 408 72	349 28 P
SLOP2012002	816074306	SEITEL INC NEW	900 0000 \$	10/18/00	04/27/01	05/02/01	17 622 03	14 403 96	3 218 07 P
SLOP2012002	816074306	SEITEL INC NEW	100 0000 \$	10/19/00	04/27/01	05/02/01	1 951 00	-1 614 22	343 78 P
SLOP2012002	816074306	SEITEL INC NEW	1,500 0000 \$	09/20/00	04/27/01	05/02/01	23 244 27	16 022 50	7 221 77 P
SLOP2012002	81609101	TESONO PETE CORP	400 0000 \$	04/24/01	04/27/01	05/02/01	19 999 53	18 552 84	1 446 69 P
SLOP2012002	922117100	VEECO INSTRS INC DEL COM	600 0000 \$	03/21/01	04/27/01	05/02/01	12 001 88	10 246 00	1 755 88 P
SLOP2012002	929297109	WMS INDS INC COM	600 0000 \$	03/22/01	04/27/01	05/02/01	12 001 88	10 664 28	1 337 60 P
SLOP2012002	929297109	WMS INDS INC COM	3,500 0000 \$	04/25/01	04/30/01	05/03/01	41 954 29	37 373 90	4 409 29 P
SLOP2012002	G69152102	TOMMY HILFINGER CORP COM	1 600 0000 \$	01/03/01	04/30/01	05/03/01	18 173 47	19 614 24	1 440 77 P
SLOP2012002	000561105	AAR CORP	300 0000 \$	01/04/01	04/30/01	05/03/01	3 407 52	3 745 17	337 65 P
SLOP2012002	000561105	AAR CORP	900 0000 \$	01/24/01	04/30/01	05/03/01	21 019 78	24 088 68	-3 068 90 P
SLOP2012002	004934105	ACTEL CORP COM	300 0000 \$	03/28/01	04/30/01	05/03/01	8 099 73	7 617 90	481 83 P
SLOP2012002	00738A106	ADTRAN INC	700 0000 \$	03/29/01	04/30/01	05/03/01	18 899 37	17 331 86	1 567 51 P
SLOP2012002	026075101	AMERICAN FINL HDGS INC COM	1,500 0000 \$	12/01/99	04/30/01	05/03/01	30 748 97	-18 996 45	11 752 52 P
SLOP2012002	032513108	ANADIGICS INC	600 0000 \$	02/20/01	04/30/01	05/03/01	10 465 00	8 696 40	1 768 60 P
SLOP2012002	032513108	ANADIGICS INC	100 0000 \$	02/13/01	04/30/01	05/03/01	1 767 50	-1 345 46	222 04 P
SLOP2012002	034425108	ANDREW CORP COM	700 0000 \$	03/01/01	04/30/01	05/03/01	12 334 98	10 573 92	1 761 06 P
SLOP2012002	036115103	ANNTA YLOR STORES CORP COM	500 0000 \$	03/07/01	04/30/01	05/03/01	14 126 12	13 197 83	928 27 P
SLOP2012002	036115103	ANNTA YLOR STORES CORP COM	200 0000 \$	04/03/01	04/30/01	05/03/01	5 650 45	5 087 84	562 61 P
SLOP2012002	036115103	ANNTA YLOR STORES CORP COM	500 0000 \$	12/21/00	04/30/01	05/03/01	2 632 56	1 436 40	1 196 16 P
SLOP2012002	075360105	BEAZER HOMES USA INC	400 0000 \$	06/20/00	04/30/01	05/03/01	23 144 74	-22 434 08	740 66 P
SLOP2012002	11379106	BROOKLINE BAN CORP INC COM	300 0000 \$	01/26/01	04/30/01	05/03/01	3 899 87	3 431 23	468 62 P
SLOP2012002	12501N108	CUBIE MICROSYSTEMS INC COM	500 0000 \$	01/26/01	04/30/01	05/03/01	8 662 23	5 243 23	2 818 98 P
SLOP2012002	144285103	CARPENTER TECHNOLOGY CORP COM	100 0000 \$	02/12/01	04/30/01	05/03/01	2 621 40	-2 623 17	3 37 P
SLOP2012002	144285103	CARPENTER TECHNOLOGY CORP COM	2,500 0000 \$	02/14/01	04/30/01	05/03/01	65 545 06	-48 040 50	2 495 44 P
SLOP2012002	177551100	CIRKUS LOGIC INC COM	1 600 0000 \$	03/29/01	04/30/01	05/03/01	27 156 69	-26 518 72	637 97 P
SLOP2012002	203372107	COMMSCOPE INC COM	300 0000 \$	04/10/01	04/30/01	05/03/01	5 561 81	-4 815 00	746 81 P
SLOP2012002	210169100	CONSOLIDATED STORES CORP COM	1 400 0000 \$	04/18/01	04/30/01	05/03/01	9 269 69	9 275 00	4 31 P
SLOP2012002	26037104	DRILL-QUIP INC COM	400 0000 \$	03/20/01	04/30/01	05/03/01	15 323 88	-14 074 34	1 249 54 P
SLOP2012002	305726103	FAIRCHILD SEMICONDUCTOR INTL	1 600 0000 \$	12/29/00	04/30/01	05/03/01	24 370 39	27 482 56	3 112 83 P
SLOP2012002	373206203	GEORGIA GULF CORP COM PAR	9 600 0000 \$	03/09/01	04/30/01	05/03/01	18 622 47	-18 455 00	167 47 P
SLOP2012002	466210101	JLG INDS INC COM	700 0000 \$	01/03/01	04/30/01	05/03/01	8 504 85	7 879 13	625 72 P
SLOP2012002	466210101	JLG INDS INC COM	600 0000 \$	01/08/01	04/30/01	05/03/01	7 280 88	-6 419 04	870 84 P
SLOP2012002	48804101	KELLYWOOD CO	700 0000 \$	11/10/00	04/30/01	05/03/01	14 977 81	13 416 94	-439 13 P
SLOP2012002	492914106	KEY ENERGY SERVICES INC COM	700 0000 \$	08/22/00	04/30/01	05/03/01	9 426 16	-8 489 40	2 336 76 P
SLOP2012002	492914106	KEY ENERGY SERVICES INC COM	800 0000 \$	08/23/00	04/30/01	05/03/01	10 772 76	-8 448 00	2 334 76 P
SLOP2012002	524631106	LEGATO SYS INC COM	2,300 0000 \$	04/26/01	04/30/01	05/03/01	31 218 01	26 361 45	4 856 56 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	2 000 0000 \$	04/27/01	04/30/01	05/03/01	27 146 09	-23 862 80	3 283 29 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	1 700 0000 \$	04/16/01	04/30/01	05/03/01	10 159 54	9 904 66	254 88 P
SLOP2012002	591520200	METHODE ELECTRS INC CL A COM	2 000 0000 \$	04/04/01	04/30/01	05/03/01	11 952 40	-10 339 85	1 612 55 P
SLOP2012002	701081106	PARKER DRILLING CO COM	1 600 0000 \$	11/17/99	04/30/01	05/03/01	10 099 18	-6 880 00	3 219 18 P
SLOP2012002	719405102	PHOTONICS INC COM	400 0000 \$	12/26/00	04/30/01	05/03/01	11 762 01	-8 493 76	3 268 25 P
SLOP2012002	719405102	PHOTONICS INC COM	500 0000 \$	01/03/01	04/30/01	05/03/01	14 702 51	-11 349 60	3 352 91 P
SLOP2012002	719405102	PHOTONICS INC COM	1 700 0000 \$	02/28/01	04/30/01	05/03/01	49 388 53	52 800 47	2 811 94 P
SLOP2012002	719405102	PHOTONICS INC COM	1 100 0000 \$	12/18/00	04/30/01	05/03/01	22 714 24	-18 357 24	4 357 00 P
SLOP2012002	775318106	ROHN INDS INC COM	2 000 0000 \$	02/21/01	04/30/01	05/03/01	8 699 71	-7 000 00	1 699 71 P
SLOP2012002	809468105	SAWTEK INC	1 900 0000 \$	02/16/01	04/30/01	05/03/01	46 907 72	39 962 32	6 945 40 P
SLOP2012002	816074306	SEITEL INC NEW	1 400 0000 \$	10/19/00	04/30/01	05/03/01	27 414 72	22 599 08	4 815 64 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	\$16074366	SETTEL INC NEW	04/20/01	05/03/01	17,623.75	-14,998.05	2,625.70 P
SLOF2012002	\$17263191	SENSORMATIC ELECTRS CORP COM	04/20/01	05/03/01	39,333.96	-34,560.34	4,773.62 P
SLOF2012002	\$81699101	TESORO PETE CORP	09/20/00	05/03/01	9,150.83	-4,411.00	2,739.83 P
SLOF2012002	\$83541108	THREE FIVE SYS INC	04/20/01	05/03/01	1,228.18	-4,642.20	2,585.98 P
SLOF2012002	\$83541108	THREE FIVE SYS INC	03/16/01	05/03/01	12,832.21	12,206.08	626.13 P
SLOF2012002	\$22417100	VEECO INSTRS INC DEL COM	04/20/01	05/03/01	4,124.30	-37,105.68	4,134.62 P
SLOF2012002	\$22417100	VEECO INSTRS INC DEL COM	04/20/01	05/03/01	30,930.23	29,343.78	1,586.45 P
SLOF2012002	\$47423109	WEBB DEL CORP	04/20/01	05/03/01	34,999.06	27,995.90	6,103.16 P
SLOF2012002	\$81811102	WORKINGTON INDS INC COM	12/11/00	05/03/01	9,318.88	-4,295.60	3,993.28 P
SLOF2012002	\$81811102	WORKINGTON INDS INC COM	12/22/00	05/03/01	4,694.44	2,670.44	2,024.00 P
SLOF2012002	\$96102802	SLO CLIENT CASH INVESTMENT TR	03/23/01	05/03/01	81,717.00	13,856.00	0.00 P
SLOF2012002	\$96102802	SLO CLIENT CASH INVESTMENT TR	03/14/01	05/03/01	13,856.00	138,352.00	0.00 P
SLOF2012002	\$96102802	SLO CLIENT CASH INVESTMENT TR	03/21/01	05/03/01	158,352.00	51,157.26	33,968.80 P
SLOF2012002	\$96102802	SLO CLIENT CASH INVESTMENT TR	03/15/01	05/04/01	17,188.46	15,756.13	5,399.31 P
SLOF2012002	\$64397108	APW LTD SES	03/21/01	05/04/01	10,156.82	17,477.46	1,587.99 P
SLOF2012002	\$64397108	APW LTD SES	01/04/01	05/04/01	15,884.47	1,205.23	-70.27 P
SLOF2012002	\$00361105	AAR CORP	01/09/01	05/04/01	1,139.96	19,741.30	11,132.87 P
SLOF2012002	\$00361105	AAR CORP	07/28/99	05/04/01	30,874.37	-17,248.00	10,195.88 P
SLOF2012002	\$01064200	ALBERTO CULVER CO CL A	05/01/01	05/04/01	27,443.88	39,127.14	-4,727.66 P
SLOF2012002	\$01064200	ALBERTO CULVER CO CL A	09/02/99	05/04/01	30,109.48	28,918.00	5,370.85 P
SLOF2012002	\$02813101	ALPHARMA INC CL A COM	02/23/01	05/04/01	34,358.83	30,527.04	3,940.49 P
SLOF2012002	\$02813101	ALPHARMA INC CL A COM	04/03/01	05/04/01	17,233.76	14,934.46	2,279.30 P
SLOF2012002	\$06115103	ANNATAYLOR STORES CORP COM	04/12/01	05/04/01	14,361.47	12,130.30	2,230.97 P
SLOF2012002	\$06115103	ANNATAYLOR STORES CORP COM	01/29/01	05/04/01	4,023.16	3,709.72	313.44 P
SLOF2012002	\$09378102	ARCH CHEMICAL INC COM	01/29/01	05/04/01	8,046.33	-7,378.32	668.01 P
SLOF2012002	\$09378102	ARCH CHEMICAL INC COM	01/29/01	05/04/01	16,393.81	16,775.36	311.75 P
SLOF2012002	\$09378102	ARCH CHEMICAL INC COM	01/29/01	05/04/01	24,390.72	-22,922.70	1,668.02 P
SLOF2012002	\$09041109	BRIGGS & STRATTON CORP	02/23/01	05/04/01	53,279.89	51,947.00	1,292.89 P
SLOF2012002	\$09041109	BRIGGS & STRATTON CORP	03/14/01	05/04/01	14,074.34	14,074.34	1,241.14 P
SLOF2012002	\$09041109	BRIGGS & STRATTON CORP	03/20/01	05/04/01	15,315.48	-9,077.78	1,428.20 P
SLOF2012002	\$210149100	CONSOLIDATED STORES CORP COM	09/28/00	05/04/01	10,905.48	12,440.16	339.41 P
SLOF2012002	\$23470101	DIAL CORP NEW COM	12/20/00	05/04/01	12,979.57	12,440.16	539.41 P
SLOF2012002	\$262037104	DRIL-QUIP INC COM	12/22/00	05/04/01	22,714.24	21,975.87	738.37 P
SLOF2012002	\$262037104	DRIL-QUIP INC COM	12/26/00	05/04/01	13,188.60	13,188.60	209.03 P
SLOF2012002	\$262037104	DRIL-QUIP INC COM	01/25/01	05/04/01	36,922.42	-40,040.60	3,118.18 P
SLOF2012002	\$31268105	G & K SVCS INC	02/02/01	05/04/01	18,175.76	18,175.76	2,629.48 P
SLOF2012002	\$31268105	G & K SVCS INC	03/09/01	05/04/01	10,794.05	11,073.00	278.95 P
SLOF2012002	\$373200203	GEORGIA GULF CORP COM PAR	03/13/01	05/04/01	7,196.04	7,310.40	-114.36 P
SLOF2012002	\$373200203	GEORGIA GULF CORP COM PAR	07/25/00	05/04/01	1,853.93	2,644.48	790.55 P
SLOF2012002	\$42821108	HEXCEL CORP NEW	07/25/00	05/04/01	13,919.53	19,833.60	5,914.07 P
SLOF2012002	\$42821108	HEXCEL CORP NEW	09/20/00	05/04/01	18,619.37	-17,241.36	1,378.01 P
SLOF2012002	\$46210101	INFORMIX CORP COM	01/08/01	05/04/01	7,483.85	-4,419.94	666.81 P
SLOF2012002	\$48044108	KELLWOOD CO	11/10/00	05/04/01	2,134.43	2,202.42	-67.97 P
SLOF2012002	\$48044108	KELLWOOD CO	08/23/00	05/04/01	34,151.17	-30,310.24	3,840.93 P
SLOF2012002	\$492914106	KEY ENERGY SERVICES INC COM	10/19/00	05/04/01	14,234.07	11,616.00	2,618.07 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	04/26/01	05/04/01	9,228.14	-10,718.93	-1,490.81 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	01/31/01	05/04/01	3,691.26	-4,932.80	-1,261.54 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	02/13/01	05/04/01	30,875.97	27,215.30	3,660.67 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	02/28/01	05/04/01	20,205.58	32,479.43	-1,024.73 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	02/28/01	05/04/01	5,354.97	3,870.00	1,684.97 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	11/17/99	05/04/01	9,448.03	9,317.73	-695.93 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	02/28/01	05/04/01	14,369.67	14,947.00	-377.33 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	10/27/00	05/04/01	1,997.21	1,442.30	354.71 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	11/01/00	05/04/01	17,024.86	13,965.00	3,079.86 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	11/08/00	05/04/01	9,448.03	7,827.30	1,684.97 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	03/01/01	05/04/01	15,177.65	12,539.44	2,638.21 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	03/01/01	05/04/01	8,969.70	7,680.12	1,289.58 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	04/10/01	05/04/01	7,563.25	5,342.50	2,220.75 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	09/20/00	05/04/01	13,613.84	-9,486.45	4,127.39 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	10/10/00	05/04/01	10,318.54	-7,420.28	3,168.26 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	10/12/00	05/04/01	10,837.41	22,396.72	8,433.09 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	12/12/00	05/04/01	107,913.44	82,911.92	25,001.52 P
SLOF2012002	\$73083102	MARATHA STEWART LIVING	12/22/00	05/04/01	38,540.51	26,541.70	11,998.81 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	947423109	WEBB DEL CORP	500 0000 \$	01/03/01	05/01/01	19,270.26	-14 026.60	05/04/01	5,243.66 P
SLOF2012002	947423109	WEBB DEL CORP	1 800 0000 \$	01/01/01	05/01/01	69,372.92	57 126.60	05/04/01	12,246.32 P
SLOF2012002	947423109	WEBB DEL CORP	900 0000 \$	01/25/01	05/01/01	34 686.46	27 819.72	05/04/01	6 866.74 P
SLOF2012002	953506103	WEBB PHARMACEUTICAL SVCS INC	300 0000 \$	02/05/01	05/01/01	8,176.22	-2,335.19	05/04/01	940.43 P
SLOF2012002	981111102	WORKINGTON INDS INC COM	1,300 0000 \$	12/22/00	05/01/01	17 194.97	10 014.15	05/04/01	7 180.82 P
SLOF2012002	981111102	WORKINGTON INDS INC COM	600 0000 \$	07/29/00	05/01/01	6 877.99	-4 515.80	05/04/01	1 362.19 P
SLOF2012002	994107102	SLO CLIENT CASH INVESTMENT TR	33 876 0000 \$	03/23/01	05/01/01	33 876.00	33 876.00	05/01/01	0 00 P
SLOF2012002	049397104	APW LTD SHS	2,000 0000 \$	03/21/01	05/02/01	15 874.24	24 240.20	05/07/01	-4,365.94 P
SLOF2012002	049397104	IPC HOLDINGS LTD COM ADR	600 0000 \$	12/12/00	05/02/01	13 799.54	-13 190.64	05/07/01	608.90 P
SLOF2012002	049397104	IPC HOLDINGS LTD COM ADR	600 0000 \$	12/13/00	05/02/01	13 799.54	13 200.00	05/07/01	595.54 P
SLOF2012002	049397104	ACTEL CORP COM	1 000 0000 \$	01/24/01	05/02/01	2,330.98	2,676.52	05/07/01	343.54 P
SLOF2012002	00738A106	ADTRAN INC	900 0000 \$	03/29/01	05/02/01	24,316.19	22,283.82	05/07/01	2,032.37 P
SLOF2012002	00738A106	ALPHA INDS INC	500 0000 \$	03/29/01	05/02/01	14,472.91	-8 000.00	05/07/01	4 472.91 P
SLOF2012002	007351109	ALPHA INDS INC	1 800 0000 \$	03/20/01	05/02/01	44 902.56	28 612.98	05/07/01	16,289.58 P
SLOF2012002	007351109	ALPHA INDS INC	2 700 0000 \$	04/03/01	05/02/01	67,533.84	31,587.59	05/07/01	35,946.25 P
SLOF2012002	007351109	ALPHA INDS INC	1 700 0000 \$	03/01/01	05/02/01	21,885.43	25 679.52	05/07/01	3,794.09 P
SLOF2012002	014423104	ANDREW CORP COM	1,300 0000 \$	03/02/01	05/02/01	26,189.72	20 000.28	05/07/01	6,189.44 P
SLOF2012002	014423104	ANDREW CORP COM	1,100 0000 \$	04/20/01	05/02/01	9 965.64	-9 075.00	05/07/01	890.64 P
SLOF2012002	019692105	BANCOMPSOUTH INC	1 000 0000 \$	07/24/00	05/02/01	14,566.91	15 153.50	05/07/01	586.59 P
SLOF2012002	113739106	BRICKLINE BANKORP INC COM	900 0000 \$	06/20/00	05/02/01	11,590.26	-10 293.75	05/07/01	1,296.51 P
SLOF2012002	12501N104	C CUBE MICROSYSTEMS INC COM	4 500 0000 \$	01/26/01	05/02/01	75 189.34	-47 189.25	05/07/01	28 000.09 P
SLOF2012002	12501N104	C CUBE MICROSYSTEMS INC COM	200 0000 \$	03/02/01	05/02/01	3,341.75	2,381.96	05/07/01	959.79 P
SLOF2012002	126501105	CTS CORP	500 0000 \$	10/30/00	05/02/01	12,479.58	-20 530.55	05/07/01	-8 070.97 P
SLOF2012002	126501105	CTS CORP	700 0000 \$	11/13/00	05/02/01	17 471.42	29,244.32	05/07/01	11,772.90 P
SLOF2012002	126501105	CTS CORP	700 0000 \$	11/23/00	05/02/01	17 471.42	28 722.53	05/07/01	11,250.91 P
SLOF2012002	126501105	CTS CORP	2,100 0000 \$	11/20/00	05/02/01	52,414.25	75 170.57	05/07/01	22,766.32 P
SLOF2012002	126501105	CTS CORP	600 0000 \$	12/06/00	05/02/01	14,975.50	24 115.32	05/07/01	-9,139.82 P
SLOF2012002	126501105	CTS CORP	100 0000 \$	02/16/01	05/02/01	2,495.92	-4 002.18	05/07/01	-1,506.26 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	1,200 0000 \$	07/14/00	05/02/01	7 719.34	-7 782.92	05/07/01	13 42 P
SLOF2012002	172755100	CIRIUS LOGIC INC COM	1,200 0000 \$	03/29/01	05/02/01	20 023.01	19 839.04	05/07/01	183.97 P
SLOF2012002	172755100	CIRIUS LOGIC INC COM	1,400 0000 \$	04/02/01	05/02/01	23,360.18	-19 511.10	05/07/01	3 849.08 P
SLOF2012002	172755100	CIRIUS LOGIC INC COM	900 0000 \$	04/04/01	05/02/01	15 017.26	-9 456.75	05/07/01	5,560.51 P
SLOF2012002	216149106	CONSOLIDATED STORES CORP COM	1 000 0000 \$	07/09/01	05/02/01	16,987.23	10 053.10	05/07/01	694.13 P
SLOF2012002	25247D101	DIAL COMP NEW COM	1 600 0000 \$	10/18/00	05/02/01	20 716.42	-16,887.84	05/07/01	3 828.58 P
SLOF2012002	291353102	EMAMIS COMMUNICATIONS CORP COM	500 0000 \$	10/19/00	05/02/01	6 473.88	5 155.00	05/07/01	1,318.88 P
SLOF2012002	291353102	EMAMIS COMMUNICATIONS CORP COM	997,700	09/27/00	05/02/01	4,395.91 P	25 776.63	05/07/01	4,395.91 P
SLOF2012002	346363109	FORESTER RESH INC COM	1 400 0000 \$	04/25/01	05/02/01	39,232.39	27 598.62	05/07/01	11,633.97 P
SLOF2012002	375917708	GENZYME CORP COM BIOSURGERY	1 193 0000 \$	01/28/00	05/02/01	5 482.25	21 009.13	05/07/01	15 606.88 P
SLOF2012002	375917708	GENZYME CORP COM BIOSURGERY	999 0000 \$	02/07/00	05/02/01	4 177.17	20,256.80	05/07/01	16 119.63 P
SLOF2012002	43924E108	GENZYME CORP COM BIOSURGERY	398 0000 \$	02/08/00	05/02/01	1,828.93	-4,909.09	05/07/01	7 080.14 P
SLOF2012002	43924E108	GENZYME CORP COM BIOSURGERY	10 600 0000 \$	09/20/00	05/02/01	50 406.61	-48 094.32	05/07/01	2,312.29 P
SLOF2012002	446247105	LOUISIANA PAC CORP COM	1,300 0000 \$	08/21/00	05/02/01	16,383.93	13 009.25	05/07/01	2,374.70 P
SLOF2012002	460453105	LOUISIANA PAC CORP COM	1 400 0000 \$	04/25/01	05/02/01	22 688.24	19 226.70	05/07/01	3 461.54 P
SLOF2012002	615337102	MONEY GROUP INC COM	400 0000 \$	02/11/01	05/02/01	13 732.70	15 423.28	05/07/01	1,690.58 P
SLOF2012002	63924E108	NAVISTAR INTL CORP NEW COM	700 0000 \$	12/11/00	05/02/01	38 010.41	-14 176.96	05/07/01	4 833.24 P
SLOF2012002	63924E108	NAVISTAR INTL CORP NEW COM	1 300 0000 \$	04/27/01	05/02/01	24 768.20	22 474.27	05/07/01	2,293.93 P
SLOF2012002	680463105	OLIN CORP COM PAR 81 00	2,300 0000 \$	11/17/99	05/02/01	1 785.78	-1,290.00	05/07/01	495.78 P
SLOF2012002	701081101	PARKER DRILLING CO COM	300 0000 \$	11/18/99	05/02/01	13 095.71	10,348.80	05/07/01	2,746.91 P
SLOF2012002	714263105	PEROT SYS CORP CDT CL A	1 700 0000 \$	02/06/01	05/02/01	22,318.72	19 691.78	05/07/01	2,626.94 P
SLOF2012002	714263105	PEROT SYS CORP CDT CL A	700 0000 \$	02/07/01	05/02/01	9 190.06	-7 877.51	05/07/01	1,312.75 P
SLOF2012002	719463102	PHOTONICS INC COM	1,200 0000 \$	03/16/01	05/02/01	34,933.03	35 172.80	05/07/01	-937.77 P
SLOF2012002	719463102	PHOTONICS INC COM	500 0000 \$	04/19/01	05/02/01	48,737.54	-32 889.64	05/07/01	15,847.90 P
SLOF2012002	725791106	PITTSBURGH BRUNNEN GROUP COM	700 0000 \$	04/24/01	05/02/01	10 725.94	-9 875.00	05/07/01	850.94 P
SLOF2012002	747620102	QUANEX CORP	200 0000 \$	04/25/01	05/02/01	15 016.31	-13 859.93	05/07/01	1 156.38 P
SLOF2012002	805468105	SAWTEK INC	100 0000 \$	12/18/00	05/02/01	3 237.68	3 309.89 P	05/07/01	890.16 P
SLOF2012002	805468105	SAWTEK INC	1 100 0000 \$	01/17/01	05/02/01	23,233.11	-19 943.22	05/07/01	3,309.89 P
SLOF2012002	816074306	SEITEL INC NEW	500 0000 \$	02/16/01	05/02/01	8 413.12	8 413.12	05/07/01	1 861.86 P
SLOF2012002	816074306	SEITEL INC NEW	900 0000 \$	02/20/01	05/02/01	69,336.09	53 400.33	05/07/01	15,935.76 P
SLOF2012002	816074306	SEITEL INC NEW	400 0000 \$	10/20/00	05/02/01	2,564.74	1 781.25	05/07/01	787.49 P
SLOF2012002	816074306	SEITEL INC NEW	100 0000 \$	10/20/00	05/02/01	9,554.53	-4,332.25	05/07/01	1,222.28 P
SLOF2012002	816074306	SEITEL INC NEW	900 0000 \$	10/27/00	05/02/01	17,198.15	13 691.97	05/07/01	3,506.18 P
SLOF2012002	816074306	SEITEL INC NEW	400 0000 \$	10/31/00	05/02/01	7,643.63	5,951.32	05/07/01	1 692.31 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	817265101	SENSORMATIC ELECTRICS CORP COM	500 0000 S	04/10/01	05/02/01	05/07/01	7 469 75	-6,400 10	1 009 65 P
SLOF2012002	843214104	SOUTHWEST SECS GROUP INC	300 0000 S	10/04/00	05/02/01	05/07/01	6 757 24	7,126 34	1 069 10 P
SLOF2012002	843214104	SOUTHWEST SECS GROUP INC	300 0000 S	11/22/00	05/02/01	05/07/01	6,577 24	-4,897 78	140 54 P
SLOF2012002	843100103	STRATOS LIGHTWAVE INC COM	3 022 6060 S	04/04/01	05/02/01	05/07/01	29 317 39	17,291 95	12,025 44 P
SLOF2012002	843100103	STRATOS LIGHTWAVE INC COM	2,568 3940 S	04/16/01	05/02/01	05/07/01	24 911 82	16,518 88	8,392 94 P
SLOF2012002	881609101	TESORO PETE CORP	800 0000 S	10/13/00	05/02/01	05/07/01	11 003 47	-8 440 52	2,523 15 P
SLOF2012002	881609101	TESORO PETE CORP	1 000 0000 S	03/02/01	05/02/01	05/07/01	13 754 34	-9 310 30	3 174 34 P
SLOF2012002	885454108	THREE FIVE SYS INC	1 800 0000 S	03/02/01	05/02/01	05/07/01	29 816 74	22,222 80	7 663 94 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	200 0000 S	03/01/01	05/02/01	05/07/01	10 259 65	9,512 32	747 33 P
SLOF2012002	947423109	WEBB DEL CORP	5 100 0000 S	01/25/01	05/02/01	05/07/01	197 260 90	157 643 08	39 615 82 P
SLOF2012002	947423109	WEBB DEL CORP	1 000 0000 S	02/23/01	05/02/01	05/07/01	38 678 61	27,393 90	11 284 71 P
SLOF2012002	947423109	WEBB DEL CORP	800 0000 S	02/26/01	05/02/01	05/07/01	30 942 89	21,969 84	8 973 05 P
SLOF2012002	986102102	SLO CLIENT CASH INVESTMENT TR	47 687 0000 S	03/23/01	05/02/01	05/02/01	47 687 00	-47 687 00	0 00 P
SLOF2012002	986102102	SLO CLIENT CASH INVESTMENT TR	131 452 0000 S	03/26/01	05/02/01	05/02/01	131 452 00	131,452 00	0 00 P
SLOF2012002	986102102	SLO CLIENT CASH INVESTMENT TR	48 789 0000 S	03/28/01	05/02/01	05/02/01	40 789 00	-40,789 00	0 00 P
SLOF2012002	986102102	SLO CLIENT CASH INVESTMENT TR	45 870 0000 S	03/29/01	05/02/01	05/02/01	45 870 00	-45 870 00	0 00 P
SLOF2012002	059692103	BANCORPSOUTH INC	600 0000 S	07/24/00	05/03/01	05/08/01	1 903 70	-9 081 18	177 48 P
SLOF2012002	099724106	BORG WARNER INC COM	900 0000 S	02/22/01	05/03/01	05/08/01	39 738 17	37 656 90	2 081 27 P
SLOF2012002	099724106	BORG WARNER INC COM	400 0000 S	02/21/01	05/03/01	05/08/01	17 661 41	-16 147 00	1 514 41 P
SLOF2012002	099724106	BORG WARNER INC COM	700 0000 S	03/26/01	05/03/01	05/08/01	30 907 47	28 622 65	2 284 82 P
SLOF2012002	099724106	BORG WARNER INC COM	600 0000 S	03/30/01	05/03/01	05/08/01	26 992 12	24 171 00	2 821 12 P
SLOF2012002	099724106	BORG WARNER INC COM	400 0000 S	04/02/01	05/03/01	05/08/01	17 661 41	16 189 52	1 471 89 P
SLOF2012002	12501N108	C CLUB MICROSYSTEMS INC COM	800 0000 S	03/09/01	05/03/01	05/08/01	13 025 26	-9 217 84	3 497 72 P
SLOF2012002	150924103	CELESTEX INC COM	4 500 0000 S	01/16/01	05/03/01	05/08/01	55 465 15	-74 316 25	18 921 20 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	700 0000 S	07/14/00	05/03/01	05/08/01	4 339 86	-4 493 12	155 26 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	1 400 0000 S	07/11/00	05/03/01	05/08/01	6 979 71	-8 193 88	483 83 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	4 400 0000 S	08/23/00	05/03/01	05/08/01	27 379 09	25 023 00	2 354 09 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	2 300 0000 S	10/04/00	05/03/01	05/08/01	14 239 52	-12,624 24	1 635 28 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	1 600 0000 S	10/21/00	05/03/01	05/08/01	9 919 67	-9 770 40	149 27 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	800 0000 S	11/01/00	05/03/01	05/08/01	4 939 83	-4 850 00	89 83 P
SLOF2012002	172735100	CIRIUS LOGIC INC COM	1 500 0000 S	04/05/01	05/03/01	05/08/01	184 212 16	-99 821 25	84 390 91 P
SLOF2012002	172735100	CIRIUS LOGIC INC COM	1 500 0000 S	04/05/01	05/03/01	05/08/01	29 086 13	16 816 60	12 269 53 P
SLOF2012002	172735100	CIRIUS LOGIC INC COM	600 0000 S	04/18/01	05/03/01	05/08/01	11 634 45	-10 338 54	1 295 91 P
SLOF2012002	172735100	CIRIUS LOGIC INC COM	5 300 0000 S	04/19/01	05/03/01	05/08/01	102 770 99	-91 219 36	11 551 63 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	1 600 0000 S	02/15/01	05/03/01	05/08/01	19 226 71	27 423 12	-8 198 41 P
SLOF2012002	252470101	DIAL CORP NEW COM	1 300 0000 S	10/19/00	05/03/01	05/08/01	16 821 43	13 403 00	3 418 43 P
SLOF2012002	241878103	DREYERS GRAND ICE CREAM INC	1 200 0000 S	04/26/01	05/03/01	05/08/01	34 186 85	28 878 00	5 308 85 P
SLOF2012002	446779107	INFORMIX CORP COM	1 500 0000 S	09/20/00	05/03/01	05/08/01	7 199 76	-4,803 80	393 96 P
SLOF2012002	446779107	INFORMIX CORP COM	400 0000 S	09/21/00	05/03/01	05/08/01	1 919 93	-1 823 00	94 93 P
SLOF2012002	446779107	INFORMIX CORP COM	100 0000 S	04/25/00	05/03/01	05/08/01	1 264 76	1 064 13	194 61 P
SLOF2012002	446779107	INFORMIX CORP COM	1 300 0000 S	08/21/00	05/03/01	05/08/01	16 441 84	14 261 91	2 179 93 P
SLOF2012002	615337102	MONTY GROUP INC COM	317 0000 S	02/13/01	05/03/01	05/08/01	10 770 38	12 222 93	1 452 55 P
SLOF2012002	615337102	MONTY GROUP INC COM	900 0000 S	03/19/01	05/03/01	05/08/01	30 578 10	30 807 18	229 08 P
SLOF2012002	615337102	MONTY GROUP INC COM	83 0000 S	03/22/01	05/03/01	05/08/01	2 819 94	2,698 85	121 13 P
SLOF2012002	639946108	NAVSTAR INTL CORP NEW COM	2 200 0000 S	12/12/00	05/03/01	05/08/01	59 218 02	-47 790 38	11 497 64 P
SLOF2012002	709906103	PEGASUS SOLUTIONS INC COM	1 000 0000 S	01/23/01	05/03/01	05/08/01	12 019 40	11 791 70	227 90 P
SLOF2012002	709906103	PEGASUS SOLUTIONS INC COM	2 200 0000 S	01/24/01	05/03/01	05/08/01	26 443 11	26 592 50	149 39 P
SLOF2012002	709906103	PEGASUS SOLUTIONS INC COM	400 0000 S	01/25/01	05/03/01	05/08/01	4 807 84	-4 184 44	-36 60 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	700 0000 S	02/12/01	05/03/01	05/08/01	8 333 41	7 177 21	656 10 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	1 200 0000 S	02/12/01	05/03/01	05/08/01	15 591 03	15 591 03	256 74 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	2 400 0000 S	02/14/01	05/03/01	05/08/01	29 257 42	28 838 88	418 54 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	1 800 0000 S	02/15/01	05/03/01	05/08/01	21 943 06	21 846 06	97 00 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	1 400 0000 S	02/16/01	05/03/01	05/08/01	17 066 83	-16 593 42	133 41 P
SLOF2012002	714265105	PEROT SYS CORP CDT CL A	1 600 0000 S	02/20/01	05/03/01	05/08/01	19 304 93	19 184 48	320 47 P
SLOF2012002	719405102	PHOTRONICS INC COM	600 0000 S	03/19/01	05/03/01	05/08/01	17 107 52	-14 093 56	3 011 96 P
SLOF2012002	747620102	QUANTEX CORP	300 0000 S	01/17/01	05/03/01	05/08/01	6 283 68	5 439 06	844 62 P
SLOF2012002	747620102	QUANTEX CORP	900 0000 S	03/07/01	05/03/01	05/08/01	18 831 03	16 381 96	2 449 07 P
SLOF2012002	843214104	SOUTHWEST SECS GROUP INC	700 0000 S	11/09/00	05/03/01	05/08/01	15 805 47	14 492 59	1 312 88 P
SLOF2012002	912080108	U S INDS INC NEW COM	400 0000 S	05/03/01	05/03/01	05/08/01	1 709 02	-3 111 40	3 492 38 P
SLOF2012002	912080108	U S INDS INC NEW COM	1 700 0000 S	08/16/00	05/03/01	05/08/01	7 263 34	21 735 35	14 472 01 P
SLOF2012002	912080108	U S INDS INC NEW COM	2 000 0000 S	08/21/00	05/03/01	05/08/01	8 545 11	23 961 40	15 416 29 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Year	Organization Name	Amount	UIC	Code	Category	Value	Code	Value	Code	Value
SLOF2012002	91208108 U.S. INDS INC NEW COM	2,400,000 \$	050201	050201	050201	10,254 13	25,992 96	11,731 83 P		
SLOF2012002	91208108 U.S. INDS INC NEW COM	700,000 \$	050201	050201	050201	2,990 79	8,679 09	3,681 39 P		
SLOF2012002	91181102 WORTHINGTON INDS INC COM	1,000,000 \$	050201	050201	050201	11,522 11	1,193 00	3,329 11 P		
SLOF2012002	99610202 SLO CLIENT CASH INVESTMENT TR	111,449,000 \$	050201	050201	050201	111,449 00	0 00 P	0 00 P		
SLOF2012002	99610202 SLO CLIENT CASH INVESTMENT TR	19,663,000 \$	050201	050201	050201	19,663 00	0 00 P	0 00 P		
SLOF2012002	99610202 SLO CLIENT CASH INVESTMENT TR	40,790,000 \$	050201	050201	050201	40,790 00	-40,790 00	0 00 P		
SLOF2012002	02515108 ANADIGICS INC	300,000 \$	050201	050201	050201	9,291 00	-9,291 00	0 00 P		
SLOF2012002	02515108 ANADIGICS INC	900,000 \$	050201	050201	050201	5,244 24	-4,348 20	896 04 P		
SLOF2012002	02515108 ANADIGICS INC	1,300,000 \$	050201	050201	050201	15,732 73	12,358 21	3,376 43 P		
SLOF2012002	02515108 ANADIGICS INC	700,000 \$	050201	050201	050201	3,401 37	3,401 37	1,842 87 P		
SLOF2012002	02515108 ANADIGICS INC	1,000,000 \$	050201	050201	050201	20,976 98	-14,291 04	6,685 94 P		
SLOF2012002	02515108 ANADIGICS INC	2,400,000 \$	050201	050201	050201	12,236 37	8,693 75	4,142 82 P		
SLOF2012002	02515108 ANADIGICS INC	700,000 \$	050201	050201	050201	10,833 11	10,975 69	-140 58 P		
SLOF2012002	02515108 ANADIGICS INC	1,000,000 \$	050201	050201	050201	16,510 30	16,510 30	-4,469 20 P		
SLOF2012002	02515108 ANADIGICS INC	1,000,000 \$	050201	050201	050201	25,328 30	-39,743 86	14,417 56 P		
SLOF2012002	02515108 ANADIGICS INC	2,100,000 \$	050201	050201	050201	28,946 63	-42,802 08	13,855 45 P		
SLOF2012002	02515108 ANADIGICS INC	1,000,000 \$	050201	050201	050201	21,791 63	21,791 63	10,213 30 P		
SLOF2012002	02515108 ANADIGICS INC	1,500,000 \$	050201	050201	050201	9,648 81	11,791 76	-2,142 88 P		
SLOF2012002	02515108 ANADIGICS INC	1,000,000 \$	050201	050201	050201	3,912 61	3,373 21	609 40 P		
SLOF2012002	02515108 ANADIGICS INC	300,000 \$	050201	050201	050201	29,913 03	26,911 50	3,001 53 P		
SLOF2012002	02515108 ANADIGICS INC	1,500,000 \$	050201	050201	050201	17,947 83	18,075 33	127 50 P		
SLOF2012002	02515108 ANADIGICS INC	900,000 \$	050201	050201	050201	14,434 93	14,434 00	3,710 93 P		
SLOF2012002	02515108 ANADIGICS INC	1,400,000 \$	050201	050201	050201	12,960 66	10,572 50	2,388 16 P		
SLOF2012002	02515108 ANADIGICS INC	1,000,000 \$	050201	050201	050201	16,078 54	16,108 04	-29 50 P		
SLOF2012002	02515108 ANADIGICS INC	800,000 \$	050201	050201	050201	14,303 76	14,620 80	-317 04 P		
SLOF2012002	02515108 ANADIGICS INC	800,000 \$	050201	050201	050201	12,568 29	11,748 00	822 29 P		
SLOF2012002	02515108 ANADIGICS INC	700,000 \$	050201	050201	050201	11,783 24	11,783 24	783 05 P		
SLOF2012002	02515108 ANADIGICS INC	400,000 \$	050201	050201	050201	3,776 47	3,288 96	487 51 P		
SLOF2012002	02515108 ANADIGICS INC	1,700,000 \$	050201	050201	050201	37,969 74	35,131 25	2,838 49 P		
SLOF2012002	02515108 ANADIGICS INC	300,000 \$	050201	050201	050201	6,174 96	5,683 17	491 79 P		
SLOF2012002	02515108 ANADIGICS INC	300,000 \$	050201	050201	050201	6,174 96	-4,343 33	1,703 37 P		
SLOF2012002	02515108 ANADIGICS INC	2,000,000 \$	050201	050201	050201	25,139 15	21,981 40	3,197 75 P		
SLOF2012002	02515108 ANADIGICS INC	1,000,000 \$	050201	050201	050201	16,632 90	16,632 90	2,402 96 P		
SLOF2012002	02515108 ANADIGICS INC	1,000,000 \$	050201	050201	050201	20,939 43	19,682 38	1,856 87 P		
SLOF2012002	02515108 ANADIGICS INC	1,000,000 \$	050201	050201	050201	30,033 62	-30,412 06	7,643 36 P		
SLOF2012002	02515108 ANADIGICS INC	1,400,000 \$	050201	050201	050201	5,436 32	-4,293 38	1,144 14 P		
SLOF2012002	02515108 ANADIGICS INC	700,000 \$	050201	050201	050201	19,686 49	-16,444 82	3,241 67 P		
SLOF2012002	02515108 ANADIGICS INC	1,000,000 \$	050201	050201	050201	11,302 66	-8,464 00	2,838 66 P		
SLOF2012002	02515108 ANADIGICS INC	700,000 \$	050201	050201	050201	8,076 40	-5,735 10	2,341 20 P		
SLOF2012002	02515108 ANADIGICS INC	400,000 \$	050201	050201	050201	4,615 01	3,283 00	1,332 01 P		
SLOF2012002	02515108 ANADIGICS INC	200,000 \$	050201	050201	050201	4,599 84	-4,600 00	199 84 P		
SLOF2012002	02515108 ANADIGICS INC	1,300,000 \$	050201	050201	050201	6,629 12	3,734 64	2,894 48 P		
SLOF2012002	02515108 ANADIGICS INC	1,200,000 \$	050201	050201	050201	18,635 37	-20,133 16	1,499 79 P		
SLOF2012002	02515108 ANADIGICS INC	500,000 \$	050201	050201	050201	24,133 83	-10,941 83	13 91 P		
SLOF2012002	02515108 ANADIGICS INC	1,200,000 \$	050201	050201	050201	18,351 14	14,801 30	3,549 64 P		
SLOF2012002	02515108 ANADIGICS INC	2,100,000 \$	050201	050201	050201	37,405 15	52,143 42	5,281 73 P		
SLOF2012002	02515108 ANADIGICS INC	1,200,000 \$	050201	050201	050201	34,802 95	29,573 20	3,237 75 P		
SLOF2012002	02515108 ANADIGICS INC	450,400 \$	050201	050201	050201	2,031 23	10,682 03	-8,050 82 P		
SLOF2012002	02515108 ANADIGICS INC	249,600 \$	050201	050201	050201	1,125 66	5,527 28	-4,401 62 P		
SLOF2012002	02515108 ANADIGICS INC	700,000 \$	050201	050201	050201	6,607 77	9,255 68	2,647 91 P		
SLOF2012002	02515108 ANADIGICS INC	200,000 \$	050201	050201	050201	1,887 94	2,904 00	-1,016 06 P		
SLOF2012002	02515108 ANADIGICS INC	3,200,000 \$	050201	050201	050201	16,104 10	-18,600 00	1,504 10 P		
SLOF2012002	02515108 ANADIGICS INC	5,900,000 \$	050201	050201	050201	29,691 94	26,363 92	3,326 02 P		
SLOF2012002	02515108 ANADIGICS INC	1,700,000 \$	050201	050201	050201	8,555 30	-6,587 50	1,967 80 P		
SLOF2012002	02515108 ANADIGICS INC	600,000 \$	050201	050201	050201	12,532 72	14,998 66	1,379 94 P		
SLOF2012002	02515108 ANADIGICS INC	1,900,000 \$	050201	050201	050201	11,307 84	-8,937 60	2,370 24 P		
SLOF2012002	02515108 ANADIGICS INC	200,000 \$	050201	050201	050201	25,843 77	22,109 21	3,734 49 P		
SLOF2012002	02515108 ANADIGICS INC	200,000 \$	050201	050201	050201	3,795 87	3,134 86	661 01 P		
SLOF2012002	02515108 ANADIGICS INC	1,100,000 \$	050201	050201	050201	18,979 37	15,683 00	3,294 37 P		
SLOF2012002	02515108 ANADIGICS INC	1,200,000 \$	050201	050201	050201	17,708 52	15,360 24	2,348 28 P		
SLOF2012002	02515108 ANADIGICS INC	2,300,000 \$	050201	050201	050201	22,918 40	29,081 36	-6,143 16 P		
SLOF2012002	02515108 ANADIGICS INC	1,023,000 \$	050201	050201	050201	64,671 70	-10,121 56	34,546 16 P		
SLOF2012002	02515108 ANADIGICS INC	1,300,000 \$	050201	050201	050201	15,626 18	25,031 25	-9,405 07 P		

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623677

SLOF2012002	036916104	200 0000 \$	1/21/00	05/08/01	05/11/01	1 020 58	574 36	446 02 P
SLOF2012002	043127109	700 0000 \$	12/14/00	05/08/01	05/11/01	10 699 91	-11,745 31	1 045 60 P
SLOF2012002	043127109	600 0000 \$	12/19/00	05/08/01	05/11/01	9 171 35	-9 832 08	-660 73 P
SLOF2012002	046531109	1,500 0000 \$	03/17/99	05/08/01	05/11/01	29 099 03	37 127 91	1 971 12 P
SLOF2012002	103043105	1,700 0000 \$	02/15/01	05/08/01	05/11/01	19 039 36	16 830 00	2,209 36 P
SLOF2012002	113739106	600 0000 \$	06/30/00	05/08/01	05/11/01	13 000 26	11,437 30	1,562 76 P
SLOF2012002	113739106	600 0000 \$	09/13/00	05/08/01	05/11/01	7 800 16	7,232 28	567 88 P
SLOF2012002	113739106	1,400 0000 \$	11/27/00	05/08/01	05/11/01	8,399 72	-4,391 32	8 40 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	3,999 80	-6 062 30	-62 70 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	13,109 36	13,388 76	189 20 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	1,761 41	38 51 P	
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	1,799 94	1 714 07	-603 06 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	1 109 01	16 875 00	3,566 85 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	13,308 15	16 875 00	2,009 68 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	4,868 12	21,562 72 P	
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	63 719 38	-44 176 86	2,953 67 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	30 946 27	37 110 60	3,953 67 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	5 942 27	3 930 42	1 532 54 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	27,314 79	4 123 39 P	
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	30 946 27	23 185 60	4 860 67 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	1,112 46	3,208 40	-4 093 94 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	3 759 27	19 061 36	15,302 29 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	44 153 01	-44 417 31	-262 30 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	20 813 46	17,952 00	2,863 46 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	13,917 70	13 138 73	2,788 97 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	22,483 27	20 417 00	2,066 27 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	1,216 66	1 097 07	189 59 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	32,313 05	29 899 00	7 414 05 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	25 733 14	17,955 00	7 778 14 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	24 446 48	17 044 62	7 404 62 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	4 315 86	5 831 85	641 93 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	1 893 94	-3 888 22	427 64 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	17 043 42	16 475 31	570 11 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	13,352 75	10 730 93	2,621 80 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	75,448 96	-61 080 76	14,368 20 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	26,555 11	-21 660 00	4 895 11 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	43 637 74	39 466 40	4 166 34 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	10 777 01	7,943 38	2 833 73 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	22,153 01	36 712 30	-14,537 49 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	9 063 42	11,973 51	2,910 09 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	4 796 07	3 446 00	1,350 07 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	20,679 31	18 150 00	2,529 31 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	6,417 46	3 734 64	2,782 82 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	10,999 63	11,772 10	772 47 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	1 127 53	5 645 36	-4,518 03 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	4 353 96	21 227 70	16 873 74 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	4 644 23	20 899 36	16,255 13 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	1 741 59	-6 600 00	-4 858 41 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	380 33	2,200 00	1 819 47 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	6,966 34	-35,588 88	-28 622 54 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	2,031 85	-8 815 66	-6 783 81 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	1 161 06	5 037 52	3 876 46 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	2,031 85	8,332 10	-6,300 25 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	317 98	387 30	130 48 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	19 683 34	16,578 64	3 104 70 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	11,913 60	9,261 41	2,652 19 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	27,500 97	27 496 43	4 34 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	34 763 31	-37,270 88	7 494 43 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	13 657 80	10,381 80	3 276 00 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	18 721 53	17 400 00	1,321 53 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	6,240 51	5 696 40	544 11 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	12,012 56	9,397 04	2,615 52 P
SLOF2012002	1286600	1,000 0000 \$	12/06/00	05/08/01	05/11/01	9 089 42	7,277 22	1 732 20 P

Alfred P Siewan Foundation  
 Taxpayer Identification # 13-1623877

Year	Company Name	Amount	Code	Category	Value	Gain/Loss	Date	Value
SLOF201202	PHOTONICS INC COM	600 000 S	05/1401	05/09/01	18 018 84	14 161 38	05/14/01	3 857 46 P
SLOF201202	PHOTONICS INC COM	200 000 S	05/1401	05/09/01	6 006 23	-4 710 26	05/14/01	1 296 02 P
SLOF201202	PHOTONICS INC COM	200 000 S	04/02/01	05/09/01	6 006 28	-4 651 78	05/14/01	1 354 50 P
SLOF201202	SALEM COMARKS CORP DEL CL A	900 000 S	05/1401	05/09/01	14 666 99	10 912 50	05/14/01	3 753 99 P
SLOF201202	SALEM COMARKS CORP DEL CL A	900 000 S	05/1401	05/09/01	9 777 39	-6 390 42	05/14/01	3 386 97 P
SLOF201202	SPARTAC CORP NEW	600 000 S	05/1401	05/09/01	17 005 53	-12 027 42	05/14/01	5 008 11 P
SLOF201202	STARTEX LIGHTWAVE INC COM	0 8210 S	05/1401	05/09/01	6 40	3 29	05/14/01	1 11 P
SLOF201202	STRATUS CORP NEW	900 000 S	05/1401	05/09/01	20 047 82	17 799 88	05/14/01	2 287 94 P
SLOF201202	TITAN CORP	1 100 000 S	05/1401	05/09/01	20 185 51	17 844 13	05/14/01	2 300 40 P
SLOF201202	TITAN CORP	1 500 000 S	05/1401	05/09/01	21 255 72	24 375 00	05/14/01	3 150 72 P
SLOF201202	WAUSAU MOSKREE PAPER CORP COM	1 000 000 S	05/1401	05/09/01	6 611 57	-4 212 50	05/14/01	2 399 07 P
SLOF201202	WORNINGTON INDS INC COM	1 200 000 S	05/1401	05/09/01	13 316 03	-9 849 00	05/14/01	3 537 01 P
SLOF201202	WORNINGTON INDS INC COM	600 000 S	05/1401	05/09/01	6 695 02	-5 487 18	05/14/01	1 205 84 P
SLOF201202	WORNINGTON INDS INC COM	400 000 S	05/1401	05/09/01	4 462 01	823 05 P	05/14/01	823 05 P
SLOF201202	WORNINGTON INDS INC COM	1 000 000 S	05/1401	05/09/01	16 722 54	13 587 45	05/14/01	3 145 09 P
SLOF201202	WORNINGTON INDS INC COM	4 100 000 S	05/1501	05/15/01	44 299 53	33 321 50	05/15/01	10 977 81 P
SLOF201202	AGRIUM INC COM	500 000 S	05/1501	05/15/01	45 568 27	-38 775 00	05/15/01	6 793 27 P
SLOF201202	ANTEC CORP COM	4 700 000 S	05/1501	05/15/01	7 621 84	-8 024 30	05/15/01	-402 46 P
SLOF201202	ARVINMERITOR INC COM	1 000 000 S	05/1501	05/15/01	15 243 69	-16 677 80	05/15/01	1 434 11 P
SLOF201202	ARVINMERITOR INC COM	1 000 000 S	05/1501	05/15/01	22 395 09	21 034 44	05/15/01	1 360 65 P
SLOF201202	COHERENT INC COM	600 000 S	05/1501	05/15/01	62 745 55	-40 084 41	05/15/01	22 658 94 P
SLOF201202	EARTLINK INC COM	4 900 000 S	05/1501	05/15/01	3 141 55	-2 118 75	05/15/01	1 722 80 P
SLOF201202	EARTLINK INC COM	300 000 S	05/1501	05/15/01	13 297 45	12 022 62	05/15/01	1 273 83 P
SLOF201202	FAIRCHILD SEMICONDUCTOR INTL	700 000 S	05/1501	05/15/01	15 959 46	16 108 04	05/15/01	148 38 P
SLOF201202	IST SOURCE CORP	800 000 S	05/1501	05/15/01	4 679 84	3 624 03	05/15/01	1 055 81 P
SLOF201202	INFORMIX CORP COM	900 000 S	05/1501	05/15/01	27 599 08	22 311 41	05/15/01	5 287 67 P
SLOF201202	INFORMIX CORP COM	3 300 000 S	05/1501	05/15/01	24 160 71	19 819 80	05/15/01	6 340 91 P
SLOF201202	KEY ENERGY SERVICES INC COM	2 100 000 S	05/1501	05/15/01	2 491 30	-1 761 48	05/15/01	730 02 P
SLOF201202	KEY ENERGY SERVICES INC COM	200 000 S	05/1501	05/15/01	15 081 55	13 608 77	05/15/01	1 479 78 P
SLOF201202	MERUX CORP	700 000 S	05/1501	05/15/01	32 431 43	25 794 28	05/15/01	6 677 15 P
SLOF201202	NAVISTAR INTL CORP NEW COM	1 200 000 S	05/1501	05/15/01	25 809 69	22 783 60	05/15/01	3 024 09 P
SLOF201202	NEWMAN MARCUS GROUP INC CL B	1 000 000 S	05/1501	05/15/01	17 819 40	14 112 00	05/15/01	3 707 40 P
SLOF201202	NEWMAN MARCUS GROUP INC CL B	3 000 000 S	05/1501	05/15/01	21 428 83	16 281 23	05/15/01	5 146 80 P
SLOF201202	PHOTONICS INC COM	700 000 S	05/1501	05/15/01	42 478 46	-41 533 64	05/15/01	944 71 P
SLOF201202	PLEXUS CORP	1 200 000 S	05/1501	05/15/01	13 215 87	-11 520 18	05/15/01	1 695 69 P
SLOF201202	SENSONOMATIC ELECTRS CORP COM	7 600 000 S	05/1501	05/15/01	140 165 31	126 250 00	05/15/01	33 915 31 P
SLOF201202	TITAN CORP	2 000 000 S	05/1601	05/16/01	21 918 86	-17 230 00	05/16/01	4 688 86 P
SLOF201202	AGRIUM INC COM	1 800 000 S	05/1601	05/16/01	16 631 43	-11 808 00	05/16/01	4 823 43 P
SLOF201202	AIRGAS INC	300 000 S	05/1601	05/16/01	2 771 91	1 893 00	05/16/01	878 91 P
SLOF201202	ARTESYN TECHNOLOGIES INC COM	1 100 000 S	05/1601	05/16/01	15 975 63	18 023 48	05/16/01	-2 049 81 P
SLOF201202	ARTESYN TECHNOLOGIES INC COM	2 300 000 S	05/1601	05/16/01	33 403 62	34 793 71	05/16/01	1 390 09 P
SLOF201202	ARTESYN TECHNOLOGIES INC COM	1 000 000 S	05/1601	05/16/01	11 618 63	-11 352 72	05/16/01	262 91 P
SLOF201202	ARTESYN TECHNOLOGIES INC COM	2 000 000 S	05/1601	05/16/01	30 199 19	-32 097 20	05/16/01	1 891 01 P
SLOF201202	ARTESYN TECHNOLOGIES INC COM	1 000 000 S	05/1601	05/16/01	15 099 39	-15 346 30	05/16/01	246 71 P
SLOF201202	ARVINMERITOR INC COM	1 000 000 S	05/1601	05/16/01	9 340 40	-10 594 89	05/16/01	1 234 49 P
SLOF201202	ARVINMERITOR INC COM	900 000 S	05/1601	05/16/01	24 483 29	17 668 89	05/16/01	6 718 40 P
SLOF201202	COMPUTER NETWORK TECHNOLOGY CO	900 000 S	05/1601	05/16/01	10 846 80	-9 930 44	05/16/01	864 36 P
SLOF201202	EMUIS COMMUNICATIONS CORP COM	400 000 S	05/1601	05/16/01	11 322 88	14 526 90	05/16/01	3 204 02 P
SLOF201202	EMUIS COMMUNICATIONS CORP COM	900 000 S	05/1601	05/16/01	26 939 80	26 940 96	05/16/01	248 16 P
SLOF201202	ENTRA VISION COMMUNICATIONS COR	1 340 000 S	05/1601	05/16/01	2 110 95	1 842 50	05/16/01	248 45 P
SLOF201202	IST SOURCE CORP	105 000 S	05/1601	05/16/01	2 110 95	1 842 50	05/16/01	248 45 P
SLOF201202	IST SOURCE CORP	105 000 S	05/1601	05/16/01	2 110 95	1 842 50	05/16/01	248 45 P
SLOF201202	IST SOURCE CORP	105 000 S	05/1601	05/16/01	2 110 95	1 842 50	05/16/01	248 45 P
SLOF201202	INFORMIX CORP COM	500 000 S	05/1601	05/16/01	2 590 16	2 104 85	05/16/01	485 31 P
SLOF201202	INFORMIX CORP COM	1 300 000 S	05/1601	05/16/01	6 734 42	-4 631 23	05/16/01	2 103 17 P
SLOF201202	INFORMIX CORP COM	600 000 S	05/1601	05/16/01	3 108 20	-2 237 34	05/16/01	870 84 P
SLOF201202	KEY ENERGY SERVICES INC COM	900 000 S	05/1601	05/16/01	4 133 39	-4 403 70	05/16/01	1 719 89 P
SLOF201202	MERUX CORP	1 800 000 S	05/1601	05/16/01	34 679 98	34 995 91	05/16/01	3 686 00 P
SLOF201202	NAVISTAR INTL CORP NEW COM	1 213 000 S	05/1601	05/16/01	5 479 60	-5 292 31	05/16/01	1 187 22 P
SLOF201202	NAVISTAR INTL CORP NEW COM	900 000 S	05/1601	05/16/01	21 918 19	-22 108 76	05/16/01	2 449 43 P
SLOF201202	NAVISTAR INTL CORP NEW COM	800 000 S	05/1601	05/16/01	21 618 39	20 892 72	05/16/01	1 023 67 P
SLOF201202	NAVISTAR INTL CORP NEW COM	1 100 000 S	05/1601	05/16/01	35 494 82	31 330 20	05/16/01	4 164 62 P
SLOF201202	NEWMAN MARCUS GROUP INC CL B	4 800 000 S	05/1601	05/16/01	24 803 83	22 579 20	05/16/01	6 234 63 P
SLOF201202	PARKER DRILLING CO COM	300 000 S	05/1601	05/16/01	1 800 24	1 190 25	05/16/01	609 99 P
SLOF201202	PARKER DRILLING CO COM	500 000 S	05/1601	05/16/01	10 974 63	9 023 00	05/16/01	1 949 63 P
SLOF201202	QUANEX CORP	1 400 000 S	05/1601	05/16/01	23 448 81	20 480 32	05/16/01	2 968 49 P
SLOF201202	SENSONOMATIC ELECTRS CORP COM							

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

Year	Company	Code	Start	End	Count	Value	Gain/Loss	YTD	Net	Count
SLOF2012002	TITAN CORP	05/16/01	04/19/01	100	0000 S	473.73 P	1,623.00	2,096.73	05/16/01	1
SLOF2012002	TITAN CORP	05/16/01	04/19/01	100	0000 S	477.70 P	-1,621.00	2,096.73	05/16/01	2
SLOF2012002	TITAN CORP	05/16/01	04/24/01	2,500	0000 S	14,843.24 P	-37,825.00	52,468.24	05/16/01	3
SLOF2012002	TITAN CORP	05/16/01	04/27/01	600	0000 S	9,981.74 P	12,592.38	65,060.62	05/16/01	4
SLOF2012002	WINNEBAGO INDS INC	05/16/01	06/21/00	100	0000 S	10,591.04 P	10,591.04	75,651.66	05/16/01	5
SLOF2012002	WINNEBAGO INDS INC	05/16/01	08/28/00	600	0000 S	4,966.69 P	-6,030.00	69,621.67	05/16/01	6
SLOF2012002	WINNEBAGO INDS INC	05/16/01	08/29/00	1,700	0000 S	18,785.00 P	-14,513.00	83,108.67	05/16/01	7
SLOF2012002	WINNEBAGO INDS INC	05/16/01	09/06/00	2,300	0000 S	6,247.16 P	-14,513.00	97,621.83	05/16/01	8
SLOF2012002	WINNEBAGO INDS INC	05/16/01	09/07/00	900	0000 S	5,763.96 P	5,763.96	103,385.79	05/16/01	9
SLOF2012002	WINNEBAGO INDS INC	05/16/01	09/08/00	1,300	0000 S	3,459.81 P	-4,441.76	108,836.60	05/16/01	10
SLOF2012002	WINNEBAGO INDS INC	05/16/01	09/12/00	1,700	0000 S	3,264.21 P	3,264.21	112,100.81	05/16/01	11
SLOF2012002	WINNEBAGO INDS INC	05/16/01	09/19/00	2,200	0000 S	7,037.56 P	-10,302.00	122,368.37	05/16/01	12
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/21/01	100	0000 S	12,259.10 P	32,017.44	134,627.81	05/16/01	13
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/23/01	100	0000 S	10,789.83 P	35,699.00	145,417.64	05/16/01	14
SLOF2012002	WINNEBAGO INDS INC	05/16/01	01/17/01	2,700	0000 S	4,707.63 P	-46,376.82	98,740.82	05/16/01	15
SLOF2012002	WINNEBAGO INDS INC	05/16/01	07/21/01	100	0000 S	520.02 P	-1,437.00	97,303.82	05/16/01	16
SLOF2012002	WINNEBAGO INDS INC	05/16/01	08/04/00	1,900	0000 S	8,037.41 P	25,743.00	123,047.23	05/16/01	17
SLOF2012002	WINNEBAGO INDS INC	05/16/01	10/18/00	1,400	0000 S	-3,133.50 P	18,644.16	141,684.59	05/16/01	18
SLOF2012002	WINNEBAGO INDS INC	05/16/01	10/19/00	900	0000 S	9,847.81 P	-9,640.78	151,325.37	05/16/01	19
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/18/01	1,200	0000 S	30,331.60 P	30,331.60	181,656.97	05/16/01	20
SLOF2012002	WINNEBAGO INDS INC	05/16/01	05/01/01	300	0000 S	7,939.76 P	7,939.76	189,596.73	05/16/01	21
SLOF2012002	WINNEBAGO INDS INC	05/16/01	05/01/01	1,600	0000 S	5,964.24 P	5,964.24	195,560.97	05/16/01	22
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/23/01	1,000	0000 S	31,151.10 P	-287.70 P	226,712.27	05/16/01	23
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/23/01	1,200	0000 S	10,548.88 P	4,433.14 P	237,145.41	05/16/01	24
SLOF2012002	WINNEBAGO INDS INC	05/16/01	10/19/00	2,700	0000 S	26,993.25 P	5,207.94 P	242,353.35	05/16/01	25
SLOF2012002	WINNEBAGO INDS INC	05/16/01	10/27/00	2,600	0000 S	22,254.44 P	10,249.91 P	252,603.26	05/16/01	26
SLOF2012002	WINNEBAGO INDS INC	05/16/01	10/27/00	2,600	0000 S	13,307.44 P	2,447.13 P	255,050.39	05/16/01	27
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/26/01	100	0000 S	2,180.63 P	-4,693.33	249,357.06	05/16/01	28
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/27/01	2,400	0000 S	2,631.56 P	-41,502.52	207,854.54	05/16/01	29
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/03/00	2,500	0000 S	9,918.73 P	-9,918.73	217,773.27	05/16/01	30
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/30/01	1,300	0000 S	14,434.81 P	1,349.39 P	219,122.66	05/16/01	31
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/30/01	100	0000 S	100.49 P	100.49	219,223.15	05/16/01	32
SLOF2012002	WINNEBAGO INDS INC	05/16/01	01/29/01	800	0000 S	2,180.63 P	-2,180.63	221,042.52	05/16/01	33
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/22/01	2,100	0000 S	4,990.33 P	39,690.00	260,732.52	05/16/01	34
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/22/01	700	0000 S	5,271.87 P	12,448.73	273,181.25	05/16/01	35
SLOF2012002	WINNEBAGO INDS INC	05/16/01	10/11/00	1,000	0000 S	14,893.80 P	4,403.43 P	277,584.65	05/16/01	36
SLOF2012002	WINNEBAGO INDS INC	05/16/01	11/20/00	1,100	0000 S	11,374.92 P	4,063.08 P	281,647.73	05/16/01	37
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/26/01	800	0000 S	6,037.31 P	6,037.31	287,685.04	05/16/01	38
SLOF2012002	WINNEBAGO INDS INC	05/16/01	03/19/01	1,400	0000 S	23,790.34 P	23,790.34	311,475.38	05/16/01	39
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/26/01	900	0000 S	20,067.57 P	162,213.00	473,688.35	05/16/01	40
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/26/01	900	0000 S	18,531.00 P	0.00 P	473,688.35	05/16/01	41
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/11/01	14,213	0000 S	0.00 P	0.00 P	473,688.35	05/16/01	42
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/12/01	300	0000 S	303,139.00 P	303,139.00	776,827.35	05/16/01	43
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/13/01	18,531	0000 S	22,524.00 P	22,524.00	800,000.00	05/16/01	44
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/13/01	23	0000 S	23,790.34 P	23,790.34	823,790.34	05/16/01	45
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/13/01	20	0000 S	20,067.57 P	20,067.57	843,857.91	05/16/01	46
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/13/01	44	0000 S	44,178.00 P	44,178.00	888,035.91	05/16/01	47
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/13/01	142,283	0000 S	142,283.00 P	142,283.00	1,030,318.91	05/16/01	48
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/13/01	18	0000 S	18,531.00 P	18,531.00	1,048,849.91	05/16/01	49
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/13/01	503	0000 S	503,139.00 P	503,139.00	1,551,988.91	05/16/01	50
SLOF2012002	WINNEBAGO INDS INC	05/16/01	04/13/01	31,997	0000 S	31,997.25 P	31,997.25	1,583,986.16	05/16/01	51
SLOF2012002	WINNEBAGO INDS INC	05/16/01	05/18/01	52,248	0000 S	52,248.26 P	-31,660.75	1,615,653.66	05/16/01	52
SLOF2012002	WINNEBAGO INDS INC	05/16/01	12/10/99	10,449	0000 S	10,449.63 P	5,823.05	1,621,476.71	05/16/01	53
SLOF2012002	WINNEBAGO INDS INC	05/16/01	07/24/00	3,843	0000 S	3,843.04 P	-6,034.12	1,615,442.59	05/16/01	54
SLOF2012002	WINNEBAGO INDS INC	05/16/01	07/24/00	4,382	0000 S	4,382.28 P	-4,499.07	1,610,943.52	05/16/01	55
SLOF2012002	WINNEBAGO INDS INC	05/16/01	07/24/00	2,921	0000 S	2,921.52 P	2,921.52	1,613,865.04	05/16/01	56
SLOF2012002	WINNEBAGO INDS INC	05/16/01	07/24/00	13,982	0000 S	13,982.03 P	13,982.03	1,627,847.07	05/16/01	57
SLOF2012002	WINNEBAGO INDS INC	05/16/01	11/09/99	7,742	0000 S	7,742.74 P	11,774.00	1,639,621.81	05/16/01	58
SLOF2012002	WINNEBAGO INDS INC	05/16/01	11/19/99	533	0000 S	533.98 P	-837.00	1,638,784.83	05/16/01	59
SLOF2012002	WINNEBAGO INDS INC	05/16/01	09/13/00	5,539	0000 S	5,539.81 P	-4,821.52	1,633,963.31	05/16/01	60
SLOF2012002	WINNEBAGO INDS INC	05/16/01	09/14/00	5,539	0000 S	5,539.81 P	-4,821.52	1,629,141.79	05/16/01	61
SLOF2012002	WINNEBAGO INDS INC	05/16/01	12/13/00	7,423	0000 S	7,423.00 P	7,423.00	1,636,564.79	05/16/01	62
SLOF2012002	WINNEBAGO INDS INC	05/16/01	12/27/00	4,831	0000 S	4,831.83 P	-4,697.12	1,631,867.66	05/16/01	63
SLOF2012002	WINNEBAGO INDS INC	05/16/01	11/02/00	4,190	0000 S	4,190.14 P	-4,349.26	1,627,518.52	05/16/01	64
SLOF2012002	WINNEBAGO INDS INC	05/16/01	11/02/00	200	0000 S	200.0000 S	22,689.60	1,650,208.12	05/16/01	65
SLOF2012002	WINNEBAGO INDS INC	05/16/01	11/02/00	1,200	0000 S	1,200.0000 S	22,689.60	1,672,897.72	05/16/01	66
SLOF2012002	WINNEBAGO INDS INC	05/16/01	10/20/00	600	0000 S	600.0000 S	-9,684.60	1,663,213.12	05/16/01	67
SLOF2012002	WINNEBAGO INDS INC	05/16/01	10/20/00	3,200	0000 S	3,200.0000 S	54,963.12	1,718,176.24	05/16/01	68
SLOF2012002	WINNEBAGO INDS INC	05/16/01	02/07/01	300	0000 S	300.0000 S	5,724.46	1,723,900.70	05/16/01	69

FAIRCHILD SEMICONDUCTOR INTL  
 HEXCEL CORP NEW  
 HEXCEL CORP NEW  
 HEXCEL CORP NEW  
 HEXCEL CORP NEW  
 INDEX LABS INC COM  
 INDEX LABS INC COM  
 INFOVIA CORP COM  
 KELLWOOD CO  
 KEY ENERGY SERVICES INC COM  
 KEY ENERGY SERVICES INC COM  
 KEY ENERGY SERVICES INC COM  
 MACDERMID INC  
 MACDERMID INC  
 OLIN CORP COM PAR 51 00  
 QUANEX CORP  
 QUANEX CORP  
 SAATCHI INC  
 SEITEL INC NEW  
 SEITEL INC NEW  
 SEITEL INC NEW  
 SEITEL INC NEW  
 TRINITY INDS INC  
 SLO CLIENT CASH INVESTMENT TR  
 SLO CLIENT CASH INVESTMENT TR  
 SLO CLIENT CASH INVESTMENT TR  
 SLO CLIENT CASH INVESTMENT TR  
 SLO CLIENT CASH INVESTMENT TR  
 SLO CLIENT CASH INVESTMENT TR  
 AGCO CORP COM  
 AGCO CORP COM  
 AMERICAN FINL HLDGS INC COM  
 AMERICAN FINL HLDGS INC COM  
 BANCORPSOUTH INC  
 BANCORPSOUTH INC  
 BANCORPSOUTH INC  
 BANNER CORP COM  
 BOMBA Y CO  
 BOMBA Y CO  
 BROOKLINE BANCOFP INC COM  
 BROOKLINE BANCOFP INC COM  
 BROOKLINE BANCOFP INC COM  
 CHARBING SHOPIES INC PA COM  
 CLAIRE'S STORES INC COM  
 CLAIRE'S STORES INC COM  
 ENTRA VISION COMMUNICATORS COR  
 FAIRCHILD SEMICONDUCTOR INTL  
 FAIRCHILD SEMICONDUCTOR INTL

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	423291108	HEXCEL CORP NEW	10/19/00	05/15/01	05/18/01	8 418.13	9 660.78	1,242.65 P
SLOF2012002	451610104	IDEXX LABS INC COM	05/01/01	05/15/01	05/18/01	18,247.97	-18 619.44	371.47 P
SLOF2012002	456779107	INFORMIX CORP COM	12/18/00	05/15/01	05/18/01	7,999.73	5,966.24	2,033.49 P
SLOF2012002	488044108	INFORMIX CORP COM	02/23/01	05/15/01	05/18/01	2,075.18	2,887.74	1,612.11 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	10/27/00	05/15/01	05/18/01	24,254.21	16,262.86	7,991.35 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	02/23/01	05/15/01	05/18/01	6,324.87	-6,905.00	519.87 P
SLOF2012002	543131102	LONGVIEW FIBRE CO	02/26/01	05/15/01	05/18/01	1,304.97	1,229.24	75.73 P
SLOF2012002	543131102	LONGVIEW FIBRE CO	04/19/01	05/15/01	05/18/01	11,299.60	11,207.32	92.08 P
SLOF2012002	645457107	MIPS TECHNOLOGIES INC COM	12/29/00	05/15/01	05/18/01	32,347.91	31,339.08	1,008.83 P
SLOF2012002	65924E108	NAVISTAR INTL CORP NEW COM	02/02/00	05/15/01	05/18/01	6,888.30	-4,364.25	2,524.05 P
SLOF2012002	701081101	PARKER DRILLING CO COM	02/04/00	05/15/01	05/18/01	12,524.17	7,935.00	4,589.17 P
SLOF2012002	701081101	PARKER DRILLING CO COM	04/02/01	05/15/01	05/18/01	57,763.01	51,169.58	6,593.43 P
SLOF2012002	719465102	PHOTRONICS INC COM	05/01/01	05/15/01	05/18/01	5,231.36	5,637.72	-366.36 P
SLOF2012002	719465102	PHOTRONICS INC COM	11/13/00	05/15/01	05/18/01	2,501.33	3,050.15	548.82 P
SLOF2012002	740008108	ROXIO INC COM	12/01/00	05/15/01	05/18/01	1,591.76	1,767.93	-176.17 P
SLOF2012002	740008108	ROXIO INC COM	12/03/00	05/15/01	05/18/01	6,938.86	8,114.68	1,155.82 P
SLOF2012002	817263101	SENSORMATIC ELECTRS CORP COM	04/10/01	05/15/01	05/18/01	22,817.31	20,480.32	2,336.99 P
SLOF2012002	860770105	STEWART ENTERPRISES INC CL A	05/09/01	05/15/01	05/18/01	32,311.62	27,975.82	4,335.80 P
SLOF2012002	860770105	STEWART ENTERPRISES INC CL A	05/10/01	05/15/01	05/18/01	18,965.52	-16,608.78	2,356.74 P
SLOF2012002	896322109	TRINITY INDS INC	02/27/01	05/15/01	05/18/01	2,218.69	-2,229.73	11.04 P
SLOF2012002	896322109	TRINITY INDS INC	02/27/01	05/15/01	05/18/01	17,769.49	-17,863.92	-356.84 P
SLOF2012002	896322109	TRINITY INDS INC	02/06/01	05/15/01	05/18/01	24,405.34	-25,269.31	863.77 P
SLOF2012002	896322109	TRINITY INDS INC	02/07/01	05/15/01	05/18/01	353,202.00	-353,202.00	0.00 P
SLOF2012002	935321109	TRINITY INDS INC	04/17/01	05/15/01	05/18/01	10,177.66	-10,091.13	86.53 P
SLOF2012002	935321109	TRINITY INDS INC	12/21/00	05/15/01	05/18/01	4,361.85	-4,418.07	56.22 P
SLOF2012002	935321109	TRINITY INDS INC	02/26/01	05/15/01	05/18/01	3,049.52	-3,069.26	19.74 P
SLOF2012002	943121109	ARTESYN TECHNOLOGIES INC COM	03/12/01	05/15/01	05/18/01	7,623.79	7,561.63	62.14 P
SLOF2012002	943121109	ARTESYN TECHNOLOGIES INC COM	03/13/01	05/15/01	05/18/01	5,803.40	5,803.40	188.32 P
SLOF2012002	943121109	ARTESYN TECHNOLOGIES INC COM	09/13/00	05/15/01	05/18/01	18,861.07	18,986.37	125.30 P
SLOF2012002	959692103	BANCORPSOUTH INC	01/12/01	05/15/01	05/18/01	4,899.19	5,312.80	-413.61 P
SLOF2012002	959692103	BANCORPSOUTH INC	01/16/01	05/15/01	05/18/01	2,449.60	2,617.99	-238.39 P
SLOF2012002	981608101	BENCHMARK ELECTRS INC	11/19/99	05/15/01	05/18/01	5,368.42	-4,370.00	3,001.58 P
SLOF2012002	981608101	BENCHMARK ELECTRS INC	11/23/99	05/15/01	05/18/01	3,221.05	-4,947.00	1,725.95 P
SLOF2012002	981608101	BENCHMARK ELECTRS INC	12/13/00	05/15/01	05/18/01	11,119.62	-9,900.00	1,219.62 P
SLOF2012002	981608101	BENCHMARK ELECTRS INC	02/23/01	05/15/01	05/18/01	28,289.41	-42,598.80	-14,309.39 P
SLOF2012002	116591105	BROOKLINE BANCORP INC COM	12/27/00	05/15/01	05/18/01	7,199.76	7,045.68	154.08 P
SLOF2012002	161131105	CHARMING SHOPPES INC PA COM	11/20/00	05/15/01	05/18/01	39,983.21	35,923.20	4,058.01 P
SLOF2012002	179584107	CLAIRES STORES INC COM	11/22/00	05/15/01	05/18/01	3,877.67	2,118.73	1,758.92 P
SLOF2012002	270321102	EARTHLINK INC COM	11/24/00	05/15/01	05/18/01	19,388.35	11,229.90	8,158.45 P
SLOF2012002	270321102	EARTHLINK INC COM	11/27/00	05/15/01	05/18/01	32,313.92	18,600.50	13,713.42 P
SLOF2012002	270321102	EARTHLINK INC COM	03/23/01	05/15/01	05/18/01	16,448.05	12,447.54	4,000.51 P
SLOF2012002	28176E108	EDWARDS LIFE SCIENCES CORP COM	03/23/01	05/15/01	05/18/01	30,546.38	23,663.26	7,081.12 P
SLOF2012002	28176E108	EDWARDS LIFE SCIENCES CORP COM	03/27/01	05/15/01	05/18/01	32,896.10	23,867.32	9,028.78 P
SLOF2012002	28176E108	EDWARDS LIFE SCIENCES CORP COM	03/14/01	05/15/01	05/18/01	23,497.21	-19,893.60	3,603.61 P
SLOF2012002	28176E108	EDWARDS LIFE SCIENCES CORP COM	03/15/01	05/15/01	05/18/01	32,896.10	27,924.06	4,962.04 P
SLOF2012002	28176E108	EDWARDS LIFE SCIENCES CORP COM	10/26/00	05/15/01	05/18/01	11,238.10	14,528.90	3,288.80 P
SLOF2012002	2932KR107	ENTRAVISION COMMUNICATIONS COR	12/18/00	05/15/01	05/18/01	13,499.55	8,663.22	4,836.33 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	11/20/00	05/15/01	05/18/01	63,004.82	36,488.00	26,516.82 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	12/01/00	05/15/01	05/18/01	63,004.82	37,782.00	25,222.82 P
SLOF2012002	543131102	LONGVIEW FIBRE CO	10/20/00	05/15/01	05/18/01	10,458.61	-9,833.92	624.69 P
SLOF2012002	543131102	LONGVIEW FIBRE CO	10/20/00	05/15/01	05/18/01	1,594.87	-2,031.11	-436.24 P
SLOF2012002	543131102	LONGVIEW FIBRE CO	10/21/00	05/15/01	05/18/01	6,379.46	-4,632.76	2,246.30 P
SLOF2012002	543131102	LONGVIEW FIBRE CO	03/14/01	05/15/01	05/18/01	55,802.48	-42,127.68	7,584.80 P
SLOF2012002	590049102	MERUX CORP	05/03/01	05/15/01	05/18/01	29,399.02	28,173.32	1,225.70 P
SLOF2012002	604567107	MIPS TECHNOLOGIES INC COM	04/19/01	05/15/01	05/18/01	15,125.33	14,943.36	181.97 P
SLOF2012002	604567107	MIPS TECHNOLOGIES INC COM	04/23/01	05/15/01	05/18/01	15,125.33	14,757.36	367.97 P
SLOF2012002	604567107	MIPS TECHNOLOGIES INC COM	05/02/01	05/15/01	05/18/01	20,797.33	22,578.05	1,780.72 P
SLOF2012002	64816R103	MONACO COACH CORP COM	12/13/00	05/15/01	05/18/01	1,900.32	-1,778.00	122.32 P
SLOF2012002	64816R103	MONACO COACH CORP COM	12/13/00	05/15/01	05/18/01	13,302.21	12,458.18	844.03 P
SLOF2012002	64816R103	MONACO COACH CORP COM	12/19/00	05/15/01	05/18/01	41,806.96	38,610.00	3,196.96 P
SLOF2012002	64816R103	MONACO COACH CORP COM	02/06/01	05/15/01	05/18/01	19,003.16	19,990.00	-986.84 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	01/02/01	05/16/01	05/21/01	24,644.96	-33,933.41	789.55 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	01/03/01	05/16/01	05/21/01	41,074.93	-40,441.50	633.43 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	01/05/01	05/16/01	05/21/01	24,644.96	25,043.47	-400.51 P
SLOF2012002	701081101	PARKER DRILLING CO COM	02/04/00	05/16/01	05/21/01	4,464.45	2,777.25	1,687.20 P
SLOF2012002	701081101	PARKER DRILLING CO COM	05/03/00	05/16/01	05/21/01	23,597.80	16,253.79	7,344.07 P
SLOF2012002	701081101	PARKER DRILLING CO COM	04/26/00	05/16/01	05/21/01	3,740.01	3,666.51	2,073.50 P
SLOF2012002	719405102	PHOTONICS INC COM	03/10/01	05/16/01	05/21/01	61,892.77	-64,833.78	2,941.01 P
SLOF2012002	741932107	PRIDE INTL INC COM	01/17/01	05/16/01	05/21/01	46,417.11	35,754.74	10,662.37 P
SLOF2012002	780008108	ROXIO INC COM	12/05/00	05/16/01	05/21/01	1,127.62	-2,514.13	-303.55 P
SLOF2012002	780008108	ROXIO INC COM	12/06/00	05/16/01	05/21/01	2,089.21	-2,514.13	-426.92 P
SLOF2012002	780008108	ROXIO INC COM	12/08/00	05/16/01	05/21/01	2,089.21	-2,600.10	-510.89 P
SLOF2012002	780008108	ROXIO INC COM	12/11/00	05/16/01	05/21/01	3,531.66	3,791.19	379.19 P
SLOF2012002	780008108	ROXIO INC COM	12/15/00	05/16/01	05/21/01	4,387.35	-4,103.91	281.44 P
SLOF2012002	780008108	ROXIO INC COM	12/20/00	05/16/01	05/21/01	4,178.43	-3,320.72	657.71 P
SLOF2012002	780008108	ROXIO INC COM	12/22/00	05/16/01	05/21/01	1,615.32	1,413.51	200.01 P
SLOF2012002	803468103	SAWTEK INC	02/23/01	05/16/01	05/21/01	51,137.50	31,423.34	19,734.16 P
SLOF2012002	803468103	SAWTEK INC	1,500,000 S	05/16/01	05/21/01	40,387.50	-23,187.45	17,200.05 P
SLOF2012002	805468103	SAWTEK INC	2,100,000 S	05/16/01	05/21/01	36,542.50	36,631.98	19,910.52 P
SLOF2012002	808194104	SCRULLMAN A INC COM	03/01/01	05/16/01	05/21/01	25,728.14	20,934.40	4,793.74 P
SLOF2012002	808194104	SCRULLMAN A INC COM	1,200,000 S	05/16/01	05/21/01	15,436.88	13,093.80	2,343.08 P
SLOF2012002	808194104	SCRULLMAN A INC COM	200,000 S	05/16/01	05/21/01	2,572.81	2,119.64	453.17 P
SLOF2012002	811790106	SEACOAST TRNLS SVCS CORP COM	08/09/00	05/16/01	05/21/01	18,199.39	-13,130.63	3,068.74 P
SLOF2012002	817265101	SENSORMATIC ELECTRS CORP COM	04/10/01	05/16/01	05/21/01	8,674.08	7,680.12	993.96 P
SLOF2012002	896322109	TRINITY INDS INC	03/07/01	05/16/01	05/21/01	17,878.12	-18,377.48	-499.36 P
SLOF2012002	896322109	TRINITY INDS INC	03/08/01	05/16/01	05/21/01	6,704.39	-6,913.75	-211.46 P
SLOF2012002	896322109	TRINITY INDS INC	06/28/00	05/16/01	05/21/01	10,719.06	7,943.28	2,775.78 P
SLOF2012002	974637100	WINNEBAGO INDS INC	06/29/00	05/16/01	05/21/01	17,863.10	13,395.00	4,470.10 P
SLOF2012002	974637100	WINNEBAGO INDS INC	08/11/00	05/16/01	05/21/01	1,786.31	-1,234.57	531.94 P
SLOF2012002	974637100	WINNEBAGO INDS INC	04/17/01	05/16/01	05/21/01	347,898.00	-347,898.00	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	04/18/01	05/16/01	05/21/01	127,477.00	-127,477.00	0.00 P
SLOF2012002	001084102	AGCO CORP COM	09/11/00	05/17/01	05/22/01	6,331.79	8,443.52	2,091.73 P
SLOF2012002	001084102	AGCO CORP COM	2,000,000 S	05/17/01	05/22/01	15,879.46	-21,162.20	5,222.74 P
SLOF2012002	001084102	AGCO CORP COM	1,000,000 S	05/17/01	05/22/01	7,539.73	10,401.80	2,465.07 P
SLOF2012002	004933107	ACTION PERFORMANCE COS INC	04/27/01	05/17/01	05/22/01	19,820.02	16,683.70	3,136.32 P
SLOF2012002	004933107	ACTION PERFORMANCE COS INC	04/03/01	05/17/01	05/22/01	32,432.75	29,078.64	3,354.11 P
SLOF2012002	004933107	ACTION PERFORMANCE COS INC	03/01/01	05/17/01	05/22/01	7,207.28	-6,604.00	609.28 P
SLOF2012002	043112709	ARTESYN TECHNOLOGIES INC COM	12/27/00	05/17/01	05/22/01	33,072.45	-33,171.87	1,200.58 P
SLOF2012002	043112709	ARTESYN TECHNOLOGIES INC COM	01/03/01	05/17/01	05/22/01	24,398.22	26,300.00	1,901.78 P
SLOF2012002	043112709	ARTESYN TECHNOLOGIES INC COM	1,001,000 S	05/17/01	05/22/01	1,524.89	1,702.04	177.15 P
SLOF2012002	059692105	BANCORPSOUTH INC	09/13/00	05/17/01	05/22/01	8,644.89	8,762.94	78.05 P
SLOF2012002	059692105	BANCORPSOUTH INC	12/07/00	05/17/01	05/22/01	1,447.48	1,232.00	195.48 P
SLOF2012002	066537109	BANNER CORP COM	03/17/99	05/17/01	05/22/01	17,535.41	15,915.04	1,640.37 P
SLOF2012002	066537109	BANNER CORP COM	820,000 S	05/17/01	05/22/01	16,358.43	-13,973.23	2,385.20 P
SLOF2012002	067924104	BOMBAY CO	11/23/99	05/17/01	05/22/01	5,164.21	7,823.75	-2,668.54 P
SLOF2012002	126581103	CTS CORP	02/23/01	05/17/01	05/22/01	4,815.28	-7,099.80	-2,284.52 P
SLOF2012002	126581103	CTS CORP	03/13/01	05/17/01	05/22/01	26,484.03	25,106.73	607.30 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	12/27/00	05/17/01	05/22/01	12,033.39	11,742.80	292.79 P
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	04/23/01	05/17/01	05/22/01	1,805.34	-1,315.00	290.34 P
SLOF2012002	179484107	CLAIRES STORES INC COM	11/10/00	05/17/01	05/22/01	40,846.16	35,923.20	4,920.96 P
SLOF2012002	270321102	EARTHLINK INC COM	12/08/00	05/17/01	05/22/01	1,379.97	-612.76	717.21 P
SLOF2012002	270321102	EARTHLINK INC COM	1,500,000 S	05/17/01	05/22/01	19,949.48	-9,514.55	10,424.93 P
SLOF2012002	270321102	EARTHLINK INC COM	3,200,000 S	05/17/01	05/22/01	42,538.90	23,808.64	18,730.26 P
SLOF2012002	28176E108	EDWARDS LIFE SCIENCES CORP COM	03/27/01	05/17/01	05/22/01	42,926.22	-33,238.24	9,667.98 P
SLOF2012002	29182R107	EXTRA VISION COMMUNICATIONS COR	10/21/00	05/17/01	05/22/01	15,066.69	-19,340.00	-4,273.31 P
SLOF2012002	369300108	GENERAL CABLE CORP DEL COM NEW	01/08/01	05/17/01	05/22/01	30,801.53	21,383.76	9,417.77 P
SLOF2012002	369300108	GENERAL CABLE CORP DEL COM NEW	01/13/01	05/17/01	05/22/01	30,801.53	24,412.32	6,389.21 P
SLOF2012002	456779107	INFORMIX CORP COM	12/18/00	05/17/01	05/22/01	6,502.51	-4,171.18	2,331.33 P
SLOF2012002	456779107	INFORMIX CORP COM	8,200,000 S	05/17/01	05/22/01	41,013.83	28,287.66	12,726.19 P
SLOF2012002	456779107	INFORMIX CORP COM	1,025/01	05/17/01	05/22/01	19,007.35	24,153.94	5,146.59 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	12/01/00	05/17/01	05/22/01	3,337.22	3,022.56	2,334.66 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1,400,000 S	05/17/01	05/22/01	18,750.27	16,787.26	1,963.01 P
SLOF2012002	343113102	LONGVIEW FIBRE CO	02/26/01	05/17/01	05/22/01	19,566.69	18,438.60	1,128.09 P
SLOF2012002	343113102	LONGVIEW FIBRE CO	200,000 S	05/17/01	05/22/01	2,637.91	1,793.88	864.03 P
SLOF2012002	346347105	LOUISIANA PAC CORP COM	06/29/00	05/17/01	05/22/01	21,263.28	-14,927.20	6,336.08 P
SLOF2012002	357188103	MENTOR CORP MINN COM	03/14/01	05/17/01	05/22/01	16,335.83	13,776.48	2,559.35 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Company Name	Account Type	Balance	Account Number	Company Name	Account Type	Balance	Account Number	Company Name	Account Type	Balance
SLOF2012002	MONACO COACH CORP COM	02/06/01	6017/01	05/22/01	13,346.31	13,993.00	-646.69 P				
SLOF2012002	MONACO COACH CORP COM	02/06/01	6017/01	05/22/01	26,692.63	27,451.20	758.57 P				
SLOF2012002	MONACO COACH CORP COM	02/09/01	6017/01	05/22/01	9,533.05	9,872.20	339.12 P				
SLOF2012002	MONDAY ROBERT CORP CL A	02/27/01	6017/01	05/22/01	21,418.20	24,343.75	1,074.45 P				
SLOF2012002	NAVISTAR INTL CORP NEW COM	01/05/01	6017/01	05/22/01	21,976.62	22,263.64	-286.02 P				
SLOF2012002	NAVISTAR INTL CORP NEW COM	01/09/01	6017/01	05/22/01	16,482.47	17,013.76	531.29 P				
SLOF2012002	OLIN CORP PAR S1 00	04/27/01	6017/01	05/22/01	41,753.51	-4,818.68	4,262.53 P				
SLOF2012002	PARKER DRILLING CO COM	05/01/00	6017/01	05/22/01	9,783.67	-6,240.90	3,244.77 P				
SLOF2012002	PARKER DRILLING CO COM	05/01/00	6017/01	05/22/01	9,133.29	-6,107.50	3,025.79 P				
SLOF2012002	PARKER DRILLING CO COM	06/02/00	6017/01	05/22/01	1,304.76	1,309.06	-4.30 P				
SLOF2012002	PRUDE INTL INC COM	01/17/01	6017/01	05/22/01	47,835.04	35,754.74	12,080.30 P				
SLOF2012002	SALEM COMARNS CORP DEL CL A	08/04/00	6017/01	05/22/01	8,379.72	-4,250.28	4,119.44 P				
SLOF2012002	SALEM COMARNS CORP DEL CL A	08/23/00	6017/01	05/22/01	18,854.37	11,362.30	7,491.87 P				
SLOF2012002	SALEM COMARNS CORP DEL CL A	08/25/00	6017/01	05/22/01	14,664.51	9,273.00	5,389.51 P				
SLOF2012002	SALEM COMARNS CORP DEL CL A	12/06/00	6017/01	05/22/01	37,708.74	20,229.84	17,478.90 P				
SLOF2012002	SCRULLMAN A INC COM	10/27/00	6017/01	05/22/01	14,143.52	11,658.02	2,487.50 P				
SLOF2012002	SEACORST FINL SVCS CORP COM	05/09/00	6017/01	05/22/01	24,677.20	19,190.93	7,486.25 P				
SLOF2012002	SENSODAMA TIC ELECTCS CORP COM	04/10/01	6017/01	05/22/01	31,878.47	28,160.44	3,718.03 P				
SLOF2012002	SMITH A O CORP	01/24/01	6017/01	05/22/01	9,078.09	8,010.00	1,068.09 P				
SLOF2012002	TEXAS INDS INC COM	07/26/00	6017/01	05/22/01	6,069.02	-4,245.22	1,762.00 P				
SLOF2012002	TEXAS INDS INC COM	07/27/00	6017/01	05/22/01	12,138.03	12,801.52	-663.49 P				
SLOF2012002	TEXAS INDS INC COM	07/28/00	6017/01	05/22/01	12,138.03	12,702.36	-564.33 P				
SLOF2012002	WINNEBAGO INDS INC	08/11/00	6017/01	05/22/01	12,564.58	-8,781.99	3,782.59 P				
SLOF2012002	BANCORPSOUTH INC	01/05/01	6018/01	05/23/01	2,891.40	2,993.82	-102.42 P				
SLOF2012002	BANCORPSOUTH INC	12/11/00	6018/01	05/23/01	17,248.42	13,661.20	1,687.22 P				
SLOF2012002	BANCORPSOUTH INC	12/07/00	6018/01	05/23/01	15,902.72	13,772.00	2,130.72 P				
SLOF2012002	BOMBAY CO	11/23/99	6018/01	05/23/01	2,519.91	-3,710.25	-1,190.34 P				
SLOF2012002	BOMBAY CO	11/29/99	6018/01	05/23/01	4,199.86	7,243.65	-3,043.79 P				
SLOF2012002	BOMBAY CO	11/09/99	6018/01	05/23/01	9,519.67	16,715.76	-7,196.09 P				
SLOF2012002	BOMBAY CO	05/04/00	6018/01	05/23/01	5,039.83	-6,579.00	-1,539.17 P				
SLOF2012002	BOMBAY CO	12/20/00	6018/01	05/23/01	20,819.95	-9,804.16	11,013.79 P				
SLOF2012002	EARTHLINK INC COM	12/21/00	6018/01	05/23/01	18,217.43	-8,010.80	10,206.63 P				
SLOF2012002	EARTHLINK INC COM	12/21/00	6018/01	05/23/01	2,602.49	1,081.70	1,513.79 P				
SLOF2012002	EARTHLINK INC COM	05/18/01	6018/01	05/23/01	22,889.23	-23,112.95	223.72 P				
SLOF2012002	ENCORPASS SVCS CORP COM	05/11/01	6018/01	05/23/01	15,695.47	-17,061.36	-1,365.89 P				
SLOF2012002	ENCORPASS SVCS CORP COM	01/31/01	6018/01	05/23/01	1,428.51	-1,017.18	411.33 P				
SLOF2012002	GENERAL CABLE CORP DEL COM NEW	02/01/01	6018/01	05/23/01	44,283.88	-34,712.56	9,571.32 P				
SLOF2012002	GENERAL CABLE CORP DEL COM NEW	02/02/01	6018/01	05/23/01	7,142.56	6,681.10	461.46 P				
SLOF2012002	GENERAL CABLE CORP DEL COM NEW	05/17/01	6018/01	05/23/01	43,114.45	-42,783.26	329.19 P				
SLOF2012002	GENESIS MICROSPR INC COM	01/17/01	6018/01	05/23/01	14,339.52	13,926.56	412.96 P				
SLOF2012002	JLG INDS INC COM	01/08/01	6018/01	05/23/01	15,534.48	13,907.92	1,626.56 P				
SLOF2012002	JLG INDS INC COM	05/02/01	6018/01	05/23/01	31,308.37	-31,176.34	132.03 P				
SLOF2012002	KEY ENERGY SERVICES INC COM	02/26/01	6018/01	05/23/01	6,487.73	-6,148.20	341.53 P				
SLOF2012002	LONGVIEW FIBRE CO	07/14/01	6018/01	05/23/01	26,757.01	-22,960.80	3,796.21 P				
SLOF2012002	MENTOR CORP MGRN COM	02/29/01	6018/01	05/23/01	13,378.50	-11,466.45	1,912.05 P				
SLOF2012002	MENTOR CORP MGRN COM	02/09/01	6018/01	05/23/01	51,988.92	33,417.88	1,428.96 P				
SLOF2012002	MONACO COACH CORP COM	02/26/01	6018/01	05/23/01	11,423.76	10,403.40	1,020.36 P				
SLOF2012002	MOOG INC CL A	04/03/01	6018/01	05/23/01	9,780.82	-4,292.30	1,488.32 P				
SLOF2012002	SETTEL INC NEW	05/19/01	6018/01	05/23/01	5,849.40	-4,973.85	875.55 P				
SLOF2012002	YELLOW CORP COM	04/18/01	6018/01	05/23/01	2,214.06	-4,311.62	-702.44 P				
SLOF2012002	ALEXANDER & BALDWIN INC	01/11/01	6018/01	05/24/01	21,162.37	20,424.48	737.89 P				
SLOF2012002	ARTESYN TECHNOLOGIES INC COM	02/09/01	6018/01	05/24/01	5,390.39	5,661.75	-271.36 P				
SLOF2012002	ARTESYN TECHNOLOGIES INC COM	05/04/00	6018/01	05/24/01	7,116.10	8,041.00	-924.90 P				
SLOF2012002	BOMBAY CO	05/09/00	6018/01	05/24/01	4,831.88	-5,327.50	-675.62 P				
SLOF2012002	BOMBAY CO	05/10/00	6018/01	05/24/01	4,145.72	7,001.50	-455.78 P				
SLOF2012002	BOMBAY CO	05/11/00	6018/01	05/24/01	970.31	1,105.50	-135.12 P				
SLOF2012002	C & D TECHNOLOGIES INC COM	04/20/01	6018/01	05/24/01	30,351.94	28,446.64	1,905.30 P				
SLOF2012002	CHARMING SHOPPES INC PA COM	04/23/01	6018/01	05/24/01	4,799.84	-4,040.00	759.84 P				
SLOF2012002	COMPUTER NETWORK TECHNOLOGY CO	02/26/01	6018/01	05/24/01	11,681.13	14,515.92	-2,834.79 P				
SLOF2012002	COMPUTER NETWORK TECHNOLOGY CO	02/28/01	6018/01	05/24/01	5,840.56	7,024.98	-1,184.42 P				
SLOF2012002	EDWARDS LIFE SCIENCES CORP COM	01/26/01	6018/01	05/24/01	14,172.96	-17,265.12	3,092.16 P				
SLOF2012002	EDWARDS LIFE SCIENCES CORP COM	03/27/01	6018/01	05/24/01	3,693.56	1,112.16	2,581.40 P				
SLOF2012002	EDWARDS LIFE SCIENCES CORP COM	03/01/01	6018/01	05/24/01	14,422.53	11,998.44	2,326.11 P				
SLOF2012002	ENCORPASS SVCS CORP COM	05/11/01	6018/01	05/24/01	8,238.60	-8,530.68	272.08 P				

Alfred P. Sisco Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	2925J1104	ENCOMPASS SVCS CORP COM	2,900,000 S	05/15/01	05/24/01	19,918.28	-20,164.28	204.00 P
SLOF2012002	2925J1104	ENCOMPASS SVCS CORP COM	700,000 S	05/21/01	05/24/01	4,817.52	-4,917.71	100.19 P
SLOF2012002	369200104	GENERAL CABLE CORP DEL COM NEW	1,400,000 S	02/06/01	05/24/01	20,663.13	15,909.88	4,753.25 P
SLOF2012002	369200104	GENERAL CABLE CORP DEL COM NEW	300,000 S	02/06/01	05/24/01	4,428.24	-3,311.91	1,116.33 P
SLOF2012002	369200104	GRACO INC COM	1,700,000 S	05/11/01	05/24/01	51,378.40	-45,900.00	5,478.40 P
SLOF2012002	369200104	GRACO INC COM	3,100,000 S	05/21/01	05/24/01	11,633.32	28,921.45	12,713.87 P
SLOF2012002	615337102	LOUISIANA PAC CORP COM	300,000 S	05/22/01	05/24/01	18,043.04	16,238.13	1,704.89 P
SLOF2012002	615337102	MONY GROUP INC COM	300,000 S	05/21/01	05/24/01	11,402.46	-10,403.40	999.06 P
SLOF2012002	615337102	MOOG INC CL A	400,000 S	05/21/01	05/24/01	11,219.62	-11,343.84	124.22 P
SLOF2012002	6394E104	NAVISTAR INTL CORP NEW COM	1,400,000 S	01/10/01	05/24/01	39,248.69	-39,029.06	219.63 P
SLOF2012002	6394E104	NAVISTAR INTL CORP NEW COM	1,400,000 S	04/27/01	05/24/01	18,949.36	17,287.90	1,661.46 P
SLOF2012002	68665205	OLIN CORP COM PAR \$1.00	2,000,000 S	05/21/01	05/24/01	14,206.51	13,090.60	1,115.91 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1,000,000 S	05/21/01	05/24/01	18,131.14	12,717.75	5,413.39 P
SLOF2012002	701081101	PARKER DRILLING CO COM	2,300,000 S	05/21/01	05/24/01	9,165.36	-8,477.77	687.59 P
SLOF2012002	705966105	PEGASUS SOLUTIONS INC COM	700,000 S	05/21/01	05/24/01	6,546.83	-6,088.15	458.68 P
SLOF2012002	705966105	PEGASUS SOLUTIONS INC COM	300,000 S	05/21/01	05/24/01	5,237.47	-4,846.88	390.59 P
SLOF2012002	816074306	PEGASUS SOLUTIONS INC COM	400,000 S	05/21/01	05/24/01	9,832.97	-8,292.30	1,540.67 P
SLOF2012002	816074306	SEITEL INC NEW	800,000 S	05/09/01	05/24/01	15,732.75	-14,719.76	1,012.99 P
SLOF2012002	816074306	SEITEL INC NEW	800,000 S	05/07/01	05/24/01	8,374.71	7,627.06	947.65 P
SLOF2012002	83175108	STEIN MART INC COM	700,000 S	05/21/01	05/24/01	3,393.58	-4,429.30	649.82 P
SLOF2012002	868157108	SUPERIOR ENERGY SERVICES INC	2,700,000 S	05/21/01	05/24/01	3,393.58	-4,429.30	649.82 P
SLOF2012002	868157108	SUPERIOR ENERGY SERVICES INC	400,000 S	05/21/01	05/24/01	3,039.80	-3,175.59	125.79 P
SLOF2012002	882491103	TEXAS INDS INC COM	100,000 S	05/21/01	05/24/01	3,039.80	1,671.83 P	1,367.97 P
SLOF2012002	882491103	TEXAS INDS INC COM	100,000 S	05/15/00	05/24/01	9,119.40	8,790.00	329.40 P
SLOF2012002	882491103	TEXAS INDS INC COM	300,000 S	05/21/01	05/24/01	24,318.39	-22,999.68	1,318.71 P
SLOF2012002	882491103	TEXAS INDS INC COM	300,000 S	05/21/01	05/24/01	9,271.04	-8,235.00	1,036.04 P
SLOF2012002	064933107	ACTION PERFORMANCE COS INC	500,000 S	05/22/01	05/25/01	14,517.77	-13,499.19	1,018.58 P
SLOF2012002	064933107	AEROFLEX INC	900,000 S	05/22/01	05/25/01	14,429.51	13,023.24	1,406.27 P
SLOF2012002	064933107	AEROFLEX INC	600,000 S	05/22/01	05/25/01	21,327.33	-21,666.97	1,660.36 P
SLOF2012002	064933107	AEROFLEX INC	1,300,000 S	05/22/01	05/25/01	12,540.87	-11,460.47	1,080.40 P
SLOF2012002	064933107	AEROFLEX INC	60,000 S	05/22/01	05/25/01	1,096.22	1,022.43	173.79 P
SLOF2012002	06633V109	BANNER CORP COM	60,000 S	05/22/01	05/25/01	1,131.64	1,131.64	1,621.06 P
SLOF2012002	06633V109	BANNER CORP COM	640,000 S	05/22/01	05/25/01	46,660.55	-45,699.83	960.72 P
SLOF2012002	08160H101	BENCHMARK ELECTRS INC	1,700,000 S	05/22/01	05/25/01	5,383.23	5,083.44	299.79 P
SLOF2012002	08160H101	BENCHMARK ELECTRS INC	400,000 S	05/22/01	05/25/01	24,534.25	-24,534.25	2,089.72 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	400,000 S	05/22/01	05/25/01	2,809.86	-4,674.28	704.42 P
SLOF2012002	267451101	DYCOM INDS INC	1,300,000 S	05/22/01	05/25/01	23,066.24	-28,055.82	5,049.58 P
SLOF2012002	267451101	DYCOM INDS INC	4,400,000 S	05/22/01	05/25/01	62,823.50	-23,951.40	38,874.10 P
SLOF2012002	270211102	EARTHLINK INC COM	2,500,000 S	05/22/01	05/25/01	35,886.31	-18,575.50	17,310.81 P
SLOF2012002	270211102	EARTHLINK INC COM	1,000,000 S	05/22/01	05/25/01	23,980.19	20,050.00	3,930.19 P
SLOF2012002	270211102	EARTHLINK INC COM	1,000,000 S	05/22/01	05/25/01	28,423.44	-38,101.20	332.24 P
SLOF2012002	292351104	EDWARDS LIFE SCIENCES CORP COM	4,000,000 S	05/22/01	05/25/01	9,300.05	-6,264.00	3,036.05 P
SLOF2012002	303726103	ENCOMPASS SVCS CORP COM	400,000 S	05/22/01	05/25/01	48,823.25	33,396.30	15,426.95 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2,100,000 S	05/22/01	05/25/01	18,600.10	12,818.00	5,782.10 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	100,000 S	05/22/01	05/25/01	9.00	10.12	1.12 P
SLOF2012002	31640Q107	FAIRCHILD SEMICONDUCTOR INTL	0,900 S	05/22/01	05/25/01	13,413.63	-9,856.63	3,557.00 P
SLOF2012002	346403109	FIDELITY BANKSHARES INC COM	300,000 S	04/25/01	05/25/01	23,041.78	17,663.32	5,378.46 P
SLOF2012002	346403109	FORRESTER BESH INC COM	1,600,000 S	05/22/01	05/25/01	29,700.00	3,296.25 P	3,296.25 P
SLOF2012002	384091104	GENERAL CABLE CORP DEL COM NEW	1,100,000 S	05/21/01	05/25/01	32,996.23	29,700.00	3,296.23 P
SLOF2012002	466310101	JLG INDS INC COM	2,700,000 S	05/22/01	05/25/01	31,469.30	31,469.30	1,063.41 P
SLOF2012002	466310101	JLG INDS INC COM	500,000 S	05/22/01	05/25/01	6,741.12	-4,664.75	2,076.37 P
SLOF2012002	546347105	LOUISIANA PAC CORP COM	100,000 S	05/22/01	05/25/01	1,348.22	-881.24	466.98 P
SLOF2012002	546347105	LOUISIANA PAC CORP COM	317,000 S	05/22/01	05/25/01	11,437.15	10,307.67	1,129.48 P
SLOF2012002	615337102	MONY GROUP INC COM	400,000 S	05/22/01	05/25/01	17,426.30	15,957.06	1,469.24 P
SLOF2012002	615337102	MONY GROUP INC COM	300,000 S	05/22/01	05/25/01	11,493.20	10,403.40	1,091.82 P
SLOF2012002	615394202	MOOG INC CL A	600,000 S	05/22/01	05/25/01	22,704.00	22,704.00	286.45 P
SLOF2012002	61594202	MOOG INC CL A	300,000 S	05/22/01	05/25/01	5,684.81	5,186.37	498.44 P
SLOF2012002	68665205	OLIN CORP COM PAR \$1.00	1,300,000 S	05/22/01	05/25/01	10,477.99	-7,630.63	2,846.94 P
SLOF2012002	701081101	PARKER DRILLING CO COM	2,300,000 S	05/22/01	05/25/01	32,446.66	30,293.00	2,153.66 P
SLOF2012002	705966105	PEGASUS SOLUTIONS INC COM	0,560 S	05/22/01	05/25/01	7.77	-6.23	1.54 P
SLOF2012002	816074306	SEITEL INC NEW	900,000 S	05/22/01	05/25/01	16,559.73	16,559.73	1,037.11 P
SLOF2012002	816074306	SEITEL INC NEW	1,000,000 S	05/22/01	05/25/01	30,114.29	27,130.00	2,984.29 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	1,600,000 S	05/22/01	05/25/01	18,068.98	16,410.00	1,658.98 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF201202	861137108	SUPERIOR ENERGY SERVICES INC	2,300,000 \$	05/07/01	05/25/01	31,013.31	-25,467.90	5,545.41 P
SLOF201202	921817108	VICORP RESTAURANTS INC	250,000 \$	03/23/99	05/22/01	6,669.00	-4,240.57	2,428.43 P
SLOF201202	921817108	VICORP RESTAURANTS INC	4,500,000 \$	03/23/99	05/22/01	11,423.00	-73,962.43	43,262.53 P
SLOF201202	921817108	VICORP RESTAURANTS INC	500,000 \$	04/27/99	05/22/01	7,250.00	12,825.00	5,075.00 P
SLOF201202	921817108	VICORP RESTAURANTS INC	1,100,000 \$	05/12/99	05/22/01	20,215.00	17,232.00	10,890.00 P
SLOF201202	921817108	VICORP RESTAURANTS INC	1,200,000 \$	08/11/00	05/22/01	22,180.41	15,654.84	7,125.57 P
SLOF201202	974631002	WINNEBAGO INDS INC	116,518,000 \$	04/18/01	05/22/01	1,165,318.00	1,165,318.00	0.00 P
SLOF201202	900345103	SLO CLIENT CASH INVESTMENT TR	700,000 \$	01/09/01	05/29/01	9,943.03	-8,436.61	1,506.44 P
SLOF201202	034435108	ANDREW CORP COM	200,000 \$	05/08/01	05/29/01	3,499.38	-3,288.64	464.88 P
SLOF201202	034435108	ANDREW CORP COM	600,000 \$	04/23/01	05/29/01	3,494.88	-3,030.00	1,107.74 P
SLOF201202	161133103	CHARMING SHOPPES INC PA COM	1,300,000 \$	05/23/01	05/29/01	23,348.33	-38,035.82	5,707.49 P
SLOF201202	287431001	DYCOM INDS INC	400,000 \$	05/11/01	05/29/01	11,535.60	-10,800.00	1,135.60 P
SLOF201202	384109104	GRACO INC COM	1,200,000 \$	05/23/01	05/29/01	22,729.24	70,745.48	1,993.76 P
SLOF201202	680645205	OLIN CORP COM PAR \$1 00	3,600,000 \$	04/27/01	05/29/01	117,256.17	-75,715.82	37,540.25 P
SLOF201202	741932107	PRIDE INTL INC COM	1,100,000 \$	01/17/01	05/29/01	17,439.81	13,502.20	2,337.68 P
SLOF201202	148137108	SUPERIOR ENERGY SERVICES INC	200,000 \$	05/07/01	05/29/01	2,548.55	2,243.50	308.05 P
SLOF201202	148137108	SUPERIOR ENERGY SERVICES INC	900,000 \$	05/08/01	05/29/01	16,632.07	11,291.13	3,340.94 P
SLOF201202	974631002	WINNEBAGO INDS INC	94,130,000 \$	08/11/00	05/29/01	98,130.00	-98,130.00	0.00 P
SLOF201202	996103002	SLO CLIENT CASH INVESTMENT TR	1,100,000 \$	04/28/01	05/29/01	9,940.85	11,584.14	1,603.29 P
SLOF201202	00631F108	ADAPTEC INC COM	700,000 \$	11/13/00	05/29/01	6,531.45	-6,714.39	362.94 P
SLOF201202	00631F108	ADAPTEC INC COM	1,000,000 \$	12/01/00	05/29/01	9,980.85	-11,077.63	1,096.78 P
SLOF201202	00631F108	ADAPTEC INC COM	1,100,000 \$	12/05/00	05/29/01	16,949.63	10,924.00	25.63 P
SLOF201202	009269101	AUBORNE INC COM	5,600,000 \$	01/03/01	05/29/01	36,232.76	-33,312.72	22,920.04 P
SLOF201202	009343102	AIRGAS INC	2,100,000 \$	09/19/00	05/29/01	36,175.07	35,380.72	594.35 P
SLOF201202	034435108	ANDREW CORP COM	400,000 \$	05/09/01	05/29/01	3,808.48	-4,790.50	982.02 P
SLOF201202	077547200	BEL FUSE INC CL B	1,300,000 \$	05/08/01	05/29/01	6,152.16	7,425.60	1,273.44 P
SLOF201202	077547200	BEL FUSE INC CL B	500,000 \$	05/10/01	05/29/01	16,056.96	-14,925.00	1,111.96 P
SLOF201202	077547200	BEL FUSE INC CL B	1,300,000 \$	02/07/01	05/29/01	16,798.69	20,918.69	-4,120.00 P
SLOF201202	077547200	BEL FUSE INC CL B	600,000 \$	05/24/01	05/29/01	16,127.94	16,127.94	259.13 P
SLOF201202	081608101	BENCHMARK ELECTRICS INC	1,400,000 \$	01/24/01	05/29/01	37,027.22	-40,108.04	3,080.82 P
SLOF201202	081608101	BENCHMARK ELECTRICS INC	1,300,000 \$	01/17/01	05/29/01	3,808.48	-4,790.50	982.02 P
SLOF201202	097924104	BOMBAY CO	2,100,000 \$	05/16/00	05/29/01	6,152.16	7,425.60	1,273.44 P
SLOF201202	097924104	BOMBAY CO	1,300,000 \$	06/02/00	05/29/01	3,808.48	-4,264.00	-435.52 P
SLOF201202	097924104	BOMBAY CO	5,100,000 \$	11/02/00	05/29/01	14,940.96	-15,183.21	-242.25 P
SLOF201202	097924104	BOMBAY CO	1,000,000 \$	03/15/01	05/29/01	2,463.66	-2,352.43	113.23 P
SLOF201202	126501105	CTS CORP	900,000 \$	03/18/01	05/29/01	23,190.91	19,845.00	2,345.91 P
SLOF201202	126501105	CTS CORP	500,000 \$	02/26/01	05/29/01	13,387.05	12,255.00	862.05 P
SLOF201202	163641006	CHEMFIRST INC COM	1,800,000 \$	01/10/01	05/29/01	24,332.76	13,372.92	10,949.84 P
SLOF201202	270321102	EARTHLINK INC COM	300,000 \$	01/17/01	05/29/01	4,033.79	2,635.71	1,418.08 P
SLOF201202	270321102	EARTHLINK INC COM	1,300,000 \$	01/17/01	05/29/01	17,566.44	11,264.76	6,301.68 P
SLOF201202	270321102	EARTHLINK INC COM	800,000 \$	02/06/01	05/29/01	11,705.61	-8,831.76	2,873.85 P
SLOF201202	369300108	GENERAL CABLE CORP DEL COM NEW	400,000 \$	02/08/01	05/29/01	5,832.80	-4,312.00	1,540.80 P
SLOF201202	369300108	GENERAL CABLE CORP DEL COM NEW	900,000 \$	05/11/01	05/29/01	26,423.11	24,300.00	2,123.11 P
SLOF201202	384109104	HANDLEMAN CO DEL	500,000 \$	04/27/01	05/29/01	6,479.13	5,679.13	799.98 P
SLOF201202	410231100	INFORMIX CORP COM	4,600,000 \$	01/23/01	05/29/01	22,999.23	29,218.98	-6,239.75 P
SLOF201202	456779107	INFORMIX CORP COM	2,500,000 \$	01/29/01	05/29/01	12,499.58	18,274.75	5,775.17 P
SLOF201202	546347105	LOUISIANA PAC CORP COM	300,000 \$	12/06/00	05/29/01	3,758.99	2,463.72	1,115.27 P
SLOF201202	546347105	LOUISIANA PAC CORP COM	3,100,000 \$	12/19/00	05/29/01	38,842.93	29,467.05	9,375.88 P
SLOF201202	546347105	LOUISIANA PAC CORP COM	700,000 \$	12/20/00	05/29/01	8,770.99	-6,233.50	2,537.49 P
SLOF201202	546347105	LOUISIANA PAC CORP COM	1,600,000 \$	05/24/01	05/29/01	20,047.97	16,384.56	3,661.41 P
SLOF201202	546347105	LOUISIANA PAC CORP COM	600,000 \$	07/24/00	05/29/01	3,814.91	3,032.26	782.65 P
SLOF201202	701081101	PAUKER DRILLING CO COM	1,400,000 \$	05/24/01	05/29/01	8,901.46	7,804.72	1,096.74 P
SLOF201202	701081101	PAUKER DRILLING CO COM	600,000 \$	05/24/01	05/29/01	3,814.91	-4,211.12	-403.21 P
SLOF201202	701081101	PAUKER DRILLING CO COM	1,300,000 \$	09/14/00	05/29/01	8,263.64	-8,612.50	346.86 P
SLOF201202	701081101	PAUKER DRILLING CO COM	100,000 \$	01/03/01	05/29/01	1,231.75	1,211.72	27.03 P
SLOF201202	703906105	PEGASUS SOLUTIONS INC COM	1,100,000 \$	02/07/01	05/29/01	13,636.23	11,305.91	2,330.32 P
SLOF201202	703906105	PEGASUS SOLUTIONS INC COM	4,300,000 \$	04/20/01	05/29/01	50,562.94	-46,774.56	3,788.38 P
SLOF201202	710279108	PIER 1 IMPORTS INC COM	4,200,000 \$	01/17/01	05/29/01	121,724.63	-90,438.46	31,286.17 P
SLOF201202	741932107	PRIDE INTL INC COM	1,600,000 \$	05/10/01	05/29/01	20,929.30	17,954.24	3,005.06 P
SLOF201202	750733105	RAILAMERICA INC	3,300,000 \$	03/18/01	05/29/01	43,221.56	39,270.00	3,958.56 P
SLOF201202	750733105	RAILAMERICA INC	2,600,000 \$	05/23/01	05/29/01	34,038.86	31,460.00	2,598.86 P
SLOF201202	750733105	RAILAMERICA INC	365,960 \$	12/22/00	05/29/01	4,583.09	-4,869.93	513.16 P
SLOF201202	786083108	ROXIO INC COM	757,600 \$	01/17/01	05/29/01	9,482.28	12,913.20	3,432.92 P
SLOF201202	786083108	ROXIO INC COM	776,810 \$	01/19/01	05/29/01	9,729.24	14,615.21	-4,885.97 P
SLOF201202	808194104	SCHULMAN A INC COM	200,000 \$	10/27/00	05/29/01	2,601.91	2,119.64	482.27 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	80194104	SCHULMAN A INC COM	300 0000 S	1031100	05/24/01	05/30/01	3,902.87	3,290.52	612.35 P
SLOF2012002	827056102	SILICON GRAPHICS INC COM	22,700 0000 S	04/19/01	05/24/01	05/30/01	45,623.45	90,007.77	-44,384.32 P
SLOF2012002	827061602	SILICON GRAPHICS INC COM	3,700 0000 S	05/29/01	05/24/01	05/30/01	7,436.75	-12,109.73	-4,672.98 P
SLOF2012002	827056102	SILICON GRAPHICS INC COM	9,600 0000 S	05/09/01	05/24/01	05/30/01	19,293.34	-21,792.64	-4,497.30 P
SLOF2012002	829999100	SIPEX CORP COM	1,100 0000 S	01/17/01	05/24/01	05/30/01	14,029.15	-14,794.12	764.97 P
SLOF2012002	848157104	SUPERIOR ENERGY SERVICES INC	1,200 0000 S	03/08/01	05/24/01	05/30/01	14,927.50	-13,455.00	1,472.50 P
SLOF2012002	8711310100	SYBASE INC COM	1,400 0000 S	04/03/01	05/24/01	05/30/01	24,766.85	21,689.00	3,077.77 P
SLOF2012002	8711310100	SYBASE INC COM	2,300 0000 S	04/03/01	05/24/01	05/30/01	40,688.40	29,784.31	10,904.09 P
SLOF2012002	8711310100	SYBASE INC COM	400 0000 S	04/03/01	05/24/01	05/30/01	5,185.10	1,181.24 P	-433.86 P
SLOF2012002	896321109	TRINITY INDS INC	1,800 0000 S	07/18/00	05/24/01	05/30/01	22,799.24	21,236.26	1,562.98 P
SLOF2012002	9027818104	YALE FINL CORP	600 0000 S	04/12/01	05/30/01	05/30/01	2,133.23	1,930.00	203.23 P
SLOF2012002	911790109	VAIL RESORTS INC COM	100 0000 S	04/12/01	05/30/01	05/30/01	10,725.19	9,971.90	753.29 P
SLOF2012002	927460165	VINTAGE PETE INC COM	500 0000 S	01/24/01	05/24/01	05/30/01	9,386.13	-6,272.85	3,113.98 P
SLOF2012002	974657100	WINNEBAGO INDS INC	500 0000 S	04/11/00	05/24/01	05/24/01	252,526.00	252,526.00	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	212,526 0000 S	04/11/00	05/24/01	05/24/01	34,888.00	34,888.00	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	34,888 0000 S	12/05/00	05/23/01	05/31/01	12,366.58	14,098.81	-1,732.23 P
SLOF2012002	00631104	ADAPTEC INC COM	1,400 0000 S	01/03/01	05/23/01	05/31/01	7,666.42	7,646.10	19.62 P
SLOF2012002	009289101	AIRBORNE INC COM	700 0000 S	01/04/01	05/23/01	05/31/01	4,310.81	-4,879.08	-498.27 P
SLOF2012002	009289101	AIRBORNE INC COM	400 0000 S	01/04/01	05/23/01	05/31/01	9,759.42	7,473.06	2,286.36 P
SLOF2012002	034402100	AZTAR CORPORATION	700 0000 S	05/10/01	05/23/01	05/31/01	31,478.95	29,859.00	1,618.95 P
SLOF2012002	077347300	BEL FUSE INC CL B	1,000 0000 S	05/10/01	05/23/01	05/31/01	21,246.81	-22,918.88	1,672.07 P
SLOF2012002	08140101	BENCHMARK ELECTICS INC	800 0000 S	01/17/01	05/23/01	05/31/01	18,014.39	-22,740.24	-4,725.85 P
SLOF2012002	124924109	CABLE DESIGN TECHNOLOGIES CORP	1,200 0000 S	01/23/01	05/23/01	05/31/01	1,501.20	1,982.00	-480.80 P
SLOF2012002	124924109	CABLE DESIGN TECHNOLOGIES CORP	100 0000 S	01/23/01	05/23/01	05/31/01	21,595.99	20,040.00	1,555.99 P
SLOF2012002	146924109	CHEMFAST INC COM	800 0000 S	02/26/01	05/23/01	05/31/01	14,684.07	-20,030.00	5,345.93 P
SLOF2012002	16361106	EARTHLINK INC COM	1,000 0000 S	04/19/01	05/23/01	05/31/01	23,817.92	17,248.00	6,569.92 P
SLOF2012002	28176E108	EDWARDS LIFE SCIENCES CORP COM	1,600 0000 S	02/04/01	05/23/01	05/31/01	3,890.47	-3,407.49	482.98 P
SLOF2012002	369200108	GENERAL CABLE CORP DEL COM NEW	300 0000 S	04/27/01	05/23/01	05/31/01	20,331.32	14,085.43	6,245.89 P
SLOF2012002	410321200	HANDLEMAN CO DEL	2,300 0000 S	04/29/01	05/23/01	05/31/01	37,126.73	28,913.74	8,211.01 P
SLOF2012002	431713101	IKON OFFICE SOLUTIONS INC COM	4,200 0000 S	05/01/01	05/23/01	05/31/01	7,955.73	-6,343.83	1,611.90 P
SLOF2012002	451713101	IKON OFFICE SOLUTIONS INC COM	900 0000 S	05/02/01	05/23/01	05/31/01	9,723.67	-8,186.00	1,537.67 P
SLOF2012002	451713101	IKON OFFICE SOLUTIONS INC COM	1,000 0000 S	05/21/01	05/23/01	05/31/01	13,259.55	12,557.55	702.00 P
SLOF2012002	451713101	IKON OFFICE SOLUTIONS INC COM	1,500 0000 S	05/22/01	05/23/01	05/31/01	13,086.32	19,065.74	-5,999.42 P
SLOF2012002	456779107	INFORMIX CORP COM	2,600 0000 S	01/29/01	05/23/01	05/31/01	4,302.19	7,214.31	-2,912.12 P
SLOF2012002	613394202	MOOG INC CL A	300 0000 S	03/13/01	05/23/01	05/31/01	11,459.62	11,456.34	3.28 P
SLOF2012002	613394202	MOOG INC CL A	300 0000 S	03/13/01	05/23/01	05/31/01	19,099.36	18,997.10	102.26 P
SLOF2012002	613394202	MOOG INC CL A	200 0000 S	03/13/01	05/23/01	05/31/01	7,639.74	7,537.82	111.92 P
SLOF2012002	701081101	PARKER DRILLING CO COM	3,800 0000 S	05/03/01	05/23/01	05/31/01	12,391.00	11,191.00	1,200.00 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1,900 0000 S	05/03/01	05/23/01	05/31/01	3,932.33	-6,131.81	2,199.48 P
SLOF2012002	701081101	PARKER DRILLING CO COM	325 9400 S	04/19/01	05/23/01	05/31/01	2,313.00	2,635.41	-322.41 P
SLOF2012002	760008108	ROXIO INC COM	65 8400 S	04/29/01	05/23/01	05/31/01	794.33	883.68	-89.35 P
SLOF2012002	760008108	ROXIO INC COM	362 1200 S	04/29/01	05/23/01	05/31/01	4,348.43	3,169.16	1,179.27 P
SLOF2012002	760008108	ROXIO INC COM	378 3800 S	03/01/01	05/23/01	05/31/01	4,567.41	5,027.75	-460.33 P
SLOF2012002	760008108	ROXIO INC COM	700 0000 S	11/21/00	05/23/01	05/31/01	13,439.55	-10,979.50	2,460.05 P
SLOF2012002	760008108	ROXIO INC COM	700 0000 S	11/21/00	05/23/01	05/31/01	13,439.55	11,242.00	2,197.55 P
SLOF2012002	782321208	RUSSELL CORP	400 0000 S	10/21/00	05/23/01	05/31/01	5,171.82	-4,387.36	784.46 P
SLOF2012002	80194104	SCHULMAN A INC COM	400 0000 S	01/17/01	05/23/01	05/31/01	9,224.85	-9,414.44	189.59 P
SLOF2012002	829999100	SIPEX CORP COM	700 0000 S	04/11/01	05/23/01	05/31/01	9,259.68	8,842.52	417.16 P
SLOF2012002	871895101	TECUMSEH PRODS CO CL B COM	280 0000 S	02/13/01	05/23/01	05/31/01	9,259.69	7,895.28	1,364.41 P
SLOF2012002	880779105	TEREX CORP NEW	400 0000 S	03/30/01	05/23/01	05/31/01	8,983.62	7,724.00	1,259.62 P
SLOF2012002	896321109	TRINITY INDS INC	500 0000 S	04/12/01	05/23/01	05/31/01	11,229.52	8,903.00	2,326.52 P
SLOF2012002	896321109	TRINITY INDS INC	1,100 0000 S	04/12/01	05/23/01	05/31/01	23,224.15	21,239.00	2,000.15 P
SLOF2012002	911790109	VAIL RESORTS INC COM	100 0000 S	04/16/01	05/23/01	05/31/01	1,112.26	-1,963.00	3,075.26 P
SLOF2012002	911790109	VAIL RESORTS INC COM	100 0000 S	04/16/01	05/23/01	05/31/01	1,872.63	-1,254.57	3,127.20 P
SLOF2012002	974637100	WINNEBAGO INDS INC	1,200 0000 S	04/11/00	05/23/01	05/31/01	22,425.45	13,054.84	9,370.61 P
SLOF2012002	974637100	WINNEBAGO INDS INC	2,100 0000 S	08/21/00	05/23/01	05/31/01	39,244.53	26,114.48	12,430.05 P
SLOF2012002	974637100	WINNEBAGO INDS INC	234 906 0000 S	04/19/01	05/23/01	05/23/01	254,906.00	-254,906.00	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	19,932 0000 S	04/29/01	05/23/01	05/23/01	19,932.00	19,932.00	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	700 0000 S	05/10/01	06/01/01	06/01/01	16,067.33	14,021.07	2,046.26 P
SLOF2012002	090210109	TRENWICK GROUP LTD BERMLUDA SHS	1,300 0000 S	01/09/01	06/01/01	06/01/01	18,203.88	15,667.99	2,535.89 P
SLOF2012002	000811105	AAR CORP	200 0000 S	01/10/01	06/01/01	06/01/01	2,800.91	2,425.80	375.11 P
SLOF2012002	009289101	AIRBORNE INC COM	800 0000 S	01/04/01	05/29/01	06/01/01	8,759.70	-9,758.16	-998.46 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	291523103	EMAGS COMMUNICATIONS CORP COM	1 100 0000 \$	10/20/00	05/03/01	06/04/01	34 062.56	27 446.21	6 616.35 P
SLOF2012002	291523103	EMAGS COMMUNICATIONS CORP COM	400 0000 \$	10/27/00	05/03/01	06/04/01	-9 441.88	-9 441.88	2,594.51 P
SLOF2012002	291523103	EMAGS COMMUNICATIONS CORP COM	300 0000 \$	10/20/00	05/03/01	06/04/01	7 002.27	7 002.27	2,287.52 P
SLOF2012002	346290102	GSL LUMORICS INC COM	1 600 0000 \$	07/01/01	05/03/01	06/04/01	16,383.52	14 038.48	2,497.04 P
SLOF2012002	369300108	GENERAL CABLE CORP DEL COM NEW	700 0000 \$	02/20/01	05/03/01	06/04/01	10 134.61	8 141.00	1,993.61 P
SLOF2012002	369300108	GENERAL CABLE CORP DEL COM NEW	1 400 0000 \$	02/21/01	05/03/01	06/04/01	20,269.22	-16,552.48	3 716.74 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1 200 0000 \$	12/12/00	05/03/01	06/04/01	23,033.71	-18,357.60	4 676.11 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1 400 0000 \$	12/13/00	05/03/01	06/04/01	26,872.64	22 005.20	4 867.44 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	200 0000 \$	01/04/01	05/03/01	06/04/01	3 838.99	3 520.64	288.31 P
SLOF2012002	456779107	INFORMIX CORP COM	6 100 0000 \$	01/12/00	05/03/01	06/04/01	28 199.36	-48 896.59	20 697.63 P
SLOF2012002	456779107	INFORMIX CORP COM	1 700 0000 \$	02/01/01	05/03/01	06/04/01	7 838.84	11 893.88	-4 053.04 P
SLOF2012002	456779107	INFORMIX CORP COM	4 500 0000 \$	02/02/01	05/03/01	06/04/01	20 802.81	-31 171.50	-10,368.69 P
SLOF2012002	456779107	INFORMIX CORP COM	400 0000 \$	02/06/01	05/03/01	06/04/01	1 849.14	3 093.80	-1,246.66 P
SLOF2012002	346347105	LOUISIANA PAC CORP COM	400 0000 \$	12/22/00	05/03/01	06/04/01	7 047.06	-6,144.96	902.10 P
SLOF2012002	346347105	LOUISIANA PAC CORP COM	500 0000 \$	04/03/01	05/03/01	06/04/01	5 872.55	-4 403.05	1 467.50 P
SLOF2012002	554273102	MA CDERMID INC	800 0000 \$	11/01/00	05/03/01	06/04/01	11 573.38	-17 212.80	5 639.42 P
SLOF2012002	559424106	MAGNETEK INC COM	1 000 0000 \$	02/03/00	05/03/01	06/04/01	12,449.58	11,249.10	1,200.48 P
SLOF2012002	559424106	MAGNETEK INC COM	600 0000 \$	10/23/00	05/03/01	06/04/01	7 469.75	-6,592.50	877.25 P
SLOF2012002	615337102	MONTY GROUP INC COM	300 0000 \$	02/26/01	05/03/01	06/04/01	11 069.23	9,211.22	1 858.01 P
SLOF2012002	709306103	PEGASUS SOLUTIONS INC COM	200 0000 \$	05/09/01	05/03/01	06/04/01	2,379.92	2,053.62	324.30 P
SLOF2012002	709306103	PEGASUS SOLUTIONS INC COM	500 0000 \$	02/23/01	05/03/01	06/04/01	3,949.80	-4 750.00	1,999.80 P
SLOF2012002	716788106	PETSMART INC	1 400 0000 \$	04/27/01	05/03/01	06/04/01	3,847.40	-6,880.00	1,387.40 P
SLOF2012002	716788106	PETSMART INC	1,500 0000 \$	05/01/01	05/03/01	06/04/01	7 730.69	-6,643.00	1 103.69 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	100 0000 \$	05/18/00	05/03/01	06/04/01	1 699.94	1 768.69	-68.75 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	200 0000 \$	05/19/00	05/03/01	06/04/01	3,399.89	3,350.00	49.89 P
SLOF2012002	801194104	SPARKMAN A INC COM	200 0000 \$	04/10/01	05/03/01	06/04/01	2,379.91	2,193.68	186.23 P
SLOF2012002	817261101	SENSORMATIC ELECTRS CORP COM	2 000 0000 \$	04/10/01	05/03/01	06/04/01	29,755.01	23 600.40	6 154.61 P
SLOF2012002	817261101	SENSORMATIC ELECTRS CORP COM	4 700 0000 \$	04/21/01	05/03/01	06/04/01	69,924.26	-64 360.86	5,563.40 P
SLOF2012002	817262109	SEVEN INDS INC COM NEW	300 0000 \$	02/08/01	05/03/01	06/04/01	6,344.78	5 020.00	1,314.78 P
SLOF2012002	845224104	SOUTHWEST SEC GROUP INC	300 0000 \$	11/20/00	05/03/01	06/04/01	6,291.89	-6,211.11	80.78 P
SLOF2012002	846822104	SPARKMAN STORES INC CO	400 0000 \$	05/01/01	05/03/01	06/04/01	5,272.82	-4 433.12	837.70 P
SLOF2012002	847202109	SPARKTECH CORP NEW	500 0000 \$	12/08/00	05/03/01	06/04/01	10,222.93	-6 681.90	3,541.03 P
SLOF2012002	880791103	TELEX CORP NEW	800 0000 \$	02/13/01	05/03/01	06/04/01	17,561.17	15 786.56	1 774.61 P
SLOF2012002	882491103	TEXAS INDS INC COM	400 0000 \$	09/21/00	05/03/01	06/04/01	13 139.28	-11 499.84	1 639.44 P
SLOF2012002	896329100	TRIMBLE NAV LTD	900 0000 \$	02/13/01	05/03/01	06/04/01	18 224.39	16,209.95	1 991.51 P
SLOF2012002	896329100	TRIMBLE NAV LTD	1 000 0000 \$	02/15/01	05/03/01	06/04/01	20,249.32	-22,291.50	2,042.18 P
SLOF2012002	896329100	TRIMBLE NAV LTD	2 400 0000 \$	02/20/01	05/03/01	06/04/01	48,598.38	-49,541.00	-949.62 P
SLOF2012002	896329100	TRIMBLE NAV LTD	300 0000 \$	04/23/01	05/03/01	06/04/01	11 261.27	9 524.90	1 736.37 P
SLOF2012002	896522109	TRINITY INDS INC	100 0000 \$	04/19/01	05/03/01	06/04/01	2,246.62	1 890.64	355.98 P
SLOF2012002	896522109	TRINITY INDS INC	1 200 0000 \$	04/20/01	05/03/01	06/04/01	26,939.50	-22,334.72	4,604.78 P
SLOF2012002	902781108	UMB FINL CORP	300 0000 \$	07/18/00	05/03/01	06/04/01	11 237.90	10 628.13	609.77 P
SLOF2012002	902781108	UMB FINL CORP	500 0000 \$	04/22/00	05/03/01	06/04/01	18 783.17	-17 275.63	1 497.52 P
SLOF2012002	902781108	UMB FINL CORP	100 0000 \$	08/03/00	05/03/01	06/04/01	3 732.63	3 633.25	99.38 P
SLOF2012002	904677101	UNIFI INC	2,500 0000 \$	01/26/01	05/03/01	06/04/01	23 054.22	19,386.50	3 667.72 P
SLOF2012002	918790109	VAIL RESORTS INC COM	300 0000 \$	04/16/01	05/03/01	06/04/01	6 301.80	5 839.00	472.80 P
SLOF2012002	918790109	VAIL RESORTS INC COM	600 0000 \$	04/26/01	05/03/01	06/04/01	12,603.59	-12,659.94	26.35 P
SLOF2012002	943315101	WALUSI MOSINEE PAPER CORP COM	600 0000 \$	12/01/00	05/03/01	06/04/01	7 781.98	5,268.00	2,513.98 P
SLOF2012002	943315101	WALUSI MOSINEE PAPER CORP COM	1 200 0000 \$	12/06/00	05/03/01	06/04/01	15,563.95	-11 403.88	4 160.07 P
SLOF2012002	974637100	WINNEBAGO INDS INC	300 0000 \$	09/20/00	05/03/01	06/04/01	3 808.13	2,499.50	1,308.63 P
SLOF2012002	974637100	WINNEBAGO INDS INC	300 0000 \$	01/10/01	05/03/01	06/05/01	4 184.86	3 631.70	546.16 P
SLOF2012002	000561105	AAAR CORP	700 0000 \$	01/11/01	05/03/01	06/05/01	9 764.67	-8 697.16	1 071.51 P
SLOF2012002	000561105	AAAR CORP	700 0000 \$	01/16/01	05/03/01	06/05/01	9 764.67	-9 632.91	131.76 P
SLOF2012002	068311F08	ADAPTEC INC COM	1,300 0000 \$	12/13/00	05/03/01	06/05/01	11 414.92	9 652.29	1 761.63 P
SLOF2012002	068311F08	ADAPTEC INC COM	2,000 0000 \$	12/20/00	05/03/01	06/05/01	17,561.41	13,271.28	4 190.13 P
SLOF2012002	068311F08	ADAPTEC INC COM	200 0000 \$	12/22/00	05/03/01	06/05/01	1 736.14	1,398.45	365.69 P
SLOF2012002	068311F08	ADAPTEC INC COM	2,000 0000 \$	05/01/01	05/03/01	06/05/01	21 879.20	17,230.00	6 649.20 P
SLOF2012002	009216108	AIRBUS INC COM	300 0000 \$	01/04/01	05/03/01	06/05/01	3,284.89	3,659.31	-374.42 P
SLOF2012002	009216108	AIRBUS INC COM	1,300 0000 \$	09/19/00	05/03/01	06/05/01	13 417.24	7 733.31	5 683.93 P
SLOF2012002	009363102	AIRGAS INC	1 400 0000 \$	10/02/00	05/03/01	06/05/01	14 449.33	-9 771.86	4 677.47 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	800 0000 \$	02/27/01	05/03/01	06/05/01	20 859.30	25 408.00	-4 548.70 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	1 900 0000 \$	02/28/01	05/03/01	06/05/01	49 540.84	-64 762.12	-15,201.28 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	800 0000 \$	02/16/01	05/03/01	06/05/01	20 859.30	23 661.68	-2,802.38 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	05402103	AZTAR CORPORATION	1,800,000 \$	01/25/01	05/31/01	06/05/01	25,226.77	-20,117.34	5,119.43 P
SLOF2012002	07536Q105	BEAZER HOMES USA, INC	400,000 \$	05/23/01	05/31/01	06/05/01	24,191.59	-22,727.36	1,464.23 P
SLOF2012002	07536Q105	BEAZER HOMES USA, INC	300,000 \$	05/29/01	05/31/01	06/05/01	30,239.49	-27,901.73	2,337.74 P
SLOF2012002	142339100	CARLISLE COS INC COM	800,000 \$	04/25/01	05/31/01	06/05/01	31,302.95	24,137.68	3,165.27 P
SLOF2012002	142339100	CARLISLE COS INC COM	300,000 \$	04/26/01	05/31/01	06/05/01	7,825.74	7,002.00	823.74 P
SLOF2012002	179194107	CLAIRES STORES INC COM	1,700,000 \$	12/15/00	05/31/01	06/05/01	30,612.23	29,018.66	1,593.57 P
SLOF2012002	179194107	CLAIRES STORES INC COM	300,000 \$	12/27/00	05/31/01	06/05/01	5,402.16	5,163.63	238.53 P
SLOF2012002	248239105	DENDRITE INTERNATIONAL INC	800,000 \$	03/01/01	05/31/01	06/05/01	8,001.25	-9,478.32	-1,477.07 P
SLOF2012002	248239105	DENDRITE INTERNATIONAL INC	1,400,000 \$	03/02/01	05/31/01	06/05/01	14,002.19	-16,534.00	-2,531.81 P
SLOF2012002	267473101	DYCOM INDUS INC	800,000 \$	01/26/01	05/31/01	06/05/01	12,966.04	-17,265.12	-4,299.08 P
SLOF2012002	270321102	EARTHLINK INC COM	4,400,000 \$	01/18/01	05/31/01	06/05/01	57,515.28	-40,339.44	17,175.84 P
SLOF2012002	270321102	EARTHLINK INC COM	1,700,000 \$	01/19/01	05/31/01	06/05/01	23,557.61	-15,776.32	7,821.29 P
SLOF2012002	31746E108	EDWARDS LIFE SCIENCES CORP COM	1,800,000 \$	05/10/01	05/31/01	06/05/01	39,473.87	31,273.50	1,983.37 P
SLOF2012002	36229U102	GSI LUMONICS INC COM	300,000 \$	03/01/01	05/31/01	06/05/01	3,046.91	2,641.59	405.32 P
SLOF2012002	36229U102	GSI LUMONICS INC COM	1,200,000 \$	03/02/01	05/31/01	06/05/01	12,187.63	-10,732.56	1,455.07 P
SLOF2012002	369200101	GENERAL CABLE CORP DEL COM NEW	700,000 \$	02/21/01	05/31/01	06/05/01	10,351.18	-4,276.24	2,212.14 P
SLOF2012002	369200101	GENERAL CABLE CORP DEL COM NEW	700,000 \$	02/23/01	05/31/01	06/05/01	12,066.72	-8,704.08	3,362.64 P
SLOF2012002	369200101	GENERAL CABLE CORP DEL COM NEW	400,000 \$	02/26/01	05/31/01	06/05/01	9,050.04	-6,618.00	2,432.04 P
SLOF2012002	369200101	GENERAL CABLE CORP DEL COM NEW	800,000 \$	03/21/01	05/31/01	06/05/01	12,066.72	-4,438.80	3,627.92 P
SLOF2012002	369200101	GENERAL CABLE CORP DEL COM NEW	400,000 \$	03/22/01	05/31/01	06/05/01	6,033.36	-4,211.32	1,822.04 P
SLOF2012002	411901101	HARBOR FLA BANCSHARES INC	5,800,000 \$	12/29/00	05/31/01	06/05/01	93,696.81	73,037.30	20,659.51 P
SLOF2012002	432911108	HEXCEL CORP NEW	900,000 \$	10/19/00	05/31/01	06/05/01	9,572.89	-9,660.78	-87.89 P
SLOF2012002	432911108	HEXCEL CORP NEW	1,400,000 \$	10/23/00	05/31/01	06/05/01	14,891.16	12,570.46	2,320.70 P
SLOF2012002	432911108	HEXCEL CORP NEW	2,900,000 \$	01/17/01	05/31/01	06/05/01	30,845.97	26,322.14	4,523.83 P
SLOF2012002	45166S106	INTERFACE INC CL A	2,600,000 \$	10/21/00	05/31/01	06/05/01	16,275.43	21,627.50	7,352.05 P
SLOF2012002	464347105	LOUISIANA PAC CORP COM	300,000 \$	04/03/01	05/31/01	06/05/01	3,340.15	-2,643.03	897.12 P
SLOF2012002	464347105	LOUISIANA PAC CORP COM	300,000 \$	04/18/01	05/31/01	06/05/01	3,240.15	-4,790.00	-1,549.85 P
SLOF2012002	519424106	MAGNATEK INC COM	800,000 \$	10/23/00	05/31/01	06/05/01	9,919.67	-8,790.00	1,129.67 P
SLOF2012002	519424106	MAGNATEK INC COM	300,000 \$	11/03/00	05/31/01	06/05/01	3,714.87	3,827.31	92.44 P
SLOF2012002	519337102	MONY GROUP INC COM	417,000 \$	02/26/01	05/31/01	06/05/01	15,302.72	13,776.60	1,526.12 P
SLOF2012002	519337102	MONY GROUP INC COM	313,000 \$	02/28/01	05/31/01	06/05/01	14,678.87	-13,308.80	1,370.07 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	2,100,000 \$	01/11/01	05/31/01	06/05/01	60,800.73	-60,240.18	560.55 P
SLOF2012002	651426108	NEWHALL LD & FARMING CO CALIF	800,000 \$	02/28/01	05/31/01	06/05/01	22,241.09	21,308.64	932.45 P
SLOF2012002	709968105	PEGASUS SOLUTIONS INC COM	1,000,000 \$	02/23/01	05/31/01	06/05/01	11,849.60	9,500.00	2,349.60 P
SLOF2012002	716768106	PETSMART INC	5,000,000 \$	05/02/01	05/31/01	06/05/01	3,733.19	3,183.48	549.73 P
SLOF2012002	716768106	PETSMART INC	800,000 \$	05/10/01	05/31/01	06/05/01	26,663.61	23,463.00	3,200.61 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	300,000 \$	05/24/01	05/31/01	06/05/01	12,981.96	13,400.00	-418.04 P
SLOF2012002	808194104	SCHULMAN A INC COM	600,000 \$	03/19/01	05/31/01	06/05/01	7,712.34	-6,581.04	1,131.34 P
SLOF2012002	808194104	SCHULMAN A INC COM	300,000 \$	03/20/01	05/31/01	06/05/01	6,426.98	-5,765.63	661.33 P
SLOF2012002	808194104	SCHULMAN A INC COM	200,000 \$	03/20/01	05/31/01	06/05/01	2,370.79	-2,396.72	-26.93 P
SLOF2012002	844822104	SPARTAN STORES INC CO	800,000 \$	05/10/01	05/31/01	06/05/01	10,490.93	-8,170.34	2,320.59 P
SLOF2012002	847232029	SPEEDWAY MOTORSPORTS INC COM	200,000 \$	12/08/00	05/31/01	06/05/01	3,891.45	-2,672.76	1,218.69 P
SLOF2012002	847232029	SPEEDWAY MOTORSPORTS INC COM	700,000 \$	12/22/00	05/31/01	06/05/01	13,620.07	11,933.13	1,686.94 P
SLOF2012002	847232029	SPEEDWAY MOTORSPORTS INC COM	600,000 \$	05/21/01	05/31/01	06/05/01	11,674.35	11,456.64	217.71 P
SLOF2012002	847788106	TECH DATA CORP COM	1,300,000 \$	04/18/01	05/31/01	06/05/01	42,221.89	-46,809.00	-4,587.11 P
SLOF2012002	878237106	TECH DATA CORP COM	1,400,000 \$	03/01/01	05/31/01	06/05/01	21,110.95	24,484.52	3,373.57 P
SLOF2012002	878237106	TECH DATA CORP COM	800,000 \$	05/02/01	05/31/01	06/05/01	24,126.80	27,760.00	3,633.20 P
SLOF2012002	878237106	TECH DATA CORP COM	1,800,000 \$	05/04/01	05/31/01	06/05/01	54,283.29	59,533.00	-5,250.71 P
SLOF2012002	878237106	TECH DATA CORP COM	300,000 \$	05/09/01	05/31/01	06/05/01	9,047.53	-9,888.15	-840.60 P
SLOF2012002	878237106	TECH DATA CORP COM	400,000 \$	05/17/01	05/31/01	06/05/01	12,063.40	13,499.44	1,436.04 P
SLOF2012002	878237106	TECH DATA CORP COM	200,000 \$	04/18/01	05/31/01	06/05/01	9,412.68	-8,842.32	570.36 P
SLOF2012002	880779103	TEXAS INDS INC COM	1,400,000 \$	02/13/01	05/31/01	06/05/01	13,212.15	11,809.92	1,402.23 P
SLOF2012002	882491103	TEXAS INDS INC COM	400,000 \$	10/05/00	05/31/01	06/05/01	46,002.46	-45,911.46	91.00 P
SLOF2012002	89288R106	TRIMBLE NAV LTD	2,600,000 \$	04/03/01	05/31/01	06/05/01	13,143.56	13,059.56	84.00 P
SLOF2012002	896239100	TRIMBLE NAV LTD	1,200,000 \$	02/20/01	05/31/01	06/05/01	26,663.10	29,586.70	-2,924.60 P
SLOF2012002	896239100	TRIMBLE NAV LTD	800,000 \$	04/23/01	05/31/01	06/05/01	33,039.23	34,774.00	1,734.77 P
SLOF2012002	896239100	TRIMBLE NAV LTD	400,000 \$	04/23/01	05/31/01	06/05/01	15,339.49	15,190.00	1,390.42 P
SLOF2012002	896239100	TRIMBLE NAV LTD	500,000 \$	04/27/01	05/31/01	06/05/01	11,263.92	-9,637.25	1,603.67 P
SLOF2012002	896239100	TRIMBLE NAV LTD	600,000 \$	04/29/01	05/31/01	06/05/01	13,315.51	11,701.92	1,613.59 P



Alfred P. Sioan Foundation  
 Taxpayer Identification # 13-1623877

SLOF201.2002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	1,300,000.00 \$	05/20/01	06/02/01	23,051.22	22,363.39	685.63 P
SLOF201.2002	91879Q109	VAIL RESORTS INC COM	300,000.00 \$	05/31/01	06/03/01	6,235.39	4,314.97	79.18 P
SLOF201.2002	920531101	VALMONT INDS INC COM	300,000.00 \$	05/31/01	06/03/01	4,846.33	5,635.00	-778.67 P
SLOF201.2002	974437100	WINNEBAGO INDS INC	1,200,000.00 \$	05/31/01	06/03/01	22,751.47	14,997.00	7,754.47 P
SLOF201.2002	974437100	WINNEBAGO INDS INC	900,000.00 \$	05/31/01	06/03/01	17,063.61	9,850.00	6,847.42 P
SLOF201.2002	986102812	SLO CLIENT CASH INVESTMENT TR	9,850,000.00 \$	03/31/01	06/06/01	11,369.25	10,867.84	492.41 P
SLOF201.2002	000361105	AAR CORP	800,000.00 \$	06/01/01	06/06/01	22,650.44	-8,070.30	4,574.61 P
SLOF201.2002	06631F108	ADAPTEC INC COM	700,000.00 \$	06/01/01	06/06/01	4,337.72	-6,000.50	2,327.22 P
SLOF201.2002	003916104	AGRIUM INC COM	1,000,000.00 \$	06/01/01	06/06/01	10,919.13	-12,197.70	1,238.37 P
SLOF201.2002	009369101	AIRBORNE INC COM	300,000.00 \$	06/01/01	06/06/01	2,023.89	1,395.91	629.91 P
SLOF201.2002	009363102	AIRGAS INC	1,800,000.00 \$	06/01/01	06/06/01	18,233.00	-12,366.72	3,866.31 P
SLOF201.2002	009363102	AIRGAS INC	1,200,000.00 \$	06/01/01	06/06/01	12,155.35	7,769.64	4,385.71 P
SLOF201.2002	009363102	AIRGAS INC	1,800,000.00 \$	06/01/01	06/06/01	18,233.00	-11,947.32	6,285.71 P
SLOF201.2002	009363102	AIRGAS INC	600,000.00 \$	06/01/01	06/06/01	8,365.15	-6,705.71	1,659.37 P
SLOF201.2002	06633V109	ALTAIR CORPORATION	600,000.00 \$	06/01/01	06/06/01	13,311.36	11,025.00	2,293.36 P
SLOF201.2002	06633V109	BANNER CORP COM	1,230,000.00 \$	06/01/01	06/06/01	24,820.37	21,593.61	3,426.96 P
SLOF201.2002	06633V109	BANNER CORP COM	1,760,000.00 \$	06/01/01	06/06/01	35,213.61	29,480.00	6,033.61 P
SLOF201.2002	14037C106	CAPTOL FED FINL COM	1,500,000.00 \$	06/01/01	06/06/01	26,594.11	24,245.23	2,348.86 P
SLOF201.2002	14037C106	CAPTOL FED FINL COM	2,200,000.00 \$	06/01/01	06/06/01	39,004.70	36,633.32	2,351.38 P
SLOF201.2002	14037C106	CAPTOL FED FINL COM	700,000.00 \$	06/01/01	06/06/01	12,410.59	11,687.90	722.69 P
SLOF201.2002	14037C106	CAPTOL FED FINL COM	3,200,000.00 \$	06/01/01	06/06/01	54,269.04	51,001.68	3,473.36 P
SLOF201.2002	179344107	CLAIRES STORES INC COM	300,000.00 \$	06/01/01	06/06/01	19,737.43	20,933.00	1,175.37 P
SLOF201.2002	179344107	CLAIRES STORES INC COM	1,000,000.00 \$	06/01/01	06/06/01	5,637.37	-5,269.74	383.13 P
SLOF201.2002	203607106	COMMUNITY BK SYS INC COM	300,000.00 \$	06/01/01	06/06/01	14,100.93	-12,931.30	1,179.63 P
SLOF201.2002	203607106	COMMUNITY BK SYS INC COM	1,000,000.00 \$	06/01/01	06/06/01	28,261.85	25,312.00	2,949.85 P
SLOF201.2002	203607106	COMMUNITY BK SYS INC COM	300,000.00 \$	06/01/01	06/06/01	8,478.36	-4,203.33	375.03 P
SLOF201.2002	203607106	COMMUNITY BK SYS INC COM	300,000.00 \$	06/01/01	06/06/01	8,478.36	-4,149.30	329.06 P
SLOF201.2002	203607106	COMMUNITY BK SYS INC COM	3,100,000.00 \$	06/01/01	06/06/01	31,773.94	39,318.54	7,544.60 P
SLOF201.2002	2613X1101	DUPONT PHOTOMASKS INC	1,200,000.00 \$	06/01/01	06/06/01	49,933.33	-46,083.60	3,849.73 P
SLOF201.2002	2613X1101	DUPONT PHOTOMASKS INC	1,000,000.00 \$	06/01/01	06/06/01	16,223.33	21,581.40	5,358.05 P
SLOF201.2002	267675101	DYCOM INDS INC	1,500,000.00 \$	06/01/01	06/06/01	19,964.03	13,113.60	6,850.43 P
SLOF201.2002	270211102	EARTHLINK INC COM	3,100,000.00 \$	06/01/01	06/06/01	41,239.00	26,130.91	15,138.09 P
SLOF201.2002	316M4Q107	FIDELITY BANKSHARES INC COM	6,200.00 \$	06/01/01	06/06/01	2.00	2.25	-0.25 P
SLOF201.2002	36229U102	GSI LUMONICS INC COM	1,700,000.00 \$	06/01/01	06/06/01	16,999.43	16,885.08	114.35 P
SLOF201.2002	418291108	HEXCEL CORP NEW	1,300,000.00 \$	06/01/01	06/06/01	61,111.07	54,489.15	6,621.92 P
SLOF201.2002	418291108	HEXCEL CORP NEW	3,700,000.00 \$	06/01/01	06/06/01	18,498.38	-10,136.77 P	409.76 P
SLOF201.2002	436779107	INFORMIX CORP COM	117,000.00 \$	06/01/01	06/06/01	4,297.66	3,887.90	2,046.13 P
SLOF201.2002	615337102	MONY GROUP INC COM	900,000.00 \$	06/01/01	06/06/01	33,038.96	-31,012.83	2,448.46 P
SLOF201.2002	615337102	MONY GROUP INC COM	700,000.00 \$	06/01/01	06/06/01	13,614.54	13,366.08	695.85 P
SLOF201.2002	847220209	SPARTECH CORP NEW	1,000,000.00 \$	06/01/01	06/06/01	19,449.35	18,753.50	695.85 P
SLOF201.2002	847220209	SPARTECH CORP NEW	600,000.00 \$	06/01/01	06/06/01	11,609.61	-10,690.08	979.53 P
SLOF201.2002	847220209	SPARTECH CORP NEW	2,100,000.00 \$	06/01/01	06/06/01	40,843.63	-37,975.98	2,867.65 P
SLOF201.2002	847220209	SPARTECH CORP NEW	800,000.00 \$	06/01/01	06/06/01	13,799.54	12,812.40	987.14 P
SLOF201.2002	817689105	STATION CASINOS INC	1,400,000.00 \$	06/01/01	06/06/01	24,149.19	23,154.74	994.45 P
SLOF201.2002	817689105	STATION CASINOS INC	1,300,000.00 \$	06/01/01	06/06/01	41,387.89	-43,873.18	2,485.29 P
SLOF201.2002	872371106	TECH DATA CORP COM	400,000.00 \$	06/01/01	06/06/01	8,776.82	7,893.28	883.54 P
SLOF201.2002	887791103	TEXAS INDS INC COM	800,000.00 \$	06/01/01	06/06/01	13,150.12	13,059.36	90.76 P
SLOF201.2002	887791103	TEXAS INDS INC COM	1,000,000.00 \$	06/01/01	06/06/01	26,300.24	-23,383.28	2,914.96 P
SLOF201.2002	887791103	TEXAS INDS INC COM	1,000,000.00 \$	06/01/01	06/06/01	11,275.61	12,517.43	-1,241.84 P
SLOF201.2002	89218R106	TRAMMELL CROW CO COM	500,000.00 \$	06/01/01	06/06/01	3,123.28	-4,879.75	245.53 P
SLOF201.2002	89218R106	TRAMMELL CROW CO COM	3,400,000.00 \$	06/01/01	06/06/01	27,012.10	-22,729.00	4,283.10 P
SLOF201.2002	904677101	UNIFI INC	2,200,000.00 \$	06/01/01	06/06/01	17,478.41	14,960.00	2,518.41 P
SLOF201.2002	904677101	UNIFI INC	1,100,000.00 \$	06/01/01	06/06/01	8,739.21	-4,226.37	3,124.44 P
SLOF201.2002	904677101	UNIFI INC	2,700,000.00 \$	06/01/01	06/06/01	21,450.78	20,379.60	1,071.18 P
SLOF201.2002	904677101	UNIFI INC	2,400,000.00 \$	06/01/01	06/06/01	19,067.36	19,301.28	-233.92 P
SLOF201.2002	904677101	UNIFI INC	2,600,000.00 \$	06/01/01	06/06/01	20,636.11	17,686.50	2,969.81 P
SLOF201.2002	996102812	SLO CLIENT CASH INVESTMENT TR	76,603,000.00 \$	06/01/01	06/01/01	76,603.00	76,603.00	0.00 P
SLOF201.2002	996102812	SLO CLIENT CASH INVESTMENT TR	51,037,270.00 \$	06/01/01	06/01/01	51,037.27	51,037.27	0.00 P
SLOF201.2002	000361105	AAR CORP	100,000.00 \$	06/04/01	06/07/01	1,494.95	1,376.13	118.82 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF7012002	000561105	AAR CORP	1 400 000 S	01/17/01	0604/01	0607/01	20 979 30	20 709 30	219 80 P
SLOF7012002	044213104	ANDREW CORP COM	1 800 000 S	05/09/01	0604/01	0607/01	32,800 13	30 497 76	2,302 37 P
SLOF7012002	054802109	ANDREW CORP COM	1 800 000 S	05/10/01	0604/01	0607/01	30,510 00	28,900 13	1,609 87 P
SLOF7012002	054802109	ACTAL CORPORATION	1 800 000 S	01/25/01	0604/01	0607/01	25 117 97	20 117 34	5 000 63 P
SLOF7012002	120040105	BOWNE & CO INC COM	700 000 S	02/13/01	0604/01	0607/01	8 177 19	-6 930 00	1,247 19 P
SLOF7012002	1206924109	CABLE DESIGN TECHNOLOGIES CORP	900 000 S	02/18/01	0604/01	0607/01	12,764 99	16 149 51	-3,384 52 P
SLOF7012002	241239103	DENDRITE INTERNATIONAL INC	1 500 000 S	05/08/01	0604/01	0607/01	15 492 33	19 025 10	3,532 77 P
SLOF7012002	261878102	DREYELS GRAND ICE CREAM INC	1 400 000 S	04/26/01	0604/01	0607/01	42,577 77	33 691 00	8 886 77 P
SLOF7012002	261878102	DREYELS GRAND ICE CREAM INC	800 000 S	04/27/01	0604/01	0607/01	24 090 16	19 880 00	4,210 16 P
SLOF7012002	261878102	DREYELS GRAND ICE CREAM INC	100 000 S	05/18/01	0604/01	0607/01	3,011 27	2,802 08	209 19 P
SLOF7012002	26613X101	DUPONT PHOTOMASKS INC	300 000 S	03/29/01	0604/01	0607/01	25 124 16	23 032 80	2,091 36 P
SLOF7012002	267475101	DIYCOM INDS INC	200 000 S	01/25/01	0604/01	0607/01	3,237 69	-4,316 28	-1 078 59 P
SLOF7012002	267475101	DIYCOM INDS INC	500 000 S	01/29/01	0604/01	0607/01	8 094 23	11,430 05	-3,335 82 P
SLOF7012002	44482105	HUGHES SUPPLY INC COM	1 000 000 S	01/04/01	0604/01	0607/01	19,944 23	17 733 20	2,211 03 P
SLOF7012002	451713101	IKON OFFICE SOLUTIONS INC COM	400 000 S	05/30/01	0604/01	0607/01	6 947 84	-6,391 20	556 64 P
SLOF7012002	45679107	INFORMIX CORP COM	4 300 000 S	02/06/01	0604/01	0607/01	21 499 28	33,279 85	11 780 57 P
SLOF7012002	45679107	INFORMIX CORP COM	300 000 S	02/09/01	0604/01	0607/01	1 499 95	2,207 28	707 33 P
SLOF7012002	63934E104	NAVISTAR INTL CORP NEW COM	1 600 000 S	01/18/01	0604/01	0607/01	45 844 86	-42 776 48	3 068 38 P
SLOF7012002	651426108	NEWHALL LD & FARMING CO CALIF	400 000 S	02/21/01	0604/01	0607/01	10,944 23	10 469 68	474 55 P
SLOF7012002	741932107	PRIDE INTL INC COM	700 000 S	01/17/01	0604/01	0607/01	19 051 19	14 722 54	4,328 65 P
SLOF7012002	811863209	SMITH A O CORP	1 000 000 S	01/24/01	0604/01	0607/01	17 862 10	16 060 00	1,802 10 P
SLOF7012002	812491103	SMITH A O CORP	1 300 000 S	02/25/01	0604/01	0607/01	23 230 73	24 808 38	1 567 88 P
SLOF7012002	847282009	SPARTECH CORP NEW	100 000 S	01/12/01	0604/01	0607/01	1,949 82	1,803 38	141 44 P
SLOF7012002	878895101	TECMASEN PRODS CO CL B COM	300 000 S	04/18/01	0604/01	0607/01	14 125 02	-13,263 48	861 54 P
SLOF7012002	882491103	TEXAS INDS INC COM	400 000 S	10/17/00	0604/01	0607/01	13 151 08	-11 692 64	1 458 44 P
SLOF7012002	892384106	ADTRAK INC	200 000 S	03/08/01	0604/01	0607/01	3,247 77	2,331 00	916 77 P
SLOF7012002	007385102	ADVO INC	800 000 S	04/23/01	0604/01	0607/01	7 187 91	-6,031 65	336 26 P
SLOF7012002	044225108	ANDREW CORP COM	400 000 S	05/10/01	0604/01	0607/01	74 97	-480 23	104 72 P
SLOF7012002	044225108	ANDREW CORP COM	900 000 S	05/11/01	0604/01	0607/01	1,293 95	-912 00	381 95 P
SLOF7012002	044225108	ARGOSY GAMING CO COM	1 000 000 S	05/21/01	0604/01	0607/01	27 452 11	26 738 49	713 62 P
SLOF7012002	046228108	ARGOSY GAMING CO COM	400 000 S	05/23/01	0604/01	0607/01	9 982 58	9 422 34	555 22 P
SLOF7012002	046228108	DUPONT PHOTOMASKS INC	1 000 000 S	05/29/01	0604/01	0607/01	50 709 51	-46 065 00	4 643 91 P
SLOF7012002	24613X101	DUPONT PHOTOMASKS INC	500 000 S	03/06/01	0604/01	0607/01	23,534 75	22,445 55	2,909 20 P
SLOF7012002	267475101	DIYCOM INDS INC	1 400 000 S	02/06/01	0604/01	0607/01	23 023 77	-23,917 75	-993 98 P
SLOF7012002	267475101	DIYCOM INDS INC	1 300 000 S	02/07/01	0604/01	0607/01	26,941 68	23,240 04	1 708 64 P
SLOF7012002	267475101	DIYCOM INDS INC	6 800 000 S	01/29/01	0604/01	0607/01	130 870 53	-155 720 68	24 827 10 P
SLOF7012002	267475101	DIYCOM INDS INC	2 100 000 S	01/30/01	0604/01	0607/01	40 423 02	-45 738 37	5,315 35 P
SLOF7012002	270321102	EARTHINK INC COM	700 000 S	01/31/01	0604/01	0607/01	9 870 16	5 898 27	3 971 89 P
SLOF7012002	270321102	EARTHINK INC COM	1 500 000 S	02/09/01	0604/01	0607/01	26 790 43	18 762 88	8 027 55 P
SLOF7012002	307266103	FAIRCHILD SEMICONDUCTOR INTL	600 000 S	03/22/01	0604/01	0607/01	12,863 37	13 149 66	286 09 P
SLOF7012002	307266103	FAIRCHILD SEMICONDUCTOR INTL	1 300 000 S	02/28/01	0604/01	0607/01	37 871 06	20 829 25	7 041 81 P
SLOF7012002	44482105	HUGHES SUPPLY INC COM	1 400 000 S	01/04/01	0604/01	0607/01	32,543 91	28 408 12	4 137 79 P
SLOF7012002	613394202	MOOG INC CL A	100 000 S	03/13/01	0604/01	0607/01	3 810 77	3 763 91	46 86 P
SLOF7012002	613394202	MOOG INC CL A	200 000 S	03/14/01	0604/01	0607/01	7 621 54	7,531 30	90 24 P
SLOF7012002	63934E104	NAVISTAR INTL CORP NEW COM	700 000 S	01/18/01	0604/01	0607/01	20,162 75	18 714 71	1,448 04 P
SLOF7012002	63934E104	NAVISTAR INTL CORP NEW COM	600 000 S	02/14/01	0604/01	0607/01	17 282 36	15 740 10	1,542 26 P
SLOF7012002	78279108	PIER 1 IMPORTS INC COM	1 900 000 S	04/03/01	0604/01	0607/01	23 173 90	21 159 92	2,013 98 P
SLOF7012002	78279108	PIER 1 IMPORTS INC COM	400 000 S	03/01/01	0604/01	0607/01	4 878 72	-4,595 56	283 16 P
SLOF7012002	878895101	TECMASEN PRODS CO CL B COM	300 000 S	04/18/01	0604/01	0607/01	4 709 84	-4 421 16	288 68 P
SLOF7012002	878895101	TECMASEN PRODS CO CL B COM	400 000 S	04/23/01	0604/01	0607/01	14 129 33	13,236 00	893 33 P
SLOF7012002	892384106	TRAMBLELL CROW CO COM	1 100 000 S	05/03/01	0604/01	0607/01	11 374 62	10 735 45	639 17 P
SLOF7012002	953306103	WEST PHARMACEUTICAL SVCS INC	200 000 S	02/03/01	0604/01	0607/01	5 443 77	-4 423 86	619 91 P
SLOF7012002	974637100	WINNEBAGO INDS INC	300 000 S	10/31/00	0604/01	0607/01	4 004 01	2,263 82	1 738 19 P
SLOF7012002	974637100	WINNEBAGO INDS INC	800 000 S	11/29/00	0604/01	0607/01	16 016 02	-9 650 40	6,365 62 P
SLOF7012002	974637100	WINNEBAGO INDS INC	500 000 S	12/01/00	0604/01	0607/01	10 010 01	-6 762 40	3,247 61 P
SLOF7012002	974637100	WINNEBAGO INDS INC	200 000 S	12/08/00	0604/01	0607/01	4 004 01	2,556 70	1,447 31 P
SLOF7012002	974637100	WINNEBAGO INDS INC	900 000 S	12/11/00	0604/01	0607/01	18 018 03	11 754 00	6,264 03 P
SLOF7012002	974637100	WINNEBAGO INDS INC	900 000 S	12/12/00	0604/01	0607/01	18 018 03	11 914 92	6 103 11 P
SLOF7012002	006934103	ACTEL CORP COM	700 000 S	06/04/01	0604/01	0607/01	15 112 49	14,251 93	860 56 P
SLOF7012002	006934103	ADAPTEC INC COM	200 000 S	12/22/00	0604/01	0607/01	1 823 94	1,390 45	433 49 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	06651F108	ADAPTEC INC COM	4,600,000 \$	01/17/01	06/06/01	06/11/01	41,930.39	-49,050.48	-7,099.89 P
SLOF2012002	06651F108	ADAPTEC INC COM	300,000 \$	01/19/01	06/06/01	06/11/01	2,725.91	-3,528.13	-782.22 P
SLOF2012002	06731S102	ADVO INC	900,000 \$	04/23/01	06/06/01	06/11/01	32,533.92	28,034.64	4,319.28 P
SLOF2012002	008916108	AGRIUM INC COM	1,600,000 \$	06/13/00	06/06/01	06/11/01	18,184.84	13,784.00	4,400.84 P
SLOF2012002	008916108	AGRIUM INC COM	1,300,000 \$	06/13/00	06/06/01	06/11/01	14,773.02	12,440.00	2,033.02 P
SLOF2012002	008916108	AGRIUM INC COM	500,000 \$	06/27/00	06/06/01	06/11/01	5,682.70	-4,318.10	1,297.90 P
SLOF2012002	008916108	AGRIUM INC COM	1,400,000 \$	07/14/00	06/06/01	06/11/01	15,911.56	12,405.00	3,416.56 P
SLOF2012002	008916108	AGRIUM INC COM	900,000 \$	07/17/00	06/06/01	06/11/01	10,228.86	-8,041.50	2,187.36 P
SLOF2012002	008916108	AGRIUM INC COM	900,000 \$	07/21/01	06/06/01	06/11/01	24,597.63	23,454.00	1,483.63 P
SLOF2012002	008916108	AGRIUM INC COM	900,000 \$	07/21/01	06/06/01	06/11/01	24,597.63	23,737.50	1,200.13 P
SLOF2012002	031100100	AMETEK INC	2,000,000 \$	05/11/01	06/06/01	06/11/01	36,590.17	33,381.00	3,549.17 P
SLOF2012002	034425108	ANDREW CORP COM	1,100,000 \$	05/20/01	06/06/01	06/11/01	20,311.59	18,207.31	2,104.28 P
SLOF2012002	034425108	ANDREW CORP COM	300,000 \$	07/20/00	06/06/01	06/11/01	4,663.08	-5,828.88	1,163.80 P
SLOF2012002	125071100	CDI CORP COM	700,000 \$	03/23/01	06/06/01	06/11/01	10,883.19	13,604.50	2,719.31 P
SLOF2012002	125071100	CDI CORP COM	700,000 \$	03/23/01	06/06/01	06/11/01	10,437.63	12,560.73	2,103.08 P
SLOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	300,000 \$	02/18/01	06/06/01	06/11/01	4,481.83	5,398.80	-916.95 P
SLOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	1,300,000 \$	04/02/01	06/06/01	06/11/01	17,927.40	-15,492.00	2,435.40 P
SLOF2012002	143319100	CABLES COS INC COM	600,000 \$	04/27/01	06/06/01	06/11/01	23,781.13	21,246.00	2,515.13 P
SLOF2012002	143319100	CABLES COS INC COM	700,000 \$	04/27/01	06/06/01	06/11/01	27,721.31	-25,711.28	2,010.03 P
SLOF2012002	143339100	CABLES COS INC COM	1,600,000 \$	04/20/01	06/06/01	06/11/01	63,263.00	-59,180.00	4,183.00 P
SLOF2012002	143339100	CABLES COS INC COM	100,000 \$	05/03/01	06/06/01	06/11/01	3,636.30	3,636.30	786.49 P
SLOF2012002	143339100	CABLES COS INC COM	1,300,000 \$	05/24/01	06/06/01	06/11/01	23,571.72	-22,783.23	2,279.31 P
SLOF2012002	179384107	CLAIRES STORES INC COM	400,000 \$	03/23/01	06/06/01	06/11/01	19,436.60	17,715.92	2,163.88 P
SLOF2012002	233128106	DSP GROUP INC COM	400,000 \$	03/20/01	06/06/01	06/11/01	26,119.32	19,556.44	7,453.67 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	1,800,000 \$	02/09/01	06/06/01	06/11/01	23,229.03	17,775.36	7,453.67 P
SLOF2012002	270212102	EARTHLINK INC COM	400,000 \$	01/04/01	06/06/01	06/11/01	8,175.72	7,101.28	1,074.44 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1,700,000 \$	02/28/01	06/06/01	06/11/01	46,719.03	-37,487.21	9,231.82 P
SLOF2012002	453235103	INAMED CORP	4,100,000 \$	02/09/01	06/06/01	06/11/01	26,619.76	30,166.16	-7,546.40 P
SLOF2012002	456779107	INFORMIX CORP COM	3,600,000 \$	02/12/01	06/06/01	06/11/01	19,861.23	26,859.24	-6,997.99 P
SLOF2012002	456779107	INFORMIX CORP COM	2,200,000 \$	02/13/01	06/06/01	06/11/01	12,137.43	16,088.82	-3,951.39 P
SLOF2012002	456779107	INFORMIX CORP COM	200,000 \$	02/14/01	06/06/01	06/11/01	7,730.63	7,351.32	379.32 P
SLOF2012002	613394102	MOOG INC CL A	200,000 \$	07/13/01	06/06/01	06/11/01	7,730.62	-2,322.80	487.82 P
SLOF2012002	613394102	MOOG INC CL A	200,000 \$	07/16/01	06/06/01	06/11/01	7,730.62	-1,740.00	574.62 P
SLOF2012002	613394102	MOOG INC CL A	500,000 \$	03/23/01	06/06/01	06/11/01	19,326.53	-17,340.00	1,986.53 P
SLOF2012002	613394102	MOOG INC CL A	1,000,000 \$	04/27/01	06/06/01	06/11/01	39,199.36	17,287.90	1,667.46 P
SLOF2012002	648664303	OLIN CORP COM PAR \$1.00	200,000 \$	08/29/00	06/06/01	06/11/01	12,589.55	9,635.23	999.80 P
SLOF2012002	811700106	SEACOAST FINL SVCS CORP COM	900,000 \$	08/16/00	06/06/01	06/11/01	21,139.29	14,630.00	4,533.30 P
SLOF2012002	811700106	SEACOAST FINL SVCS CORP COM	800,000 \$	09/14/00	06/06/01	06/11/01	12,079.50	8,915.60	3,164.00 P
SLOF2012002	811700106	SEACOAST FINL SVCS CORP COM	1,400,000 \$	09/15/00	06/06/01	06/11/01	14,388.07	12,196.58	2,191.49 P
SLOF2012002	811700106	SEACOAST FINL SVCS CORP COM	800,000 \$	03/10/01	06/06/01	06/11/01	15,696.07	14,108.88	1,587.19 P
SLOF2012002	846822104	SPARTAN STORES INC CO	1,200,000 \$	03/11/01	06/06/01	06/11/01	8,499.71	-7,139.09	1,340.62 P
SLOF2012002	846822104	SPARTAN STORES INC CO	500,000 \$	08/20/99	06/06/01	06/11/01	42,298.58	39,700.00	2,598.58 P
SLOF2012002	859319103	STERLING FINL CORP/SPokane	900,000 \$	04/23/01	06/06/01	06/11/01	25,982.37	24,368.68	1,613.89 P
SLOF2012002	878895101	TECUMSEH PRODS CO CL B COM	1,400,000 \$	03/21/01	06/06/01	06/11/01	31,530.27	29,575.58	1,974.69 P
SLOF2012002	92343C106	VERITY INC COM	1,700,000 \$	03/22/01	06/06/01	06/11/01	63,100.43	55,006.90	8,093.63 P
SLOF2012002	92343C106	VERITY INC COM	3,400,000 \$	06/01/01	06/06/01	06/11/01	10,768.39	10,179.93	588.44 P
SLOF2012002	92343C106	VERITY INC COM	500,000 \$	01/19/01	06/06/01	06/12/01	37,733.14	-48,217.76	10,482.62 P
SLOF2012002	008916108	AGRIUM INC COM	200,000 \$	01/19/01	06/07/01	06/12/01	2,330.78	1,787.00	463.78 P
SLOF2012002	008916108	AGRIUM INC COM	1,300,000 \$	01/19/01	06/07/01	06/12/01	14,630.10	13,014.43	1,615.67 P
SLOF2012002	008916108	AGRIUM INC COM	300,000 \$	04/18/01	06/07/01	06/12/01	7,262.75	-6,511.62	751.13 P
SLOF2012002	008916108	AGRIUM INC COM	200,000 \$	06/05/01	06/07/01	06/12/01	7,202.99	-6,789.26	413.73 P
SLOF2012002	104674104	BRADY CORPORATION CL A COM	300,000 \$	03/03/00	06/07/01	06/12/01	17,333.53	21,778.50	-4,042.97 P
SLOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	2,100,000 \$	03/08/01	06/07/01	06/12/01	31,633.54	-28,520.23	2,703.31 P
SLOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	500,000 \$	03/09/01	06/07/01	06/12/01	7,331.80	-4,746.23	785.35 P
SLOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	2,100,000 \$	03/24/01	06/07/01	06/12/01	37,893.86	-36,806.91	1,086.95 P
SLOF2012002	179384107	CLAIRES STORES INC COM	300,000 \$	03/20/01	06/07/01	06/12/01	13,538.62	13,467.33	1,891.29 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	400,000 \$	03/1/01	06/07/01	06/12/01	20,478.13	19,046.68	1,431.47 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	400,000 \$	03/2/01	06/07/01	06/12/01	34,977.74	-4,424.00	1,154.66 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	3,400,000 \$	03/24/01	06/07/01	06/12/01	13,883.53	31,083.36	1,914.38 P
SLOF2012002	444439102	HUMANIA INC COM	800,000 \$	03/02/01	06/07/01	06/12/01	13,883.53	12,120.08	1,763.45 P
SLOF2012002	679156407	NL INDS INC NEW	5,300,000 \$	03/01/01	06/07/01	06/12/01	66,453.94	-60,891.17	5,562.77 P
SLOF2012002	729132100	PLEXUS CORP	500,000 \$	03/29/01	06/07/01	06/12/01	16,394.35	-15,815.00	579.35 P
SLOF2012002	729132100	PLEXUS CORP	1,800,000 \$	03/30/01	06/07/01	06/12/01	59,019.67	-52,051.68	6,967.99 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	749485100	RPM INC OHIO	04/27/01	06/07/01	06/12/01	19 110 62	18 967 20	143 42 P
SLOF2012002	749485100	RPM INC OHIO	05/09/01	06/07/01	06/12/01	32,781 06	-34 018 04	1,236 98 P
SLOF2012002	749485100	RPM INC OHIO	05/09/01	06/07/01	06/12/01	42,771 38	-43 473 00	702 63 P
SLOF2012002	749485100	RPM INC OHIO	05/17/01	06/07/01	06/12/01	24,570 79	23 922 00	644 79 P
SLOF2012002	749485100	RPM INC OHIO	06/01/01	06/07/01	06/12/01	26,390 85	-24 595 00	1 895 85 P
SLOF2012002	749485100	SYBASE INC COM	04/05/01	06/07/01	06/12/01	20,367 51	-17 645 00	2 722 51 P
SLOF2012002	871130100	SYBASE INC COM	04/09/01	06/07/01	06/12/01	11,997 60	10 068 66	1 928 94 P
SLOF2012002	871130100	SYBASE INC COM	04/12/01	06/07/01	06/12/01	3,427 88	-3 106 42	321 46 P
SLOF2012002	871130100	SYBASE INC COM	11/29/00	06/07/01	06/12/01	4 010 56	-4 050 00	-39 44 P
SLOF2012002	896186101	TRICO MARINE SVCS INC COM	06/06/01	06/07/01	06/12/01	20,279 52	19 700 40	579 92 P
SLOF2012002	923417100	VEECO INSTRS INC DEL COM	03/19/81	06/07/01	06/12/01	9 519 03	-4 289 75	1 229 28 P
SLOF2012002	965509100	YELLOW CORP COM	04/25/01	06/07/01	06/12/01	208 830 73	200 830 73	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	04/26/01	06/07/01	06/12/01	161 031 50	161 031 50	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	05/10/01	06/08/01	06/13/01	9 246 05	-4 012 04	1 234 01 P
SLOF2012002	090210109	TRENWICK GROUP LTD BERMAUDA, SIS	02/28/01	06/08/01	06/13/01	26,393 56	-29 146 80	2 753 44 P
SLOF2012002	008916108	AGRIUM INC COM	04/24/01	06/13/01	06/13/01	15,396 12	-16 803 60	-1 409 48 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	04/18/01	06/13/01	06/13/01	12,049 59	10 852 70	1 196 89 P
SLOF2012002	244443108	ELCOR CORP COM	05/21/01	06/13/01	06/13/01	13 257 69	-11 243 00	2 015 69 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	05/22/01	06/13/01	06/13/01	15 691 58	-15 341 27	350 31 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	05/29/01	06/13/01	06/13/01	44 833 10	-40 896 40	3 942 70 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	05/29/01	06/13/01	06/13/01	13 449 93	11 232 66	2 217 27 P
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	06/08/01	06/13/01	06/13/01	19 176 56	22 630 00	3 473 44 P
SLOF2012002	320209109	FIRST FINL BANCORP	06/14/00	06/13/01	06/13/01	3 196 09	-2 598 60	-602 51 P
SLOF2012002	320209109	FIRST FINL BANCORP	08/24/00	06/13/01	06/13/01	83 098 43	92 893 84	9 795 41 P
SLOF2012002	320209109	FIRST FINL BANCORP	11/07/00	06/13/01	06/13/01	28 764 84	28 682 50	77 34 P
SLOF2012002	320209109	FIRST FINL BANCORP	03/14/01	06/13/01	06/13/01	31 960 93	33 157 95	1 197 02 P
SLOF2012002	320209109	FIRST FINL BANCORP	06/01/01	06/13/01	06/13/01	4 608 94	5 846 00	722 94 P
SLOF2012002	423319102	HELIX TECHNOLOGY CORP	06/05/01	06/13/01	06/13/01	39 633 63	-36 291 00	3 342 63 P
SLOF2012002	456779107	INFORMIX CORP COM	02/21/01	06/13/01	06/13/01	10 244 63	-8 876 60	1 368 03 P
SLOF2012002	456779107	INFORMIX CORP COM	02/21/00	06/13/01	06/13/01	4 533 34	-4 361 25	1 871 91 P
SLOF2012002	456651106	INTERFACE INC CL A	11/01/00	06/13/01	06/13/01	630 48	-921 88	271 40 P
SLOF2012002	456651106	INTERFACE INC CL A	05/29/01	06/13/01	06/13/01	5 039 83	-4 535 00	481 83 P
SLOF2012002	710009310	ROXIO INC COM	04/26/01	06/13/01	06/13/01	41 438 50	-41 438 50	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	04/27/01	06/08/01	06/13/01	3 791 000	3 791 000	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	05/04/01	06/08/01	06/13/01	300 308 000	300 308 000	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	05/07/01	06/08/01	06/13/01	712 099 000	712 099 000	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	05/08/01	06/08/01	06/13/01	245 756 83	245 756 83	0 00 P
SLOF2012002	006311108	ADAPTEC INC COM	01/19/81	06/13/01	06/13/01	20 131 40	-23 872 95	3 740 55 P
SLOF2012002	009269101	AIRBORNE INC COM	04/24/01	06/13/01	06/13/01	9 680 88	10 803 60	1 122 72 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	01/04/01	06/13/01	06/13/01	30 919 47	31 714 02	2 381 29 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	04/18/01	06/13/01	06/13/01	7 135 26	-6 585 00	530 26 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	05/09/01	06/13/01	06/13/01	38 909 89	36 768 15	2 141 74 P
SLOF2012002	019731108	BALLY'S TOTAL FITNESS HLDG CORP	06/05/01	06/13/01	06/13/01	10 561 14	10 183 89	377 25 P
SLOF2012002	104674106	BRADY CORPORATION CL A COM	05/02/01	06/13/01	06/13/01	29 087 33	33 203 00	-6 237 67 P
SLOF2012002	124661109	C & D TECHNOLOGIES INC COM	05/24/01	06/13/01	06/13/01	17 440 40	21 030 00	3 589 60 P
SLOF2012002	124661109	C & D TECHNOLOGIES INC COM	05/25/01	06/13/01	06/13/01	14 533 66	17 498 50	-2 964 84 P
SLOF2012002	124661109	C & D TECHNOLOGIES INC COM	03/09/00	06/13/01	06/13/01	22 329 25	27 209 00	-4 879 75 P
SLOF2012002	125071100	CTS CORP	04/03/01	06/13/01	06/13/01	7 236 73	5 721 24	1 515 49 P
SLOF2012002	248239103	DENDRITE INTERNATIONAL INC	05/02/01	06/13/01	06/13/01	16 996 38	19 023 10	2 028 72 P
SLOF2012002	244443108	ELCOR CORP COM	05/21/01	06/13/01	06/13/01	11 349 88	-9 636 00	1 713 88 P
SLOF2012002	419253100	HANDLEMAN CO DEL	04/27/01	06/13/01	06/13/01	22 981 17	17 037 45	5 943 72 P
SLOF2012002	419253100	HANDLEMAN CO DEL	05/01/01	06/13/01	06/13/01	4 596 23	3 408 00	1 188 23 P
SLOF2012002	625367107	MULTI-TEX SYS INC COM	11/27/00	06/13/01	06/13/01	16 594 53	-9 490 50	6 534 83 P
SLOF2012002	625367107	MULTI-TEX SYS INC COM	12/11/00	06/13/01	06/13/01	19 805 22	15 634 80	4 170 42 P
SLOF2012002	625367107	MULTI-TEX SYS INC COM	12/15/00	06/13/01	06/13/01	11 533 04	-8 756 00	2 803 04 P
SLOF2012002	625367107	MULTI-TEX SYS INC COM	03/12/01	06/13/01	06/13/01	3 300 87	3 063 16	237 71 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	05/19/00	06/13/01	06/13/01	3 300 89	3 350 00	-48 11 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	06/02/00	06/13/01	06/13/01	1 239 72	9 072 90	813 18 P
SLOF2012002	798481100	REMEDY CORP COM	1 100 000 0	06/13/01	06/13/01	113 840 40	-68 384 30	45 256 10 P
SLOF2012002	798481100	REMEDY CORP COM	05/29/01	06/13/01	06/13/01	1 127 38	10 255 50	1 017 88 P

Alfred P. Siscoan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	76000101	ROXIO INC COM	400 0000 \$	06/11/01	06/14/01	5 010.39	-4,516.00	494.39 P
SLOF2012002	76000101	ROXIO INC COM	200 0000 \$	06/11/01	06/14/01	2,505.20	2,400.38	104.82 P
SLOF2012002	763549101	RYDER SYS INC COM	1 000 0000 \$	07/20/01	06/11/01	16,858.87	14 032.00	2,826.87 P
SLOF2012002	846822104	SPARTAN STORES INC CO	1 000 0000 \$	05/14/01	06/11/01	14 644.24	14 113.00	531.24 P
SLOF2012002	846822104	SPARTAN STORES INC CO	300 0000 \$	05/15/01	06/11/01	3 993.88	3 894.48	99.40 P
SLOF2012002	846822104	SPARTAN STORES INC CO	1 000 0000 \$	05/21/01	06/11/01	42,322.85	37,305.00	5,017.85 P
SLOF2012002	847788106	SPEEDWAY MOTORSPORTS INC COM	1 100 0000 \$	06/23/01	06/14/01	51 698.28	48,532.00	3 166.28 P
SLOF2012002	878395101	TECUMSEH PRODS CO CL B COM	600 0000 \$	05/09/01	06/11/01	18 199.06	-26 440.00	1 739.06 P
SLOF2012002	878395101	TECUMSEH PRODS CO CL B COM	400 0000 \$	06/11/01	06/11/01	18 799.37	17 624.44	1 174.93 P
SLOF2012002	878395101	TECUMSEH PRODS CO CL B COM	600 0000 \$	06/16/01	06/14/01	7 463.75	5,472.00	1,991.75 P
SLOF2012002	931170105	WALTER INDS INC COM	300 0000 \$	06/17/01	06/14/01	3 731.87	2,970.00	761.87 P
SLOF2012002	007581102	ADVO INC	300 0000 \$	06/12/01	06/15/01	9,344.88	9,344.88	1 184.14 P
SLOF2012002	007581102	ADVO INC	600 0000 \$	06/12/01	06/15/01	21 058.03	-18,951.44	2,126.59 P
SLOF2012002	008716108	AGRIUM INC COM	1,500 0000 \$	06/12/01	06/15/01	16 120.26	15 016.65	1 103.61 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	900 0000 \$	06/12/01	06/15/01	21,488.67	-19 755.00	1 733.67 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	400 0000 \$	06/12/01	06/15/01	9,350.52	-8 840.00	510.52 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	1 100 0000 \$	06/12/01	06/15/01	21 930.73	-19,530.05	2,400.68 P
SLOF2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	700 0000 \$	02/07/01	06/12/01	7,283.25	-11,263.91	-3 980.66 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	900 0000 \$	01/17/01	06/12/01	19 980.14	-25 783.74	5,803.60 P
SLOF2012002	081608101	BENCHMARK ELECTRS INC	1 100 0000 \$	01/22/01	06/12/01	24 420.17	-31 417.76	-4 997.59 P
SLOF2012002	081608101	BENCHMARK ELECTRS INC	1 100 0000 \$	06/05/01	06/12/01	21 039.87	-21 990.10	-880.23 P
SLOF2012002	23162106	DDI CORP COM	1 400 0000 \$	05/21/01	06/12/01	26,288.04	22,484.00	3 804.04 P
SLOF2012002	250328107	ENTRAVISION COMMUNICATIONS COA	2,500 0000 \$	10/31/00	06/12/01	7,637.05	-3,260.00	-4,377.05 P
SLOF2012002	250328107	ENTRAVISION COMMUNICATIONS COA	200 0000 \$	11/01/00	06/12/01	2,637.05	3,531.72	-884.67 P
SLOF2012002	250328107	ENTRAVISION COMMUNICATIONS COA	500 0000 \$	01/04/01	06/12/01	10,329.61	-4 876.60	1 453.01 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	2,500 0000 \$	01/09/01	06/12/01	59 911.71	-49 111.30	10,800.21 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1,200 0000 \$	02/14/01	06/12/01	24 791.05	22,045.20	2,745.85 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1 000 0000 \$	02/15/01	06/12/01	2,063.92	-1 883.57	183.35 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1 600 0000 \$	06/13/00	06/12/01	18,215.38	23,965.76	5 750.38 P
SLOF2012002	449669100	IMC GLOBAL INC COM	1 000 0000 \$	06/20/00	06/12/01	11,304.62	15 922.40	2,337.78 P
SLOF2012002	530370105	LIBERTY CORP COM	100 0000 \$	06/20/00	06/12/01	3 893.87	-4,235.28	-341.41 P
SLOF2012002	530370105	LIBERTY CORP COM	800 0000 \$	02/07/01	06/12/01	14,515.11	14 640.00	-124.89 P
SLOF2012002	629156407	NL INDS INC NEW	400 0000 \$	05/02/01	06/15/01	6,585.37	-6 060.04	525.33 P
SLOF2012002	629156407	NL INDS INC NEW	200 0000 \$	05/03/01	06/15/01	3,292.69	3 043.38	249.31 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	200 0000 \$	06/02/00	06/12/01	3 290.89	-3 629.16	-338.27 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	2,500 0000 \$	06/05/00	06/12/01	37 845.23	-41 112.50	-3,267.27 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	1,500 0000 \$	06/16/00	06/12/01	24 681.67	18,538.60	6,123.07 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	500 0000 \$	11/21/00	06/12/01	4,227.22	-6,341.60	-1 814.38 P
SLOF2012002	743312100	PROGRESS SOFTWARE CORP	1 600 0000 \$	06/01/01	06/12/01	19,519.34	19,203.04	316.30 P
SLOF2012002	78008108	ROXIO INC COM	300 0000 \$	03/30/01	06/12/01	10,244.16	-4 770.00	1,494.16 P
SLOF2012002	783549108	RYDER SYS INC COM	1 100 0000 \$	04/03/01	06/12/01	22,381.14	19,396.96	3 184.18 P
SLOF2012002	783549108	RYDER SYS INC COM	400 0000 \$	04/05/01	06/12/01	8,211.32	7 139.00	1,072.32 P
SLOF2012002	846822104	SPARTAN STORES INC CO	500 0000 \$	05/13/01	06/12/01	6 645.52	-4 490.80	1,547.72 P
SLOF2012002	846822104	SPARTAN STORES INC CO	300 0000 \$	04/17/01	06/12/01	3 106.87	2,970.00	836.87 P
SLOF2012002	931170105	WALTER INDS INC COM	400 0000 \$	12/12/00	06/12/01	9,236.73	-5,295.52	3,941.21 P
SLOF2012002	974637100	WINNEBAGO INDS INC	14,388 7400 \$	05/01/01	06/12/01	14,388.74	14,388.74	0.00 P
SLOF2012002	990102802	SLO CLIENT CASH INVESTMENT TR	900 0000 \$	05/10/01	06/12/01	20 663.01	18 027.09	2,635.92 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1,200 0000 \$	04/19/01	06/12/01	11,274.22	10 008.99	1,265.23 P
SLOF2012002	00631F108	ADAPTEC INC COM	400 0000 \$	04/20/01	06/12/01	3 718.07	-3,356.12	401.95 P
SLOF2012002	00631F108	ADAPTEC INC COM	2,200 0000 \$	04/20/01	06/12/01	20 469.41	19 631.88	1,037.53 P
SLOF2012002	00631F108	ADAPTEC INC COM	2,200 0000 \$	05/01/01	06/12/01	21 608.93	20,367.12	1,241.81 P
SLOF2012002	00631F108	ADAPTEC INC COM	100 0000 \$	01/19/01	06/12/01	939.52	-1 176.04	-236.52 P
SLOF2012002	00631F108	ADAPTEC INC COM	200 0000 \$	04/24/01	06/12/01	7 018.96	-4,310.48	708.48 P
SLOF2012002	007583102	ADVO INC	800 0000 \$	06/12/01	06/12/01	28 075.86	-25 100.64	2,975.22 P
SLOF2012002	007583102	ADVO INC	900 0000 \$	01/04/01	06/12/01	10,312.76	10,977.93	765.17 P
SLOF2012002	009269101	ALBORNE INC COM	900 0000 \$	06/12/01	06/12/01	21,999.28	19 890.00	1 709.28 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	400 0000 \$	04/19/01	06/12/01	7 981.57	7 098.20	883.37 P
SLOF2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	400 0000 \$	10/20/00	06/12/01	10 463.17	13 979.19	3 476.02 P
SLOF2012002	018778100	ALLIANCE SEMICONDUCTOR CORP	800 0000 \$	02/07/01	06/12/01	7,293.75	-11,263.91	-3 970.16 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	500 0000 \$	02/12/01	06/12/01	5,209.82	8 058.60	2,848.78 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	200 0000 \$	01/22/01	06/12/01	4 432.29	5 713.32	1,281.03 P
SLOF2012002	081608101	BENCHMARK ELECTRS INC	200 0000 \$	01/24/01	06/12/01	35 438.33	-49 676.00	-14,237.67 P
SLOF2012002	126501105	BENCHMARK ELECTRS INC	500 0000 \$	04/04/01	06/12/01	12,019.15	2,781.70	9,237.45 P
SLOF2012002	136581105	CTS CORP	1,200 0000 \$	04/11/01	06/12/01	28 847.63	25,301.88	3,545.75 P
SLOF2012002	142399100	CARLISLE COS INC COM	200 0000 \$	05/03/01	06/12/01	7,546.21	7 273.00	273.21 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	142319100	CARLISLE COS INC COM	200 0000 S	05/07/01	06/13/01	06/18/01	7 546 21	7 466 92	79 29 P
SLOF2012002	16361A104	CHEMELIST INC COM	200 0000 S	02/26/01	06/13/01	06/18/01	3 446 71	3 451 00	436 71 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	400 0000 S	07/23/99	06/13/01	06/18/01	11 347 54	-10 866 00	481 54 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	1 300 0000 S	03/01/01	06/13/01	06/18/01	13 05 23	15 191 41	2 086 16 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	1 500 0000 S	03/08/01	06/13/01	06/18/01	15 121 44	-21 787 20	-6 665 76 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	1 400 0000 S	06/05/01	06/13/01	06/18/01	4 032 39	-4 981 28	-948 89 P
SLOF2012002	231162106	DDI CORP COM	1 400 0000 S	06/05/01	06/13/01	06/18/01	26 495 51	27 987 40	1 491 89 P
SLOF2012002	2482319105	DENDRITE INTERNATIONAL INC	700 0000 S	05/08/01	06/13/01	06/18/01	7 831 34	8 878 38	1 047 04 P
SLOF2012002	2482319105	DENDRITE INTERNATIONAL INC	1 100 0000 S	05/09/01	06/13/01	06/18/01	12 306 38	-14 204 30	1 897 92 P
SLOF2012002	2482319105	DENDRITE INTERNATIONAL INC	1 600 0000 S	06/12/01	06/13/01	06/18/01	76 957 43	-71 572 20	5 430 23 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	4 600 0000 S	02/09/01	06/13/01	06/18/01	63 602 55	-45 425 92	20 176 63 P
SLOF2012002	270231102	EARTHLINK INC COM	600 0000 S	05/21/01	06/13/01	06/18/01	11 348 32	9 636 00	1 712 32 P
SLOF2012002	284443108	ELCOM CORP COM	800 0000 S	03/17/01	06/13/01	06/18/01	18 159 07	16 024 00	2 135 07 P
SLOF2012002	313405100	FERO CORP COM	1 200 0000 S	05/21/01	06/13/01	06/18/01	27 238 61	24 570 60	2 668 01 P
SLOF2012002	315405100	F7 NETWORK INC COM	2 400 0000 S	06/12/01	06/13/01	06/18/01	34 873 93	32 843 04	2 030 91 P
SLOF2012002	315405100	F7 NETWORK INC COM	3 000 0000 S	06/12/01	06/13/01	06/18/01	3 345 93	-4 176 72	-790 79 P
SLOF2012002	315405100	IMC GLOBAL INC COM	1 100 0000 S	06/26/00	06/13/01	06/18/01	14 672 34	17 634 24	2 961 90 P
SLOF2012002	449669100	IMC GLOBAL INC COM	100 0000 S	11/01/00	06/13/01	06/18/01	63 97	-921 88	-267 91 P
SLOF2012002	458665106	INTERFACE INC CL A	700 0000 S	05/03/01	06/13/01	06/18/01	11 527 56	10 651 83	875 73 P
SLOF2012002	629156407	NL INDS INC NEW	100 0000 S	05/04/01	06/13/01	06/18/01	1 646 79	-1 520 91	123 88 P
SLOF2012002	629156407	NL INDS INC NEW	100 0000 S	02/14/01	06/13/01	06/18/01	1 339 66	-7 870 05	469 61 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	300 0000 S	02/15/01	06/13/01	06/18/01	27 798 87	25 815 20	1 983 67 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	1 000 0000 S	05/01/01	06/13/01	06/18/01	2 401 78	-2 297 78	104 00 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	200 0000 S	05/02/01	06/13/01	06/18/01	24 017 79	23 120 00	897 79 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	2 000 0000 S	05/03/01	06/13/01	06/18/01	3 602 67	3 563 00	59 67 P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	800 0000 S	04/05/01	06/13/01	06/18/01	16 194 73	-14 531 00	1 676 73 P
SLOF2012002	783349108	RYDER SYS INC COM	600 0000 S	05/15/01	06/13/01	06/18/01	8 045 55	7 788 96	258 59 P
SLOF2012002	846822104	SPARTAN STORES INC CO	800 0000 S	03/16/01	06/13/01	06/18/01	10 727 40	10 356 88	370 52 P
SLOF2012002	846822104	SPARTAN STORES INC CO	600 0000 S	02/21/01	06/13/01	06/18/01	8 045 55	7 690 80	354 75 P
SLOF2012002	846822104	SPARTAN STORES INC CO	600 0000 S	05/21/01	06/13/01	06/18/01	33 518 88	-29 015 00	4 503 88 P
SLOF2012002	847781106	SPEEDWAY MOTORSPORTS INC COM	1 400 0000 S	06/01/01	06/13/01	06/18/01	4 033 70	2 848 00	1 103 70 P
SLOF2012002	871237103	STYKES ENTERPRISES INC COM	400 0000 S	06/04/01	06/13/01	06/18/01	15 201 39	-11 497 30	3 703 89 P
SLOF2012002	871237103	STYKES ENTERPRISES INC COM	1 500 0000 S	06/13/01	06/13/01	06/18/01	2 532 35	2 700 00	177 65 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	200 0000 S	11/20/00	06/13/01	06/18/01	10 089 42	10 767 84	-671 42 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	800 0000 S	08/24/00	06/13/01	06/18/01	6 822 25	15 082 80	8 260 55 P
SLOF2012002	912080108	U S INDS INC NEW COM	1 100 0000 S	08/24/00	06/13/01	06/18/01	6 253 72	14 111 90	7 858 18 P
SLOF2012002	912080108	U S INDS INC NEW COM	500 0000 S	12/12/00	06/13/01	06/18/01	11 506 91	-6 619 40	4 887 51 P
SLOF2012002	974657100	WINNEBAGO INDS INC	318 111 4300 S	05/08/01	06/13/01	06/18/01	358 111 43	358 111 43	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	104 007 6300 S	06/09/01	06/13/01	06/18/01	104 007 63	104 007 63	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 S	10/20/00	06/14/01	06/19/01	6 175 29	8 712 10	2 536 81 P
SLOF2012002	01877H100	ALLIANCE SEMICONDUCTOR CORP	1 900 0000 S	03/13/01	06/14/01	06/19/01	29 477 51	-28 734 27	743 24 P
SLOF2012002	043353101	ARVINMERITOR INC COM	800 0000 S	03/21/01	06/14/01	06/19/01	12 411 58	-11 138 40	1 273 18 P
SLOF2012002	043353101	ARVINMERITOR INC COM	200 0000 S	03/22/01	06/14/01	06/19/01	3 102 90	2 692 58	410 32 P
SLOF2012002	043353101	ARVINMERITOR INC COM	600 0000 S	02/12/01	06/14/01	06/19/01	6 018 57	9 670 32	3 651 75 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	400 0000 S	03/28/01	06/14/01	06/19/01	3 888 43	-4 981 28	1 092 85 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	400 0000 S	04/03/01	06/14/01	06/19/01	3 888 43	3 808 88	79 55 P
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	2 300 0000 S	06/05/01	06/14/01	06/19/01	38 265 43	-45 979 30	7 713 87 P
SLOF2012002	231162106	DDI CORP COM	900 0000 S	05/09/01	06/14/01	06/19/01	18 544 70	11 631 70	2 667 00 P
SLOF2012002	2482319105	DENDRITE INTERNATIONAL INC	1 200 0000 S	05/10/01	06/14/01	06/19/01	11 939 60	15 695 52	3 755 92 P
SLOF2012002	2482319105	DENDRITE INTERNATIONAL INC	800 0000 S	05/21/01	06/14/01	06/19/01	18 041 87	-16 340 40	1 661 47 P
SLOF2012002	4444812103	HUGHES SUPPLY INC COM	700 0000 S	02/15/01	06/14/01	06/19/01	14 337 27	-13 177 99	1 159 28 P
SLOF2012002	603158106	MINERALS TECHNOLOGIES INC COM	300 0000 S	01/27/01	06/14/01	06/19/01	12 554 58	-10 367 82	2 186 76 P
SLOF2012002	629156407	NL INDS INC NEW	600 0000 S	05/04/01	06/14/01	06/19/01	9 737 68	9 123 46	612 22 P
SLOF2012002	629156407	NL INDS INC NEW	400 0000 S	05/04/01	06/14/01	06/19/01	6 091 78	-6 704 44	212 66 P
SLOF2012002	629156407	NL INDS INC NEW	200 0000 S	06/01/01	06/14/01	06/19/01	3 245 89	4 49 P	1 249 82 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	1 100 0000 S	02/15/01	06/14/01	06/19/01	29 656 54	24 396 72	5 259 82 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	400 0000 S	02/21/01	06/14/01	06/19/01	10 784 20	-9 776 92	1 007 28 P
SLOF2012002	63934E108	NAVISTAR INTL CORP NEW COM	900 0000 S	06/05/01	06/14/01	06/19/01	15 731 47	13 474 08	2 257 39 P
SLOF2012002	699462107	PANEXEL INTL CORP	900 0000 S	08/12/99	06/14/01	06/19/01	11 629 62	11 685 60	253 98 P
SLOF2012002	723877106	PIONEER STANDARD ELECTRS INC	100 0000 S	08/12/99	06/14/01	06/19/01	10 159 66	10 150 00	9 66 P
SLOF2012002	847781106	STYKES ENTERPRISES INC COM	1 900 0000 S	05/21/01	06/14/01	06/19/01	43 978 46	39 377 30	4 600 96 P
SLOF2012002	871237103	STYKES ENTERPRISES INC COM	600 0000 S	06/04/01	06/14/01	06/19/01	6 159 33	-4 599 80	1 566 33 P
SLOF2012002	871237103	STYKES ENTERPRISES INC COM	1 300 0000 S	06/06/01	06/14/01	06/19/01	13 345 22	11 427 00	1 918 22 P
SLOF2012002	014482103	ALEXANDER & BALDWIN INC	1 000 0000 S	04/20/01	06/13/01	06/20/01	23 934 20	22 100 00	1 834 20 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	014482103	ALEXANDER & BALDWIN INC	700 0000 S	04/23/01	06/15/01	06/20/01	16,746.94	-13,732.50	1,014.44 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	500 0000 S	04/19/01	06/15/01	06/20/01	9,580.43	-8,872.75	707.64 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	500 0000 S	04/20/01	06/15/01	06/20/01	9,580.43	8,922.55	637.88 P
SLOF2012002	01877H100	ALLIANCE SEMICONDUCTOR CORP	300 0000 S	10/20/00	06/15/01	06/20/01	3,645.39	5,227.26	1,581.87 P
SLOF2012002	01877H100	ALLIANCE SEMICONDUCTOR CORP	1,000 0000 S	02/27/00	06/15/01	06/20/01	12,151.29	-18,638.20	-6,486.91 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	300 0000 S	02/27/00	06/15/01	06/20/01	1,944.21	3,223.44	1,279.23 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	300 0000 S	02/27/00	06/15/01	06/20/01	2,976.32	-3,055.63	-2,079.31 P
SLOF2012002	103043100	BOWNE & CO INC COM	1,200 0000 S	02/15/01	06/15/01	06/20/01	15,634.44	-12,870.00	2,764.44 P
SLOF2012002	162391002	CARLISLE COS INC COM	200 0000 S	07/23/99	06/15/01	06/20/01	39,847.15	-41,868.06	-1,220.91 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	200 0000 S	04/03/01	06/15/01	06/20/01	11,689.77	-11,426.64	263.13 P
SLOF2012002	204923101	COMPUTER NETWORK TECHNOLOGY CO	900 0000 S	05/16/01	06/15/01	06/20/01	8,767.32	8,874.90	107.58 P
SLOF2012002	204923101	COMPUTER NETWORK TECHNOLOGY CO	1,800 0000 S	03/17/01	06/15/01	06/20/01	13,531.48	-23,343.28	-9,811.80 P
SLOF2012002	348239105	DENDRITE INTERNATIONAL INC	700 0000 S	05/17/01	06/15/01	06/20/01	6,047.80	-8,218.00	-2,170.20 P
SLOF2012002	248239105	DENDRITE INTERNATIONAL INC	900 0000 S	05/22/01	06/15/01	06/20/01	19,979.51	18,651.42	1,328.09 P
SLOF2012002	315465100	FERRIS CORP COM	300 0000 S	02/15/01	06/15/01	06/20/01	6,110.19	5,647.71	462.48 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	1,000 0000 S	04/26/01	06/15/01	06/20/01	20,367.32	15,458.40	4,912.52 P
SLOF2012002	444482103	HUGHES SUPPLY INC COM	100 0000 S	11/10/00	06/15/01	06/20/01	1,977.01	2,493.04	-516.03 P
SLOF2012002	373083102	MARATHA STEWART LIVING	1,000 0000 S	11/21/00	06/15/01	06/20/01	19,770.14	23,851.70	-4,081.56 P
SLOF2012002	373083102	MARATHA STEWART LIVING	200 0000 S	11/28/00	06/15/01	06/20/01	3,954.03	-4,351.88	-597.85 P
SLOF2012002	373083102	MARATHA STEWART LIVING	400 0000 S	09/21/00	06/15/01	06/20/01	12,689.57	-12,394.50	295.07 P
SLOF2012002	74267L106	PRIZE ENERGY CORP COM	1,000 0000 S	05/21/01	06/15/01	06/20/01	24,199.19	20,725.00	3,474.19 P
SLOF2012002	847788106	SPEEDWAY MOTORSPORTS INC COM	900 0000 S	05/24/01	06/15/01	06/20/01	31,779.27	-30,437.21	1,342.06 P
SLOF2012002	847788106	SPEEDWAY MOTORSPORTS INC COM	3,700 0000 S	06/06/01	06/15/01	06/20/01	37,075.35	32,323.00	4,752.35 P
SLOF2012002	871237105	U S INDS INC NEW COM	2,100 0000 S	08/28/00	06/15/01	06/20/01	4,643.45	26,540.90	-15,276.85 P
SLOF2012002	912080108	U S INDS INC NEW COM	800 0000 S	08/29/00	06/15/01	06/20/01	6,891.78	-4,970.46	1,921.31 P
SLOF2012002	912080108	U S INDS INC NEW COM	400 0000 S	12/26/00	06/15/01	06/20/01	5,385.16	695.11 P	5,680.28
SLOF2012002	974637100	WINNEBAGO INDS INC	400 0000 S	03/22/01	06/15/01	06/20/01	19,760.90	18,128.63	1,632.27 P
SLOF2012002	043353101	ARVINMERITOR INC COM	1,200 0000 S	01/26/01	06/15/01	06/20/01	16,720.76	-14,346.00	2,374.76 P
SLOF2012002	043353101	ARVINMERITOR INC COM	1,100 0000 S	04/07/01	06/15/01	06/20/01	38,923.70	36,768.15	2,155.55 P
SLOF2012002	043353101	ARVINMERITOR INC COM	1,500 0000 S	05/09/01	06/15/01	06/20/01	39,683.00	53,653.62	4,072.38 P
SLOF2012002	05873K108	BALLYS TOTAL FITNESS HLDG CORP	2,300 0000 S	03/10/01	06/15/01	06/20/01	8,440.38	13,166.89	-4,726.51 P
SLOF2012002	05873K108	BALLYS TOTAL FITNESS HLDG CORP	900 0000 S	02/13/01	06/15/01	06/20/01	43,739.38	55,974.80	12,235.22 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	200 0000 S	06/03/01	06/15/01	06/20/01	1,519.91	2,730.00	-1,210.09 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	700 0000 S	09/29/00	06/15/01	06/20/01	3,039.90	5,437.52	2,397.62 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	200 0000 S	10/02/00	06/15/01	06/20/01	1,519.91	2,715.00	1,195.09 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	200 0000 S	10/03/00	06/15/01	06/20/01	3,799.87	7,080.90	3,281.03 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	500 0000 S	10/19/00	06/15/01	06/20/01	2,279.92	-4,419.06	-2,139.14 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	300 0000 S	10/20/00	06/15/01	06/20/01	17,854.80	14,004.54	3,850.26 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	600 0000 S	05/23/01	06/15/01	06/20/01	28,278.86	-27,882.40	396.46 P
SLOF2012002	291523103	FERRIS CORP COM	1,100 0000 S	02/23/01	06/15/01	06/20/01	29,299.30	24,256.43	5,043.07 P
SLOF2012002	510370105	LIBERTY CORP COM	900 0000 S	07/26/00	06/15/01	06/20/01	34,540.84	34,361.17	-183.31 P
SLOF2012002	573083102	MARATHA STEWART LIVING	800 0000 S	11/28/00	06/15/01	06/20/01	16,143.22	19,207.52	2,064.30 P
SLOF2012002	631426108	NEWHALL LD & FARMING CO CALIF	400 0000 S	02/21/01	06/15/01	06/20/01	11,247.62	10,629.68	617.94 P
SLOF2012002	631426108	NEWHALL LD & FARMING CO CALIF	1,000 0000 S	02/21/01	06/15/01	06/20/01	28,119.06	26,577.80	1,541.26 P
SLOF2012002	631426108	NEWHALL LD & FARMING CO CALIF	600 0000 S	03/20/01	06/15/01	06/20/01	7,709.74	7,190.16	519.58 P
SLOF2012002	912080108	U S INDS INC NEW COM	2,600 0000 S	08/30/00	06/15/01	06/20/01	13,529.68	33,389.40	20,059.72 P
SLOF2012002	912080108	U S INDS INC NEW COM	200 0000 S	05/10/01	06/15/01	06/20/01	5,303.38	-4,837.88	465.50 P
SLOF2012002	912080108	U S INDS INC NEW COM	600 0000 S	05/11/01	06/15/01	06/20/01	15,910.15	-14,310.00	1,600.15 P
SLOF2012002	05873K108	BALLYS TOTAL FITNESS HLDG CORP	600 0000 S	05/14/01	06/15/01	06/20/01	26,516.92	-24,141.40	2,375.52 P
SLOF2012002	05873K108	BALLYS TOTAL FITNESS HLDG CORP	1,000 0000 S	05/16/01	06/15/01	06/20/01	21,213.33	19,960.00	1,253.33 P
SLOF2012002	05873K108	BALLYS TOTAL FITNESS HLDG CORP	800 0000 S	02/13/01	06/15/01	06/20/01	6,490.32	6,490.32	5,206.15 P
SLOF2012002	078137106	BELL MICROPRODUCTS INC COM	300 0000 S	05/21/01	06/15/01	06/20/01	15,111.14	-8,818.08	248.61 P
SLOF2012002	132318109	CENTEX CONSTR PRODS INC	500 0000 S	06/01/01	06/15/01	06/20/01	15,111.14	-14,160.05	948.09 P
SLOF2012002	152318109	CENTEX CONSTR PRODS INC	300 0000 S	06/01/01	06/15/01	06/20/01	11,072.27	-10,866.00	206.27 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	400 0000 S	07/27/99	06/15/01	06/20/01	13,840.33	13,020.00	810.33 P
SLOF2012002	203607106	COMMUNITY BK SYS INC COM	500 0000 S	07/27/99	06/15/01	06/20/01	29,187.96	37,582.90	8,394.94 P
SLOF2012002	23142106	DDI CORP COM	1,900 0000 S	06/03/01	06/15/01	06/20/01	11,679.61	9,336.36	2,343.25 P
SLOF2012002	291525103	EXAMIS COMMUNICATIONS CORP COM	400 0000 S	11/01/00	06/15/01	06/20/01	11,679.61	10,737.52	942.09 P
SLOF2012002	291525103	EXAMIS COMMUNICATIONS CORP COM	400 0000 S	11/01/00	06/15/01	06/20/01	11,679.61	6,413.92	1,995.69 P
SLOF2012002	315405100	FERRIS CORP COM	300 0000 S	05/22/01	06/15/01	06/20/01	6,413.92	-6,434.00	-21.37 P
SLOF2012002	362390102	GSI LUMINICS INC COM	300 0000 S	03/08/01	06/15/01	06/20/01	2,767.40	2,979.72	212.32 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOP2012002	453235103	INAMED CORP	700 0000 S	02/28/01	06/19/01	06/22/01	18,199.39	-15,435.91	2,763.48 P
SLOP2012002	330370105	LIBERTY CORP	800 0000 S	07/26/00	06/19/01	06/22/01	30 872.17	-30 721.04	151.13 P
SLOP2012002	596901100	MICROSYS SYS INC COM	600 0000 S	04/2/00	06/19/01	06/22/01	10,748.38	-12,310.00	1,741.62 P
SLOP2012002	63594E104	NAVISTAR INTL CORP NEW COM	1 600 0000 S	02/21/01	06/19/01	06/22/01	43,518.54	39,107.48	4,410.86 P
SLOP2012002	651426108	NEWHALL LD & FARMING CO CALIF	400 0000 S	02/22/01	06/19/01	06/22/01	11,207.62	10,631.12	576.50 P
SLOP2012002	651426108	NEWHALL LD & FARMING CO CALIF	1 900 0000 S	04/02/01	06/19/01	06/22/01	53,216.22	-49,548.96	3 687.26 P
SLOP2012002	651426108	NEWHALL LD & FARMING CO CALIF	600 0000 S	05/09/01	06/19/01	06/22/01	16,111.44	15,824.76	986.68 P
SLOP2012002	651426108	NEWHALL LD & FARMING CO CALIF	4 500 0000 S	06/07/01	06/19/01	06/22/01	99,202.34	-94 437.70	4 744.64 P
SLOP2012002	694873100	PACIFIC SUNWEAR CALIF INC COM	300 0000 S	06/08/01	06/19/01	06/22/01	6,613.49	-6,325.77	287.72 P
SLOP2012002	762791108	PIER 1 IMPORTS INC COM	900 0000 S	05/03/01	06/19/01	06/22/01	10 754.64	-10 629.00	125.64 P
SLOP2012002	829999100	SIPEX CORP COM	3 100 0000 S	01/17/01	06/19/01	06/22/01	29 449.02	-41 692.52	12,243.50 P
SLOP2012002	829999100	SIPEX CORP COM	1 300 0000 S	01/18/01	06/19/01	06/22/01	18,362.30	-6 012.91 P	5 636.22 P
SLOP2012002	829999100	SIPEX CORP COM	1 000 0000 S	01/19/01	06/19/01	06/22/01	9 499.68	-15,135.90	4 099.41 P
SLOP2012002	962781108	UMB FINL CORP	1 200 0000 S	09/03/00	06/19/01	06/22/01	47,698.41	-43 599.00	1,997.57 P
SLOP2012002	962781108	UMB FINL CORP	700 0000 S	09/13/00	06/19/01	06/22/01	27 824.07	25 426.30	2 397.77 P
SLOP2012002	964677101	UNIFI INC	200 0000 S	02/26/01	06/19/01	06/22/01	1 609.94	1 360.50	249.44 P
SLOP2012002	974637100	WINNEBAGO INDS INC	700 0000 S	12/26/00	06/19/01	06/22/01	16 064.46	11 597.74	4 466.72 P
SLOP2012002	974637100	WINNEBAGO INDS INC	100 0000 S	01/04/01	06/19/01	06/22/01	2 394.92	1 805.32	489.60 P
SLOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	102,815.3700 S	05/09/01	06/19/01	06/22/01	102,815.37	102,815.37	0 00 P
SLOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	147 147 0000 S	05/10/01	06/19/01	06/22/01	147 147.00	-147 147.00	0 00 P
SLOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	197 648 0000 S	05/11/01	06/19/01	06/22/01	195 648.00	-195 648.00	0 00 P
SLOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	139 283 5300 S	05/17/01	06/19/01	06/22/01	139 283.53	-139 283.53	0 00 P
SLOP2012002	014482105	ALEXANDER & BALDWIN INC	400 0000 S	04/23/01	06/20/01	06/25/01	9 773.19	-8 590.00	783.19 P
SLOP2012002	014482105	ALEXANDER & BALDWIN INC	1 300 0000 S	05/1/00	06/20/01	06/25/01	31 762.88	29 211.00	2 551.88 P
SLOP2012002	018779100	ALLIANCE SEMICONDUCTOR CORP	1 000 0000 S	10/27/00	06/20/01	06/25/01	19 833.34	33 548.76	13 695.42 P
SLOP2012002	018779100	ALLIANCE SEMICONDUCTOR CORP	100 0000 S	11/01/00	06/20/01	06/25/01	1 102.96	1 935.04	-832.08 P
SLOP2012002	03193103	AVOCENT CORP COM	1 000 0000 S	06/03/01	06/20/01	06/25/01	23 868.70	23 150.00	718.70 P
SLOP2012002	03193103	AVOCENT CORP COM	200 0000 S	06/06/01	06/20/01	06/25/01	4 773.74	-4 818.00	-114.26 P
SLOP2012002	03193103	AVOCENT CORP COM	1 400 0000 S	05/16/00	06/20/01	06/25/01	37 014.76	34 970.00	2 044.76 P
SLOP2012002	03193103	BALLY'S TOTAL FITNESS HLDG CORP	1 200 0000 S	05/21/01	06/20/01	06/25/01	31 726.94	28 661.04	3 065.90 P
SLOP2012002	03193103	BALLY'S TOTAL FITNESS HLDG CORP	600 0000 S	06/01/01	06/20/01	06/25/01	15 863.47	-14 668.44	1 195.03 P
SLOP2012002	03193103	BALLY'S TOTAL FITNESS HLDG CORP	600 0000 S	05/18/01	06/20/01	06/25/01	26 213.10	-26 972.00	-758.90 P
SLOP2012002	03193103	BALLY'S TOTAL FITNESS HLDG CORP	400 0000 S	04/26/01	06/20/01	06/25/01	3 520.60	-3 956.80	-436.20 P
SLOP2012002	03193103	BALLY'S TOTAL FITNESS HLDG CORP	600 0000 S	05/17/01	06/20/01	06/25/01	25 676.86	-26 972.00	-1 295.14 P
SLOP2012002	07137106	BELL MICROPRODUCTS INC COM	400 0000 S	04/26/01	06/20/01	06/25/01	11 634.29	9 483.92	1 930.37 P
SLOP2012002	291525103	EMIS COMMUNICATIONS CORP COM	500 0000 S	11/21/00	06/20/01	06/25/01	14 342.87	10 677.10	3 665.77 P
SLOP2012002	291525103	EMIS COMMUNICATIONS CORP COM	600 0000 S	11/27/00	06/20/01	06/25/01	17 451.44	-13 225.86	4 225.58 P
SLOP2012002	291525103	EMIS COMMUNICATIONS CORP COM	500 0000 S	02/26/01	06/20/01	06/25/01	14 542.87	-13 329.15	1 213.72 P
SLOP2012002	291525103	EMIS COMMUNICATIONS CORP COM	600 0000 S	11/01/00	06/20/01	06/25/01	7 122.54	-10 595.16	-3 472.62 P
SLOP2012002	33793101	FLAGSTAR BANCORP INC COM	600 0000 S	04/27/01	06/20/01	06/25/01	13 576.94	12 759.78	817.16 P
SLOP2012002	362290102	GSI LUMONICS INC COM	400 0000 S	03/08/01	06/20/01	06/25/01	3 620.19	3 972.96	343.77 P
SLOP2012002	453235103	INAMED CORP	500 0000 S	02/21/00	06/20/01	06/25/01	12 999.56	11 025.63	1 973.91 P
SLOP2012002	775131101	ROGERS CORP	400 0000 S	04/19/01	06/20/01	06/25/01	10 668.22	11 721.40	-1 653.18 P
SLOP2012002	775131101	ROGERS CORP	600 0000 S	04/26/01	06/20/01	06/25/01	15 102.33	16 575.36	-1 473.03 P
SLOP2012002	808194104	SCHULMAN A INC COM	300 0000 S	03/28/01	06/20/01	06/25/01	3 160.48	-3 595.08	265.40 P
SLOP2012002	808194104	SCHULMAN A INC COM	1 000 0000 S	03/21/01	06/20/01	06/25/01	12 868.27	11 375.00	1 493.27 P
SLOP2012002	808194104	SCHULMAN A INC COM	800 0000 S	03/23/01	06/20/01	06/25/01	10 394.61	-8 800.00	1 494.61 P
SLOP2012002	831865209	SMITH A O CORP	1 100 0000 S	02/26/01	06/20/01	06/25/01	20 382.67	-1 720.37 P	-1 720.37 P
SLOP2012002	831865209	SMITH A O CORP	600 0000 S	04/26/01	06/20/01	06/25/01	11 435.04	1 235.60 P	1 235.60 P
SLOP2012002	871142165	SYBON DENTAL SPECIALTIES INC	2 000 0000 S	06/05/01	06/20/01	06/25/01	40 822.23	39 300.00	1 322.23 P
SLOP2012002	904677101	UNIFI INC	900 0000 S	02/24/01	06/20/01	06/25/01	7 201.37	-6 122.23	1 079.12 P
SLOP2012002	91208108	U S INDS INC NEW COM	1 100 0000 S	09/20/00	06/20/01	06/25/01	5 653.80	14 210.90	8 557.10 P
SLOP2012002	913306103	WEST PHARMACEUTICAL SVCS INC	1 300 0000 S	02/03/01	06/20/01	06/25/01	33 759.87	31 315.09	2 404.78 P
SLOP2012002	913306103	WEST PHARMACEUTICAL SVCS INC	700 0000 S	04/24/01	06/20/01	06/25/01	18 178.39	-18 392.29	213.90 P
SLOP2012002	913306103	WEST PHARMACEUTICAL SVCS INC	68 828 4700 S	05/17/01	06/20/01	06/25/01	68 828.47	-68 828.47	0 00 P
SLOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	146,183 0000 S	05/18/01	06/20/01	06/25/01	166 833.00	166 833.00	0 00 P
SLOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	76 264 9700 S	05/21/01	06/20/01	06/25/01	76 264.97	-76 264.97	0 00 P
SLOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 S	06/03/01	06/21/01	06/26/01	8 049.30	7 817.49	231.81 P
SLOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	500 0000 S	06/01/01	06/21/01	06/26/01	13 415.50	12 223.70	1 191.80 P
SLOP2012002	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 S	02/26/01	06/21/01	06/26/01	11 886.36	10 663.32	1 223.04 P
SLOP2012002	291525103	EMIS COMMUNICATIONS CORP COM	500 0000 S	02/27/01	06/21/01	06/26/01	14 837.95	13 788.00	1 069.95 P
SLOP2012002	291525103	EMIS COMMUNICATIONS CORP COM	400 0000 S	04/27/01	06/21/01	06/26/01	15 902.62	14 886.41	1 016.21 P
SLOP2012002	33793101	FLAGSTAR BANCORP INC COM	700 0000 S	03/12/01	06/21/01	06/26/01	10 347.65	-9 075.00	1 272.65 P
SLOP2012002	530370105	LIBERTY CORP COM	800 0000 S	07/26/00	06/21/01	06/26/01	30 986.96	30 721.04	265.92 P
SLOP2012002	559424106	MAGNETEK INC COM	500 0000 S	11/03/00	06/21/01	06/26/01	6 148.74	-6 378.83	230.11 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	594901100	MICROS SYS INC COM	400 0000 S	05/01/01	06/26/01	14 451 59	-17,343 60	2,892 01 P
SLOF2012002	625367107	MULTEX SYS INC COM	400 0000 S	03/12/01	06/26/01	6,435 78	-6 126 32	309 46 P
SLOF2012002	70322A101	PATHMARK STORES INC NEW COM	600 0000 S	05/14/01	06/26/01	14 117 88	11,322 00	2,795 88 P
SLOF2012002	775133101	ROGERS CORP	100 0000 S	04/26/01	06/26/01	2,318 48	2,762 56	244 08 P
SLOF2012002	775133101	ROGERS CORP	400 0000 S	04/27/01	06/26/01	10 073 94	11,211 21	-1 137 34 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	200 0000 S	11/29/00	06/26/01	2,199 93	-2 691 96	-492 03 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	1,200 0000 S	12/01/00	06/26/01	13 195 56	-17 809 80	-4 610 24 P
SLOF2012002	904677101	UNIFI INC	1 600 0000 S	12/11/00	06/26/01	17 599 41	23 427 36	5 827 95 P
SLOF2012002	912080108	U S INDS INC NEW COM	900 0000 S	08/21/00	06/26/01	3 180 49	-2 721 00	-459 49 P
SLOF2012002	912080108	U S INDS INC NEW COM	400 0000 S	08/21/00	06/26/01	4 631 96	-11 627 10	-6 995 14 P
SLOF2012002	974637100	WINNEBAGO INDS INC	5 661 29	06/21/01	06/26/01	14 193 63	8,532 34 P	6,272 63 P
SLOF2012002	974637100	WINNEBAGO INDS INC	1 400 0000 S	01/26/01	06/26/01	37 819 74	-31 842 00	12 052 95 P
SLOF2012002	974637100	WINNEBAGO INDS INC	600 0000 S	02/23/01	06/26/01	16 208 46	-10 203 36	13 977 74 P
SLOF2012002	974637100	WINNEBAGO INDS INC	312 461 03	06/21/01	06/26/01	382 461 03	312 461 03	6 005 10 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	11 704 000 S	05/21/01	06/26/01	11 704 00	0 000 P	0 000 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	11 704 0000 S	05/20/01	06/26/01	55 136 17	55 136 17	0 000 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	55 136 1700 S	06/04/01	06/26/01	7 913 60	7 913 60	1 160 07 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	800 0000 S	04/26/01	06/27/01	8 096 73	7 296 49 P	7 296 49 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	1 100 0000 S	10/20/00	06/27/01	17 050 00	17 050 00	-8 143 27 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	1 100 0000 S	10/21/00	06/27/01	16 300 85	35 091 20	1 239 65 P
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	1 200 0000 S	02/27/01	06/27/01	15 978 50	14 886 41	1 092 09 P
SLOF2012002	337939101	FLAGSTAR BANCORP INC COM	700 0000 S	04/27/01	06/27/01	8 418 36	-8 930 39	-512 13 P
SLOF2012002	337939101	FLAGSTAR BANCORP INC COM	700 0000 S	11/03/00	06/27/01	15 917 77	15 096 00	3 821 77 P
SLOF2012002	559424106	MAGNETEK INC COM	800 0000 S	05/14/01	06/27/01	7 094 16	-5 778 00	-5 316 16 P
SLOF2012002	70322A101	PATHMARK STORES INC NEW COM	300 0000 S	05/15/01	06/27/01	5 087 25	5 605 64	-518 39 P
SLOF2012002	70322A101	PATHMARK STORES INC NEW COM	200 0000 S	04/27/01	06/27/01	5 087 25	5 351 78	264 53 P
SLOF2012002	775133101	ROGERS CORP	200 0000 S	05/29/01	06/27/01	26 599 12	33 032 80	-6 653 68 P
SLOF2012002	775133101	ROGERS CORP	1 200 0000 S	05/11/01	06/27/01	20 476 71	20 476 71	4 71 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	1 200 0000 S	06/11/01	06/27/01	47 598 40	-44 610 00	-3 388 40 P
SLOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	1 200 0000 S	06/12/01	06/27/01	20 476 71	-20 202 72	273 99 P
SLOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	400 0000 S	06/14/01	06/27/01	6 823 57	-6 416 68	408 89 P
SLOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	1 500 0000 S	05/01/01	06/27/01	36 375 58	-30 300 00	6 075 58 P
SLOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	1 600 0000 S	04/26/01	06/28/01	8 52 97	-989 20	136 23 P
SLOF2012002	230000000	BELL MICROPRODUCTS INC COM	2 300 0000 S	05/17/01	06/28/01	19 618 34	-26 461 74	-6 863 40 P
SLOF2012002	269151106	BELL MICROPRODUCTS INC COM	1 000 0000 S	06/25/01	06/28/01	47 598 40	44 610 00	3 388 40 P
SLOF2012002	269151106	BELL MICROPRODUCTS INC COM	1 400 0000 S	06/25/01	06/28/01	11 407 66	21 700 00	10 292 34 P
SLOF2012002	269151106	BELL MICROPRODUCTS INC COM	200 0000 S	06/25/01	06/28/01	1 629 67	1 860 08	230 41 P
SLOF2012002	269151106	BELL MICROPRODUCTS INC COM	1 400 0000 S	02/09/01	06/28/01	17 059 43	13 825 28	3 184 15 P
SLOF2012002	269151106	BELL MICROPRODUCTS INC COM	1 400 0000 S	02/12/01	06/28/01	18 224 39	14 005 35	4 219 04 P
SLOF2012002	270321102	EARTHLINK INC COM	1 000 0000 S	03/15/01	06/28/01	22 745 64	23 980 00	1 234 36 P
SLOF2012002	270321102	EARTHLINK INC COM	400 0000 S	03/11/01	06/28/01	9 098 25	9 824 04	725 79 P
SLOF2012002	337939101	FLAGSTAR BANCORP INC COM	400 0000 S	11/03/00	06/28/01	22 815 95	24 239 63	1 423 68 P
SLOF2012002	337939101	FLAGSTAR BANCORP INC COM	600 0000 S	06/07/01	06/28/01	7 252 86	-5 712 00	1 540 86 P
SLOF2012002	599424106	MAGNETEK INC COM	1 900 0000 S	06/11/01	06/28/01	22 967 38	20 461 67	2 505 71 P
SLOF2012002	677240103	OHIO GAS CORP	300 0000 S	07/15/01	06/28/01	7 198 86	-5 778 00	1 420 86 P
SLOF2012002	70322A101	PATHMARK STORES INC NEW COM	500 0000 S	06/01/01	06/28/01	11 843 55	11 138 95	704 60 P
SLOF2012002	769742107	ROADWAY CORPORATION	200 0000 S	04/27/01	06/28/01	5 943 80	-4 412 00	1 531 80 P
SLOF2012002	881690101	THOR INDS INC COM	100 0000 S	02/26/01	06/28/01	795 47	-830 35	115 35 P
SLOF2012002	904677101	UNIFI INC	1 400 0000 S	08/31/00	06/28/01	7 055 76	18 064 62	11 008 86 P
SLOF2012002	912080108	U S INDS INC NEW COM	300 0000 S	12/06/00	06/28/01	3 720 77	2 851 47	869 30 P
SLOF2012002	943315101	WALUSI MOSINEE PAPER CORP COM	500 0000 S	01/18/01	06/28/01	6 201 29	-5 764 45	436 84 P
SLOF2012002	943315101	WALUSI MOSINEE PAPER CORP COM	235 940 4100 S	06/04/01	06/28/01	235 940 41	235 940 41	0 000 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1 100 0000 S	05/17/01	06/29/01	10 441 73	12 665 18	2 223 45 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	600 0000 S	06/14/01	06/29/01	11 042 51	10 788 00	254 51 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	100 0000 S	02/16/01	06/29/01	2 683 24	2 134 38	548 86 P
SLOF2012002	207410101	CONMED CORP COM	400 0000 S	02/20/01	06/29/01	10 732 96	-8 575 00	2 157 96 P
SLOF2012002	207410101	CONMED CORP COM	1 100 0000 S	06/26/01	06/29/01	9 213 07	10 320 44	1 017 37 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	500 0000 S	12/04/00	06/29/01	4 187 76	2 527 80	1 259 96 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	3 600 0000 S	02/12/01	06/29/01	48 186 91	-33 612 84	14 574 07 P
SLOF2012002	270321102	EARTHLINK INC COM	1 300 0000 S	02/20/01	06/29/01	44 171 33	29 910 21	14 261 12 P
SLOF2012002	270321102	EARTHLINK INC COM	1 800 0000 S	02/21/01	06/29/01	24 093 46	-15 721 92	8 371 54 P
SLOF2012002	270321102	EARTHLINK INC COM	200 0000 S	02/22/01	06/29/01	2 677 05	1 705 32	971 73 P
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	400 0000 S	02/27/01	06/29/01	11 659 41	-11 050 40	629 01 P
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	800 0000 S	02/28/01	06/29/01	23 206 82	21 146 00	2 160 82 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	453235102	INAMED CORP	400 0000 \$	03/12/01	06/29/01	10,207 65	-9,075 00	1 132 65 P
SLOF2012002	623517107	MULTI TEX SYS INC COM	1,500 0000 \$	03/12/01	06/29/01	24 119 80	22,973 70	1 146 10 P
SLOF2012002	623517107	MULTI TEX SYS INC COM	600 0000 \$	04/04/01	06/29/01	9 647 92	-7,950 00	1 697 92 P
SLOF2012002	623517107	MULTI TEX SYS INC COM	1 100 0000 \$	04/18/01	06/29/01	-1,525 14	82 85 P	
SLOF2012002	623517107	NS GROUP INC	1 100 0000 \$	04/23/01	06/29/01	16 445 43	17 085 42	-439 99 P
SLOF2012002	743816108	PRIZE ENERGY CORP COM	300 0000 \$	09/21/00	06/29/01	3 989 63	-4 131 50	141 87 P
SLOF2012002	743816108	PRIZE ENERGY CORP COM	200 0000 \$	09/21/00	06/29/01	17 933 31	19,237 30	1,284 19 P
SLOF2012002	743816108	PRIZE ENERGY CORP COM	900 0000 \$	06/08/01	06/29/01	48,542 26	-46,339 64	2,082 38 P
SLOF2012002	743816108	PRIZE HOSPITALITY INTL INC COM	2,200 0000 \$	05/29/01	06/29/01	7,958 02	-8 007 67	-429 65 P
SLOF2012002	751311101	ROGERS CORP	300 0000 \$	09/15/00	06/29/01	31 078 96	23 403 45	7 675 51 P
SLOF2012002	811700106	SEACOAST FINL SVCS CORP COM	1 100 0000 \$	06/29/01	06/29/01	1,944 93	2,070 37	125 44 P
SLOF2012002	843224104	SOUTHWEST SECS GROUP INC	1 100 0000 \$	06/29/01	06/29/01	19 412 91	19 412 91	1,908 30 P
SLOF2012002	843224104	SOUTHWEST SECS GROUP INC	900 0000 \$	06/29/01	06/29/01	21,394 28	-23,283 72	-3 889 44 P
SLOF2012002	843224104	SOUTHWEST SECS GROUP INC	1 100 0000 \$	06/29/01	06/29/01	15 519 48	-17 840 40	2,281 32 P
SLOF2012002	843224104	SOUTHWEST SECS GROUP INC	800 0000 \$	06/29/01	06/29/01	42 788 57	-58 843 84	-16,055 27 P
SLOF2012002	843224104	SOUTHWEST SECS GROUP INC	2,200 0000 \$	06/29/01	06/29/01	23 014 87	-20,217 00	2,797 87 P
SLOF2012002	871237102	STYCES ENTERPRISES INC COM	2,300 0000 \$	06/06/01	06/29/01	11 007 11	9 641 30	1,365 81 P
SLOF2012002	871237102	STYCES ENTERPRISES INC COM	1 100 0000 \$	06/08/01	06/29/01	22 086 85	16,317 00	5 769 85 P
SLOF2012002	882491103	TEXAS INDS INC COM	700 0000 \$	10/20/00	06/29/01	11 937 08	-8 824 00	3,113 08 P
SLOF2012002	881660101	THOR INDS INC COM	400 0000 \$	04/27/01	06/29/01	8 806 34	11 713 68	2,907 34 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	800 0000 \$	12/11/00	06/29/01	15 506 48	14 437 33	1 068 95 P
SLOF2012002	898741103	TRIQUINT SEMICONDUCTOR INC COM	900 0000 \$	06/14/01	06/29/01	10 337 63	-8 434 20	1,903 43 P
SLOF2012002	898741103	TRIQUINT SEMICONDUCTOR INC COM	600 0000 \$	06/19/01	06/29/01	1,519 94	1,360 50	199 44 P
SLOF2012002	904677101	UNIFI INC	200 0000 \$	02/26/01	06/29/01	6,246 69	-5,764 45	502 24 P
SLOF2012002	920335104	VALSPAR CORP	900 0000 \$	02/13/01	06/29/01	53 392 16	-42 270 00	11,322 16 P
SLOF2012002	920335104	VALSPAR CORP	1,500 0000 \$	04/18/01	06/29/01	42,873 73	33 845 64	9 028 09 P
SLOF2012002	920335104	VALSPAR CORP	1,200 0000 \$	04/19/01	06/29/01	41,873 73	34,260 72	8 613 01 P
SLOF2012002	920335104	VALSPAR CORP	500 0000 \$	06/22/01	06/29/01	9 499 64	-8 942 85	556 83 P
SLOF2012002	924343106	VEATY INC COM	500 0000 \$	01/18/01	06/29/01	6,246 69	5,764 45	502 24 P
SLOF2012002	943131101	WAUSU-MOSGIEE PAPER CORP COM	33 050 8400 \$	06/26/01	06/26/01	33 050 84	-33 050 84	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	301 630 7500 \$	06/05/01	06/26/01	301 630 73	301 630 73	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	700 0000 \$	06/06/01	06/26/01	16 100 44	17 108 00	-1 007 56 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	500 0000 \$	06/07/01	06/26/01	11,500 31	12,005 60	535 20 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	400 0000 \$	03/17/01	06/26/01	3 835 87	-4 605 52	-769 65 P
SLOF2012002	078137104	BELL MICROPRODUCTS INC COM	1,300 0000 \$	06/27/01	06/26/01	12 466 38	13,560 80	2,894 22 P
SLOF2012002	078137104	BELL MICROPRODUCTS INC COM	300 0000 \$	02/28/01	06/26/01	7,909 83	-6 431 25	1 478 58 P
SLOF2012002	207416101	CONNED CORP COM	100 0000 \$	02/21/01	06/26/01	2,636 61	2,179 57	457 04 P
SLOF2012002	207416101	CONNED CORP COM	1,300 0000 \$	06/15/01	06/26/01	61 129 28	57,995 00	3 136 28 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	200 0000 \$	06/20/01	06/26/01	9 404 51	8,971 00	433 51 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	700 0000 \$	02/07/01	06/26/01	14,314 66	12,620 02	1 694 64 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	3,500 0000 \$	02/23/01	06/26/01	48 670 78	29 843 10	18 827 68 P
SLOF2012002	270221102	EARHLINK INC COM	100 0000 \$	02/23/01	06/26/01	1,990 59	793 73	596 84 P
SLOF2012002	270221102	EARHLINK INC COM	500 0000 \$	03/21/01	06/26/01	9,570 38	-8 000 00	1 490 38 P
SLOF2012002	270221102	EARHLINK INC COM	1,500 0000 \$	06/27/01	06/26/01	27 095 34	26 466 75	628 59 P
SLOF2012002	306645108	EXAR CORP COM	100 0000 \$	04/26/01	06/26/01	17 128 30	18 536 00	1 407 70 P
SLOF2012002	346363109	FORRESTER RESH INC COM	2,300 0000 \$	06/26/01	06/26/01	46 688 44	-43 700 00	2,988 44 P
SLOF2012002	346363109	GALYANS TRADING INC COM	100 0000 \$	03/12/01	06/26/01	2,346 51	2,268 75	287 76 P
SLOF2012002	453235103	INAMED CORP	600 0000 \$	03/19/01	06/26/01	15 339 09	12,835 00	2,514 09 P
SLOF2012002	559424106	MAGNETEK INC COM	400 0000 \$	11/03/00	06/27/01	4 668 64	5 103 08	234 44 P
SLOF2012002	559424106	MAGNETEK INC COM	500 0000 \$	11/07/00	06/27/01	6,085 79	-6,348 55	262 76 P
SLOF2012002	559424106	MAGNETEK INC COM	600 0000 \$	04/18/01	06/27/01	9 779 67	-9 130 84	638 83 P
SLOF2012002	623517107	MULTI TEX SYS INC COM	800 0000 \$	04/26/01	06/27/01	11 965 03	12 730 24	785 21 P
SLOF2012002	639416108	NS GROUP INC	300 0000 \$	02/26/01	06/27/01	89 437 01	-81 685 12	7 751 89 P
SLOF2012002	639416108	NAVISTAR INTL CORP NEW COM	700 0000 \$	03/30/01	06/27/01	19 120 00	20,242 32	1 122 32 P
SLOF2012002	799132100	PLEXUS CORP	900 0000 \$	06/15/01	06/27/01	7,987 23	-7,387 92	599 31 P
SLOF2012002	80062108	SABENT CORP	500 0000 \$	03/11/01	06/27/01	10 783 39	13 772 00	2,988 61 P
SLOF2012002	827694106	SILICON VALLEY BANCSHARES COM	400 0000 \$	10/20/00	06/27/01	19 016 72	13 986 00	5 030 72 P
SLOF2012002	882491103	TEXAS INDS INC COM	600 0000 \$	04/27/01	06/27/01	12 187 11	-8 824 00	3 363 11 P
SLOF2012002	881660101	THOR INDS INC COM	400 0000 \$	06/19/01	06/27/01	31 042 96	26 132 50	4 919 46 P
SLOF2012002	902371105	UICI	1,200 0000 \$	06/21/01	06/27/01	14 372 52	-13,500 00	827 52 P
SLOF2012002	902371105	UICI	300 0000 \$	02/26/01	06/27/01	2,316 03	2 040 75	315 28 P
SLOF2012002	904677101	UNIFI INC	300 0000 \$	06/27/01	06/27/01	6,565 84	5 764 45	599 39 P
SLOF2012002	943131101	WAUSU-MOSGIEE PAPER CORP COM	200 0000 \$	03/12/01	06/27/01	2,545 53	2 413 22	132 31 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	122,207 8100 \$	06/05/01	06/27/01	122,207 88	-122,207 88	0 00 P
SLOF2012002	G49313101	IPC HOLDINGS LTD COM ADR	1,200 0000 \$	02/12/01	06/28/01	29 645 73	26,678 88	2,966 85 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	G4933P101	IPC HOLDINGS LTD COM ADR	1,200,000 \$	02/13/01	06/28/01	07/03/01	29,645.73	26,561.40	3,084.33 P
SLOF2012002	053193107	AVOCENT CORP COM	500,000 \$	06/07/01	06/28/01	07/03/01	11,499.61	-12,033.60	-333.99 P
SLOF2012002	096761101	BOB EVANS FARMS INC	400,000 \$	06/14/01	06/28/01	07/03/01	7,339.75	7,192.00	167.75 P
SLOF2012002	096761101	BOB EVANS FARMS INC	600,000 \$	06/14/01	06/28/01	07/03/01	11,039.63	-10,794.00	245.63 P
SLOF2012002	126591103	CTS CORP	1,800,000 \$	06/14/01	06/28/01	07/03/01	35,619.90	36,432.90	814.00 P
SLOF2012002	192068103	COLDWATER CREEK INC COM	3,500,000 \$	06/03/01	06/28/01	07/03/01	90,140.54	-85,013.00	5,127.54 P
SLOF2012002	207410101	CONNED CORP COM	400,000 \$	07/21/01	06/28/01	07/03/01	10,746.32	17,942.00	7,195.68 P
SLOF2012002	207410101	DSP GROUP INC COM	700,000 \$	05/22/01	06/28/01	07/03/01	14,467.46	-15,201.43	-733.97 P
SLOF2012002	23332B106	DUPONT PHOTOMASKS INC	400,000 \$	06/20/01	06/28/01	07/03/01	19,032.36	1,110.36 P	1,103.00 P
SLOF2012002	26413X101	DYCOM INDS INC	300,000 \$	02/07/01	06/28/01	07/03/01	6,209.07	5,408.38	800.69 P
SLOF2012002	267475101	DYCOM INDS INC	700,000 \$	02/12/01	06/28/01	07/03/01	14,487.83	11,879.00	2,608.83 P
SLOF2012002	267475101	EARTHLINK INC COM	1,400,000 \$	02/23/01	06/28/01	07/03/01	19,681.66	-11,172.50	8,509.16 P
SLOF2012002	270321102	EARTHLINK INC COM	2,500,000 \$	02/26/01	06/28/01	07/03/01	35,145.83	-20,387.75	14,758.08 P
SLOF2012002	270321102	ELCOR CORP COM	300,000 \$	05/21/01	06/28/01	07/03/01	3,712.85	-4,818.00	-845.15 P
SLOF2012002	284443108	FORRESTER RSH INC COM	500,000 \$	04/23/01	06/28/01	07/03/01	10,840.43	-9,156.63	1,683.80 P
SLOF2012002	346563109	FORRESTER RSH INC COM	400,000 \$	04/26/01	06/28/01	07/03/01	8,732.53	-9,268.00	-535.47 P
SLOF2012002	346563109	CSL LUMONICS INC COM	600,000 \$	03/08/01	06/28/01	07/03/01	5,559.63	5,559.44	-399.79 P
SLOF2012002	36229J102	GARDNER DENVER INC COM	300,000 \$	04/26/01	06/28/01	07/03/01	6,142.80	5,718.00	424.80 P
SLOF2012002	365518103	MASTEC INC	100,000 \$	02/07/01	06/28/01	07/03/01	1,335.34	1,830.00	-494.66 P
SLOF2012002	376323109	MULTI TEX SYS INC COM	500,000 \$	04/18/01	06/28/01	07/03/01	8,111.57	7,632.70	478.87 P
SLOF2012002	623367107	MULTI TEX SYS INC COM	100,000 \$	05/18/01	06/28/01	07/03/01	1,622.51	1,220.75	401.76 P
SLOF2012002	623367107	SILICON VALLEY BANCSHARES COM	600,000 \$	05/11/01	06/28/01	07/03/01	12,931.33	16,234.40	3,303.07 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	200,000 \$	05/14/01	06/28/01	07/03/01	4,317.12	5,203.90	-886.78 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	1,000,000 \$	11/13/00	06/28/01	07/03/01	32,108.13	21,960.00	11,048.13 P
SLOF2012002	882491103	TEXAS INDS INC COM	500,000 \$	12/19/00	06/28/01	07/03/01	16,034.06	12,997.90	3,036.16 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	700,000 \$	12/11/00	06/28/01	07/03/01	7,467.25	10,249.47	2,782.22 P
SLOF2012002	904677101	UNIRI INC	100,000 \$	02/26/01	06/28/01	07/03/01	799.64	-680.25	1,479.89 P
SLOF2012002	920315104	VALPAR CORP	800,000 \$	04/19/01	06/28/01	07/03/01	28,638.16	22,840.48	5,797.68 P
SLOF2012002	92944C106	VERITY INC COM	1,000,000 \$	06/22/01	06/28/01	07/03/01	17,833.84	17,833.70	1,431.16 P
SLOF2012002	92944C106	WAUSAU MOSINEE PAPER CORP COM	200,000 \$	06/25/01	06/28/01	07/03/01	3,403.77	201.83 P	3,201.94 P
SLOF2012002	943313101	SLO CLIENT CASH INVESTMENT TR	270,594,3100 \$	03/22/01	06/28/01	06/28/01	1,804.75	-8,466.27	631.48 P
SLOF2012002	943313101	IPC HOLDINGS LTD COM ADR	600,000 \$	12/13/00	06/29/01	07/03/01	4,963.83	-4,400.00	563.83 P
SLOF2012002	943313101	IPC HOLDINGS LTD COM ADR	200,000 \$	02/12/01	06/29/01	07/03/01	14,891.50	13,339.44	1,552.06 P
SLOF2012002	G4933P101	ANDREW CORP COM	1,100,000 \$	06/15/01	06/29/01	07/03/01	56,834.12	51,098.54	5,735.58 P
SLOF2012002	034423108	ANDREW CORP COM	2,200,000 \$	06/18/01	06/29/01	07/03/01	40,333.89	37,158.00	3,175.89 P
SLOF2012002	034423108	ANDREW CORP COM	1,500,000 \$	06/20/01	06/29/01	07/03/01	27,500.38	25,106.85	2,393.53 P
SLOF2012002	067806109	AVOCENT CORP COM	1,300,000 \$	03/01/01	06/29/01	07/03/01	31,020.27	-38,313.92	-7,293.65 P
SLOF2012002	126591103	BARNES GROUP INC COM	1,300,000 \$	06/14/01	06/29/01	07/03/01	24,437.72	-26,306.15	-1,868.43 P
SLOF2012002	131191104	CALLAWAY GOLF CO COM	900,000 \$	06/08/01	06/29/01	07/03/01	14,708.02	13,371.03	1,336.99 P
SLOF2012002	150921104	CELL GENESYS INC COM	700,000 \$	06/04/01	06/29/01	07/03/01	14,222.26	12,833.20	1,389.06 P
SLOF2012002	207410101	CONNED CORP COM	200,000 \$	02/21/01	06/29/01	07/03/01	5,116.38	-4,359.14	797.24 P
SLOF2012002	223862104	COVENTRY HEALTH CARE INC COM	900,000 \$	05/23/01	06/29/01	07/03/01	17,941.62	13,178.77	4,762.85 P
SLOF2012002	2332B106	DSP GROUP INC COM	1,000,000 \$	05/10/01	06/29/01	07/03/01	21,048.40	-18,050.00	2,998.40 P
SLOF2012002	2332B106	DSP GROUP INC COM	1,400,000 \$	05/21/01	06/29/01	07/03/01	29,447.76	-25,390.82	4,056.94 P
SLOF2012002	2332B106	DSP GROUP INC COM	3,000,000 \$	06/03/01	06/29/01	07/03/01	103,241.99	-94,319.00	10,922.99 P
SLOF2012002	2332B106	DSP GROUP INC COM	300,000 \$	06/15/01	06/29/01	07/03/01	6,314.52	5,881.62	432.90 P
SLOF2012002	2332B106	DSP GROUP INC COM	1,000,000 \$	06/18/01	06/29/01	07/03/01	21,048.40	-19,083.30	1,965.10 P
SLOF2012002	2332B106	DSP GROUP INC COM	300,000 \$	06/18/01	06/29/01	07/03/01	6,431.51	-9,891.45	-3,459.94 P
SLOF2012002	262037104	DRIL-QUIP INC COM	200,000 \$	01/04/01	06/29/01	07/03/01	4,287.68	5,932.18	-1,644.50 P
SLOF2012002	262037104	DRIL-QUIP INC COM	300,000 \$	05/21/01	06/29/01	07/03/01	5,718.19	-4,818.00	900.19 P
SLOF2012002	284443109	FISHER SCIENTIFIC INTL INC COM	600,000 \$	03/03/01	06/29/01	07/03/01	8,890.44	-8,037.88	852.56 P
SLOF2012002	316869106	FORRESTER RSH INC COM	500,000 \$	03/03/01	06/29/01	07/03/01	14,474.51	12,000.00	2,474.51 P
SLOF2012002	346563109	FORRESTER RSH INC COM	700,000 \$	04/26/01	06/29/01	07/03/01	6,744.38	-6,951.00	-206.62 P
SLOF2012002	346563109	FORRESTER RSH INC COM	300,000 \$	04/26/01	06/29/01	07/03/01	15,736.88	15,624.50	112.38 P
SLOF2012002	36229J102	CSL LUMONICS INC COM	500,000 \$	03/08/01	06/29/01	07/03/01	4,611.29	-4,566.20	-45.09 P
SLOF2012002	365518103	GARDNER DENVER INC COM	6,900,000 \$	06/05/01	06/29/01	07/03/01	129,242.33	114,112.20	15,130.13 P
SLOF2012002	389190109	GRAY COMMUNICATIONS SYS INC	800,000 \$	06/20/01	06/29/01	07/03/01	7,191.76	-6,012.96	1,178.80 P
SLOF2012002	451713101	IKON OFFICE SOLUTIONS INC COM	1,100,000 \$	06/23/01	06/29/01	07/03/01	9,888.67	-8,542.95	1,345.72 P
SLOF2012002	451713101	IKON OFFICE SOLUTIONS INC COM	1,200,000 \$	06/25/01	06/29/01	07/03/01	10,787.64	-9,097.80	1,689.84 P
SLOF2012002	456727106	INFORMA TECH SOLUTIONS INC COM	1,500,000 \$	06/07/01	06/29/01	07/03/01	46,712.18	-37,590.00	9,122.18 P
SLOF2012002	456651106	INTERFACE INC CL A	1,500,000 \$	11/01/00	06/29/01	07/03/01	10,691.34	13,828.20	3,136.86 P
SLOF2012002	559424106	MAGNETEK INC COM	100,000 \$	11/07/00	06/29/01	07/03/01	1,236.86	1,269.71	-32.85 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	576323109	MASTEC INC	200 0000 \$	02/12/01	06/29/01	07/05/01	2,661.25	3,446.88	-785.63 P
SLOF2012002	576323109	MASTEC INC	400 0000 \$	02/07/01	06/29/01	07/05/01	5,322.50	7,320.00 P	1,997.50 P
SLOF2012002	576323109	MASTEC INC	700 0000 \$	02/09/01	06/29/01	07/05/01	9,314.38	-11,408.81	2,094.43 P
SLOF2012002	623347187	MULTEX SYS INC COM	100 0000 \$	05/18/01	06/29/01	07/05/01	12,826.77	-12,146.00	660.77 P
SLOF2012002	638916101	NS GROUP INC	1,100 0000 \$	06/01/01	06/29/01	07/05/01	15,243.73	17,531.58	2,287.85 P
SLOF2012002	69366A100	PS WORLD MED UNC COM	500 0000 \$	06/01/01	06/29/01	07/05/01	3,221.34	2,821.45	399.89 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1,300 0000 \$	04/30/01	06/29/01	07/05/01	34,273.09	-47,533.27	2,919.82 P
SLOF2012002	803062108	SAFEMET CORP	5,800 0000 \$	06/21/01	06/29/01	07/05/01	36,333.24	-47,611.04	8,742.20 P
SLOF2012002	817064108	SAFEMET CORP	600 0000 \$	05/14/01	06/29/01	07/05/01	5,829.65	-4,993.94	835.67 P
SLOF2012002	817064108	SAFEMET CORP	300 0000 \$	12/11/00	06/29/01	07/05/01	17,131.06	-22,015.60	-4,877.54 P
SLOF2012002	879641106	SILICON VALLEY BANCSHARES COM	800 0000 \$	06/29/01	06/29/01	07/05/01	3,194.55	-4,592.63	1,398.08 P
SLOF2012002	879641106	SILICON VALLEY BANCSHARES COM	300 0000 \$	12/12/00	06/29/01	07/05/01	11,842.20	-18,390.32	-6,548.12 P
SLOF2012002	879641106	SILICON VALLEY BANCSHARES COM	600 0000 \$	06/01/01	06/29/01	07/05/01	15,223.77	11,928.66	3,295.11 P
SLOF2012002	894034105	ULTRATECH STEPPER INC COM	1,400 0000 \$	06/05/01	06/29/01	07/05/01	35,322.13	30,419.20	5,102.93 P
SLOF2012002	904034105	ULTRATECH STEPPER INC COM	2,500 0000 \$	08/31/00	06/29/01	07/05/01	10,750.38	32,258.25	21,507.87 P
SLOF2012002	912800108	U S INDS INC NEW COM	1,600 0000 \$	04/19/01	06/29/01	07/05/01	57,006.25	-43,680.96	11,325.29 P
SLOF2012002	92343106	VERITY INC COM	800 0000 \$	06/29/01	06/29/01	07/05/01	14,415.76	947.23 P	
SLOF2012002	92343106	VERITY INC COM	100 0000 \$	06/01/01	06/29/01	07/05/01	11,749.60	10,430.10	1,299.50 P
SLOF2012002	927646109	VIKATA CORP COM	100 0000 \$	01/22/01	06/29/01	07/05/01	1,251.32	-1,206.61	44.71 P
SLOF2012002	943313101	WAUSU MOSSNEE PAPER CORP COM	600 0000 \$	02/16/01	06/29/01	07/05/01	7,507.90	7,421.64	86.26 P
SLOF2012002	943313101	WAUSU MOSSNEE PAPER CORP COM	400 0000 \$	06/21/00	06/29/01	07/05/01	7,293.52	-4,702.16	2,591.36 P
SLOF2012002	034423108	ANDREW CORP COM	200 0000 \$	06/21/01	07/05/01	07/05/01	9,119.40	8,441.25	678.15 P
SLOF2012002	034423108	ANDREW CORP COM	500 0000 \$	06/21/01	07/05/01	07/05/01	3,647.76	-3,379.94	267.82 P
SLOF2012002	034423108	ANDREW CORP COM	300 0000 \$	05/22/01	07/05/01	07/05/01	8,236.34	-7,070.52	1,165.82 P
SLOF2012002	040223108	ARCOOST GAMING CO COM	100 0000 \$	06/07/01	07/05/01	07/05/01	18,411.54	19,256.96	-845.42 P
SLOF2012002	631893103	AVOCENT CORP COM	1,500 0000 \$	06/08/01	07/05/01	07/05/01	23,923.54	22,383.05	1,640.49 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	300 0000 \$	06/04/01	07/05/01	07/05/01	6,164.07	-5,500.80	663.27 P
SLOF2012002	150921104	CELL GENESYS INC COM	2,200 0000 \$	06/03/01	07/05/01	07/05/01	43,203.21	-43,443.38	1,737.83 P
SLOF2012002	150921104	CELL GENESYS INC COM	300 0000 \$	02/21/01	07/05/01	07/05/01	7,948.87	-6,538.71	1,410.16 P
SLOF2012002	207410101	CONNED CORP COM	1,200 0000 \$	02/22/01	07/05/01	07/05/01	31,791.46	26,261.52	5,533.94 P
SLOF2012002	207410101	CONNED CORP COM	900 0000 \$	03/05/01	07/05/01	07/05/01	23,846.60	20,700.00	3,146.60 P
SLOF2012002	207410101	CONNED CORP COM	900 0000 \$	01/25/01	07/05/01	07/05/01	17,408.85	15,178.77	2,230.08 P
SLOF2012002	222142104	COVETRY HEALTH CARE INC COM	300 0000 \$	01/25/01	07/05/01	07/05/01	11,195.47	-9,242.76	1,952.71 P
SLOF2012002	231820106	CVTCC INDS INC COM	600 0000 \$	05/29/01	07/05/01	07/05/01	8,970.60	-9,020.88	-50.28 P
SLOF2012002	260084105	DOYER DOWNS EXHMT INC	1,300 0000 \$	05/10/01	07/05/01	07/05/01	19,436.29	18,222.10	1,214.19 P
SLOF2012002	260084105	DOYER DOWNS EXHMT INC	400 0000 \$	02/16/01	07/05/01	07/05/01	8,485.19	11,864.36	3,379.17 P
SLOF2012002	260084105	DOYER DOWNS EXHMT INC	100 0000 \$	02/16/01	07/05/01	07/05/01	14,736.61	-8,155.10	6,581.51 P
SLOF2012002	262077104	DRIL-QUIP INC COM	900 0000 \$	02/16/01	07/05/01	07/05/01	13,262.95	8,205.48	5,057.47 P
SLOF2012002	270231102	EARTHLINK INC COM	1,900 0000 \$	02/27/01	07/05/01	07/05/01	29,473.22	21,420.00	8,053.22 P
SLOF2012002	270231102	EARTHLINK INC COM	2,000 0000 \$	04/18/01	07/05/01	07/05/01	43,138.80	34,562.25	8,776.55 P
SLOF2012002	270231102	EARTHLINK INC COM	1,300 0000 \$	02/28/01	07/05/01	07/05/01	29,865.32	24,075.00	5,790.32 P
SLOF2012002	291353105	EMMS COMMUNICATIONS CORP COM	900 0000 \$	03/13/01	07/05/01	07/05/01	8,784.70	12,161.02	3,376.32 P
SLOF2012002	291353105	EMMS COMMUNICATIONS CORP COM	700 0000 \$	11/01/00	07/05/01	07/05/01	10,609.97	10,609.97	
SLOF2012002	291353105	EMMS COMMUNICATIONS CORP COM	200 0000 \$	12/05/00	07/05/01	07/05/01	2,509.92	-3,037.10	527.18 P
SLOF2012002	291353105	EMMS COMMUNICATIONS CORP COM	400 0000 \$	05/03/01	07/05/01	07/05/01	10,840.03	9,600.00	1,240.03 P
SLOF2012002	4491484104	FISHER SCIENTIFIC INTL INC COM	100 0000 \$	04/30/01	07/05/01	07/05/01	2,201.37	2,203.30	2.23 P
SLOF2012002	346563109	FORRESTER FRESH INC COM	200 0000 \$	05/01/01	07/05/01	07/05/01	4,402.53	-4,918.44	-515.89 P
SLOF2012002	346563109	FORRESTER FRESH INC COM	800 0000 \$	05/22/01	07/05/01	07/05/01	5,794.76	-4,826.00	878.76 P
SLOF2012002	346563109	FORRESTER FRESH INC COM	800 0000 \$	07/01/01	07/05/01	07/05/01	13,416.99	9,088.00	4,328.99 P
SLOF2012002	410232106	HANDLBMAN CO DEL	1,900 0000 \$	03/03/01	07/05/01	07/05/01	28,923.77	-30,671.89	-1,748.12 P
SLOF2012002	4491484104	HYPERION SOLUTIONS CORP	200 0000 \$	06/07/01	07/05/01	07/05/01	6,318.98	5,012.00	1,306.98 P
SLOF2012002	456727106	INFORMATION RLDS INC COM	900 0000 \$	11/01/00	07/05/01	07/05/01	1,399.99	1,843.76	-443.81 P
SLOF2012002	456727106	INFORMATION RLDS INC COM	900 0000 \$	11/02/00	07/05/01	07/05/01	6,299.79	8,043.75	1,743.96 P
SLOF2012002	456727106	INFORMATION RLDS INC COM	200 0000 \$	10/20/00	07/05/01	07/05/01	4,820.34	5,011.46	191.12 P
SLOF2012002	482484102	K SWISS INC CL A	700 0000 \$	02/27/01	07/05/01	07/05/01	16,871.18	18,114.67	1,243.49 P
SLOF2012002	482484102	K SWISS INC CL A	600 0000 \$	04/02/01	07/05/01	07/05/01	6,630.11	-6,018.00	632.11 P
SLOF2012002	497268104	KEYMEDIA GRP INC COM	800 0000 \$	02/12/01	07/05/01	07/05/01	10,033.66	13,777.52	-3,743.86 P
SLOF2012002	497268104	KEYMEDIA GRP INC COM	600 0000 \$	07/02/01	07/05/01	07/05/01	7,540.25	10,876.92	-3,336.67 P
SLOF2012002	576323109	MASTEC INC	700 0000 \$	05/21/01	07/05/01	07/05/01	11,633.54	11,530.54	103.00 P
SLOF2012002	62359107	MULTEX SYS INC COM	100 0000 \$	04/26/01	07/05/01	07/05/01	1,333.01	1,593.78	-260.77 P
SLOF2012002	638916101	NS GROUP INC	600 0000 \$	04/27/01	07/05/01	07/05/01	7,998.09	-9,853.80	1,855.71 P
SLOF2012002	638916101	NS GROUP INC	1,500 0000 \$	06/01/01	07/05/01	07/05/01	9,700.92	-4,464.33	1,236.57 P
SLOF2012002	69366A100	PS WORLD MED UNC COM	1,800 0000 \$	03/17/01	07/05/01	07/05/01	20,564.13	13,997.70	6,566.43 P
SLOF2012002	713278109	PEP BOY'S MANNY MOE & JACK COM	1,400 0000 \$	05/30/01	07/05/01	07/05/01	42,348.02	-40,484.64	1,863.38 P
SLOF2012002	729132100	FLEXUS CORP	300 0000 \$	06/29/01	07/05/01	07/05/01	15,971.49	15,392.64	578.85 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	754907103	RAYONIER INC COM	600 0000 \$	02/13/01	07/06/01	27,707.73	-36,349.84	1,357.89 P
SLOF2012002	827664106	SILICON VALLEY BANCSHARES COM	100 0000 \$	05/14/01	07/06/01	2,104.03	-2,751.93	-641.92 P
SLOF2012002	827664106	SILICON VALLEY BANCSHARES COM	600 0000 \$	05/15/01	07/06/01	12,624.17	16,702.86	-4,078.69 P
SLOF2012002	896106101	TRUCO MARINE SVCS INC COM	100 0000 \$	12/13/00	07/06/01	1,949.96	-1,421.91	-371.95 P
SLOF2012002	896106101	ULTRATECH STEPPER INC COM	600 0000 \$	06/03/01	07/06/01	10,407.63	-4,691.20	1,716.43 P
SLOF2012002	904034105	ULTRATECH STEPPER INC COM	100 0000 \$	06/14/01	07/06/01	2,501.91	2,082.82	519.09 P
SLOF2012002	904034105	U S INDS INC NEW COM	1,200 0000 \$	08/31/00	07/06/01	4,249.65	13,483.96	11,234.31 P
SLOF2012002	912080108	U S INDS INC NEW COM	500 0000 \$	09/21/00	07/06/01	1,770.69	-5,523.00	3,754.31 P
SLOF2012002	916906100	U S FREIGHTWAYS CORP COM	800 0000 \$	03/21/01	07/06/01	24,033.43	22,946.72	1,088.71 P
SLOF2012002	916906100	U S FREIGHTWAYS CORP COM	300 0000 \$	03/22/01	07/06/01	9,013.29	-4,553.90	4,567.19 P
SLOF2012002	920233101	VALMONT INDS INC COM	300 0000 \$	10/16/00	07/06/01	3,119.48	5,623.00	-805.52 P
SLOF2012002	920233101	VALMONT INDS INC COM	100 0000 \$	12/01/00	07/06/01	1,706.49	1,875.00	-168.51 P
SLOF2012002	920233101	VALMONT INDS INC COM	700 0000 \$	04/19/01	07/06/01	24,658.92	19,945.42	4,643.50 P
SLOF2012002	920233101	VALMONT INDS INC COM	2,900 0000 \$	06/01/01	07/06/01	14,177.17	12,540.12	1,637.05 P
SLOF2012002	927646109	VIRATA CORP COM	1,200 0000 \$	06/05/01	07/06/01	34,261.49	-31,077.65	3,183.64 P
SLOF2012002	927646109	VIRATA CORP COM	2,700 0000 \$	06/06/01	07/06/01	31,898.63	28,578.15	3,320.48 P
SLOF2012002	927646109	VIRATA CORP COM	500 0000 \$	01/19/01	07/06/01	9,234.68	8,219.75	1,014.93 P
SLOF2012002	945509108	YELLOW CORP COM	100 0000 \$	02/13/01	07/06/01	1,766.01	1,689.97	76.04 P
SLOF2012002	949339101	IPC HOLDINGS LTD COM ADR	100 0000 \$	06/26/01	07/06/01	16,128.09	13,523.93	2,604.17 P
SLOF2012002	034423108	ANDREW CORP COM	800 0000 \$	06/27/01	07/06/01	8,221.22	7,070.22	1,150.70 P
SLOF2012002	034423108	ANDREW CORP COM	300 0000 \$	03/22/01	07/06/01	6,541.28	7,221.36	-680.08 P
SLOF2012002	040228108	ARGOSY GAMING CO COM	300 0000 \$	06/07/01	07/06/01	41,246.61	-34,340.00	7,206.61 P
SLOF2012002	033893103	AVOCENT CORP COM	1,700 0000 \$	05/01/01	07/06/01	17,107.43	14,322.00	2,785.43 P
SLOF2012002	047806109	BARNES GROUP INC COM	700 0000 \$	05/22/01	07/06/01	21,611.78	21,844.25	-224.47 P
SLOF2012002	067806109	BARNES GROUP INC COM	300 0000 \$	05/18/01	07/06/01	12,963.07	13,704.00	-740.93 P
SLOF2012002	068313105	BARBA INC	500 0000 \$	05/24/01	07/06/01	21,611.78	22,424.63	-812.87 P
SLOF2012002	068313105	BARBA INC	1,000 0000 \$	06/08/01	07/06/01	43,402.12	-40,113.09	3,289.03 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	2,700 0000 \$	07/03/01	07/06/01	19,747.90	19,747.90	961.40 P
SLOF2012002	150921104	CELL GENESYS INC COM	1,000 0000 \$	06/03/01	07/06/01	2,775.00	2,775.00	111.39 P
SLOF2012002	204923101	COMPUTER NETWORK TECHNOLOGY CO	2,000 0000 \$	05/10/01	07/06/01	46,293.85	-49,072.00	2,778.15 P
SLOF2012002	223202108	CREDENCE SYS CORP	600 0000 \$	01/24/01	07/06/01	12,729.47	-18,511.02	5,781.55 P
SLOF2012002	232820100	CYTEC INDS INC COM	1,400 0000 \$	12/04/00	07/06/01	13,788.00	8,197.84	5,590.16 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	2,100 0000 \$	04/18/01	07/06/01	30,492.03	22,491.00	8,001.03 P
SLOF2012002	270211102	EARTHINK INC COM	800 0000 \$	06/21/01	07/06/01	8,712.01	7,016.64	1,695.37 P
SLOF2012002	284443108	ELECO CORP COM	400 0000 \$	02/15/01	07/06/01	9,813.83	11,067.06	-1,253.23 P
SLOF2012002	291325103	ENAMIS COMMUNICATIONS CORP COM	1,100 0000 \$	03/27/01	07/06/01	36,540.91	24,039.40	12,501.51 P
SLOF2012002	291325103	ENAMIS COMMUNICATIONS CORP COM	1,400 0000 \$	01/26/01	07/06/01	22,409.23	27,333.90	-4,924.65 P
SLOF2012002	291325103	ENAMIS COMMUNICATIONS CORP COM	1,700 0000 \$	02/07/01	07/06/01	17,164.29	20,358.69	3,194.40 P
SLOF2012002	291325103	ENAMIS COMMUNICATIONS CORP COM	800 0000 \$	05/23/01	07/06/01	17,399.41	17,158.40	241.01 P
SLOF2012002	313403100	FERRO CORP COM	700 0000 \$	06/01/01	07/06/01	13,399.49	15,261.37	-1,861.92 P
SLOF2012002	313403100	FERRO CORP COM	1,000 0000 \$	06/22/01	07/06/01	21,999.26	21,003.00	996.26 P
SLOF2012002	313403100	FERRO CORP COM	2,000 0000 \$	06/24/01	07/06/01	43,598.53	-41,420.00	2,178.53 P
SLOF2012002	313403100	FERRO CORP COM	600 0000 \$	06/28/01	07/06/01	13,199.36	12,786.36	413.20 P
SLOF2012002	313403100	FERRO CORP COM	1,000 0000 \$	06/14/01	07/06/01	9,111.18	9,707.60	-596.42 P
SLOF2012002	413160102	HARMONIC INC COM	400 0000 \$	02/05/01	07/06/01	6,139.79	-6,457.24	317.45 P
SLOF2012002	449144104	HYPERION SOLUTIONS CORP	1,200 0000 \$	02/13/01	07/06/01	13,193.93	-21,753.84	-8,559.91 P
SLOF2012002	576323109	MASTEC INC	300 0000 \$	03/01/01	07/06/01	10,224.64	-10,839.75	615.11 P
SLOF2012002	576323109	MICROSYS INC COM	800 0000 \$	04/27/01	07/06/01	10,442.61	13,138.40	-2,695.79 P
SLOF2012002	594901100	NS GROUP INC	100 0000 \$	01/18/01	07/06/01	7,039.76	9,287.19	-2,247.43 P
SLOF2012002	629748105	NMS COMMUNICATIONS CORP COM	800 0000 \$	06/01/01	07/06/01	13,649.20	13,710.36	-61.16 P
SLOF2012002	691373106	PRJ AUTOMATION INC COM	2,300 0000 \$	05/17/01	07/06/01	51,004.70	-48,497.57	2,507.13 P
SLOF2012002	694873100	PACIFIC SUNWEAR CALIF INC COM	800 0000 \$	05/17/01	07/06/01	8,541.00	-6,221.20	2,319.80 P
SLOF2012002	712781109	PEP BOYS MANNY MADE & JACK COM	800 0000 \$	05/08/01	07/06/01	19,369.35	-18,434.96	934.39 P
SLOF2012002	712781109	PHOTONICS INC COM	300 0000 \$	06/29/01	07/06/01	10,383.43	12,361.76	-1,978.33 P
SLOF2012002	745769109	PULITZER INC COM	500 0000 \$	02/13/01	07/06/01	21,958.28	21,958.28	1,021.08 P
SLOF2012002	745769109	PULITZER INC COM	700 0000 \$	04/23/01	07/06/01	13,844.22	12,156.13	1,708.09 P
SLOF2012002	817357100	SENSIENT TECHNOLOGIES CORP COM	1,200 0000 \$	01/19/01	07/06/01	11,515.61	18,163.08	-6,647.47 P
SLOF2012002	829095100	SIFEX CORP COM	400 0000 \$	06/14/01	07/06/01	9,669.67	8,331.28	1,338.39 P
SLOF2012002	904034105	ULTRATECH STEPPER INC COM	1,200 0000 \$	09/21/00	07/06/01	4,718.44	16,575.00	-11,856.56 P
SLOF2012002	912080108	U S INDS INC NEW COM	1,500 0000 \$	03/22/01	07/06/01	20,959.23	19,959.10	1,000.13 P
SLOF2012002	916906100	U S FREIGHTWAYS CORP COM	400 0000 \$	12/01/00	07/06/01	6,679.77	7,500.00	-820.23 P
SLOF2012002	920233101	VALMONT INDS INC COM	500 0000 \$	04/19/01	07/06/01	17,392.76	14,275.50	3,117.26 P
SLOF2012002	920233101	VALMONT INDS INC COM	2,100 0000 \$	06/06/01	07/06/01	24,464.18	22,227.45	2,236.73 P
SLOF2012002	927646109	VIRATA CORP COM						

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	927646109	VIRATA CORP COM	300 0000 S	07/05/01	07/05/01	3 494 88	3 170 37	324 51 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	149 850 9200 S	07/03/01	07/03/01	149 850 92	-149 850 92	0 00 P
SLOF2012002	040231108	ARGOSY GAMING CO COM	600 0000 S	07/03/01	07/03/01	16 649 14	14 141 04	2 208 10 P
SLOF2012002	058993103	AVOCENT CORP COM	700 8000 S	07/03/01	07/03/01	16 849 84	16 849 84	2 333 50 P
SLOF2012002	067806109	BARNES GROUP INC COM	500 0000 S	07/05/01	07/05/01	12 175 04	10 220 00	1 945 04 P
SLOF2012002	064313105	BARBA INC	300 0000 S	07/05/01	07/05/01	13 454 79	13 454 79	334 76 P
SLOF2012002	064313105	BARBA INC	500 0000 S	07/05/01	07/05/01	21 866 72	21 850 00	633 38 P
SLOF2012002	064313105	BARBA INC	500 0000 S	07/05/01	07/05/01	21 866 72	21 044 55	82 17 P
SLOF2012002	060112105	BARRA INC	6 000 0000 S	07/05/01	07/05/01	102 233 76	-89 140 20	13 793 56 P
SLOF2012002	111931104	CALLAWAY GOLF CO COM	8 700 0000 S	07/05/01	07/05/01	137 014 56	137 014 56	12 239 58 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	500 0000 S	07/05/01	07/05/01	5 123 71	-4 724 64	399 07 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	300 0000 S	07/05/01	07/05/01	27 326 44	-24 964 32	2 358 12 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	1 600 0000 S	07/05/01	07/05/01	1 974 79	103 82 P	103 82 P
SLOF2012002	109231104	CELL GENESYS INC COM	100 0000 S	07/05/01	07/05/01	8 210 44	7 797 28	513 16 P
SLOF2012002	109231104	CELL GENESYS INC COM	400 0000 S	07/05/01	07/05/01	34 742 25	-29 900 00	4 842 25 P
SLOF2012002	207410101	CONIMED CORP COM	500 0000 S	07/05/01	07/05/01	13 262 40	-11 427 80	1 934 60 P
SLOF2012002	207410101	CONIMED CORP COM	800 0000 S	07/05/01	07/05/01	29 282 54	24 681 36	4 601 18 P
SLOF2012002	232820100	CYTEC INDS INC COM	1 000 0000 S	07/05/01	07/05/01	40 263 49	34 397 00	5 866 49 P
SLOF2012002	232820100	CYTEC INDS INC COM	1 100 0000 S	07/05/01	07/05/01	70 662 64	58 472 00	12 190 64 P
SLOF2012002	270231102	EAKTBLINK INC COM	300 0000 S	07/05/01	07/05/01	10 639 32	-9 600 00	947 32 P
SLOF2012002	244443108	ELCOR CORP COM	200 0000 S	07/05/01	07/05/01	16 952 51	15 349 39	1 603 12 P
SLOF2012002	244443108	ELCOR CORP COM	1 200 0000 S	07/05/01	07/05/01	8 183 42	7 183 42	350 38 P
SLOF2012002	253232109	ENTRAVISION COMMUNICATIONS COR	600 0000 S	07/05/01	07/05/01	10 639 32	-9 600 00	1 039 32 P
SLOF2012002	253232109	ENTRAVISION COMMUNICATIONS COR	400 0000 S	07/05/01	07/05/01	4 522 84	-4 966 20	-443 36 P
SLOF2012002	331032304	FISHEX SCIENTIFIC INTL INC COM	500 0000 S	07/05/01	07/05/01	22 323 84	22 323 84	608 27 P
SLOF2012002	362391102	GSI LUMONICS INC COM	2 300 0000 S	07/05/01	07/05/01	16 952 51	15 349 39	1 603 12 P
SLOF2012002	413160102	HARMONIC INC COM	1 700 0000 S	07/05/01	07/05/01	16 952 51	15 349 39	1 603 12 P
SLOF2012002	413160102	HARMONIC INC COM	1 000 0000 S	07/05/01	07/05/01	9 972 21	8 100 00	1 872 21 P
SLOF2012002	413160102	HARMONIC INC COM	200 0000 S	07/05/01	07/05/01	4 939 07	-5 175 62	336 55 P
SLOF2012002	413160102	HARMONIC INC COM	1 000 0000 S	07/05/01	07/05/01	27 164 91	27 394 40	228 49 P
SLOF2012002	482686102	K SWISS INC CL A	1 100 0000 S	07/05/01	07/05/01	22 073 22	20 014 94	152 62 P
SLOF2012002	482686102	K SWISS INC CL A	900 0000 S	07/05/01	07/05/01	22 073 22	20 014 94	2 058 27 P
SLOF2012002	482686102	K SWISS INC CL A	2 200 0000 S	07/05/01	07/05/01	3 127 52	2 954 04	173 48 P
SLOF2012002	499663105	KNIGHT TRADING GROUP INC COM	300 0000 S	07/05/01	07/05/01	2 409 19	-2 539 40	130 23 P
SLOF2012002	499663105	KNIGHT TRADING GROUP INC COM	200 0000 S	07/05/01	07/05/01	3 978 54	-4 335 90	357 36 P
SLOF2012002	539424106	MAGNETEK INC COM	200 0000 S	07/05/01	07/05/01	2 821 45	2 821 45	422 44 P
SLOF2012002	594901100	MICROS SYS INC COM	500 0000 S	07/05/01	07/05/01	31 790 14	29 684 69	2 105 45 P
SLOF2012002	69366A100	PSS WORLDWIDE INC COM	4 900 0000 S	07/05/01	07/05/01	56 316 11	52 714 75	3 601 36 P
SLOF2012002	69366A100	PSS WORLDWIDE INC COM	2 500 0000 S	07/05/01	07/05/01	20 371 00	19 310 60	960 40 P
SLOF2012002	694473100	PACIFIC SUNWEAR CALIF INC COM	900 0000 S	07/05/01	07/05/01	14 284 70	-10 109 45	4 175 25 P
SLOF2012002	694473100	PACIFIC SUNWEAR CALIF INC COM	1 300 0000 S	07/05/01	07/05/01	36 667 89	-35 133 12	1 534 77 P
SLOF2012002	713278109	PEP BOYS MANNY MORE & JACK COM	800 0000 S	07/05/01	07/05/01	6 591 12	-6 946 36	1 029 37 P
SLOF2012002	713278109	PEP BOYS MANNY MORE & JACK COM	400 0000 S	07/05/01	07/05/01	2 891 90	-4 340 77	-1 648 87 P
SLOF2012002	812571100	SENIENT TECHNOLOGIES CORP COM	300 0000 S	07/05/01	07/05/01	2 468 94	-16 112 88	8 336 06 P
SLOF2012002	839909100	SIPEX CORP COM	300 0000 S	07/05/01	07/05/01	24 468 94	-16 112 88	8 336 06 P
SLOF2012002	839909100	SIPEX CORP COM	2 800 0000 S	07/05/01	07/05/01	6 591 12	-4 680 00	2 311 12 P
SLOF2012002	846423182	SPANISH BROADCASTING SYS INC	800 0000 S	07/05/01	07/05/01	6 591 12	-4 680 00	99 29 P
SLOF2012002	846423182	SPANISH BROADCASTING SYS INC	800 0000 S	07/05/01	07/05/01	6 591 12	-4 680 00	99 29 P
SLOF2012002	846423182	SPANISH BROADCASTING SYS INC	800 0000 S	07/05/01	07/05/01	6 591 12	-4 680 00	99 29 P
SLOF2012002	8711310100	SYBASE INC COM	3 300 0000 S	07/05/01	07/05/01	54 767 94	51 251 97	3 515 97 P
SLOF2012002	8711310100	SYBASE INC COM	500 0000 S	07/05/01	07/05/01	5 207 22	7 073 20	1 865 98 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	1 000 0000 S	07/05/01	07/05/01	4 165 78	5 687 64	1 521 86 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	400 0000 S	07/05/01	07/05/01	2 518 91	12 155 00	-9 636 09 P
SLOF2012002	9120810108	U S INDS INC NEW COM	800 0000 S	07/05/01	07/05/01	1 831 94	-4 424 00	-6 592 06 P
SLOF2012002	9120810108	U S INDS INC NEW COM	2 300 0000 S	07/05/01	07/05/01	3 266 82	23 115 00	17 848 18 P
SLOF2012002	9120810108	U S INDS INC NEW COM	100 0000 S	07/05/01	07/05/01	2 891 33	2 851 30	146 03 P
SLOF2012002	916966100	U S FREIGHTWAYS CORP COM	400 0000 S	07/05/01	07/05/01	11 983 52	-11 983 52	3 396 P
SLOF2012002	916966100	U S FREIGHTWAYS CORP COM	700 0000 S	07/05/01	07/05/01	24 399 64	19 985 42	4 414 22 P
SLOF2012002	920315104	VALLSPAR CORP	1 500 0000 S	07/05/01	07/05/01	17 624 41	-15 851 85	1 772 56 P
SLOF2012002	927664109	VIRATA CORP COM	900 0000 S	07/05/01	07/05/01	17 394 52	-14 979 46	2 415 06 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	700 0000 S	07/05/01	07/05/01	16 824 71	20 041 00	3 216 29 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	1 000 0000 S	07/05/01	07/05/01	24 035 30	33 748 50	8 713 20 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	1 100 0000 S	07/05/01	07/05/01	26 438 83	33 529 87	7 091 04 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	500 0000 S	07/05/01	07/05/01	8 210 12	-8 453 70	243 58 P
SLOF2012002	034425108	ANDREW CORP COM	800 0000 S	07/05/01	07/05/01	16 188 40	16 188 40	1 261 46 P
SLOF2012002	126501105	CTS CORP						

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	15921104	CELL GENESYS INC COM	07/06/01	07/11/01	19,589.44	19,493.20	96.24 P
SLOF2012002	207410101	CONMED CORP COM	07/06/01	07/11/01	23,493.71	-20,570.94	2,923.67 P
SLOF2012002	225302108	CREDENCE SYS CORP	07/11/01	07/11/01	21,024.09	24,536.00	3,501.91 P
SLOF2012002	269131106	ESS TECHNOLOGY INC COM	07/06/01	07/11/01	17,972.19	-11,711.20	6,260.99 P
SLOF2012002	270321100	EARTHLINK INC COM	07/06/01	07/11/01	26,409.11	22,219.36	4,189.75 P
SLOF2012002	291821107	ENTRAVISION COMMUNICATIONS COR	07/06/01	07/11/01	7,447.31	-7,185.42	261.89 P
SLOF2012002	346363109	FORRESTER MESH INC COM	07/06/01	07/11/01	14,086.19	17,214.54	3,128.35 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	07/06/01	07/11/01	8,141.84	-4,594.37	2,220.42 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	07/06/01	07/11/01	13,748.59	12,960.00	-6,433.82 P
SLOF2012002	413160102	HARMONIC INC COM	07/06/01	07/11/01	29,506.51	28,555.72	2,788.59 P
SLOF2012002	499603105	KNIGHT TRADING GROUP INC COM	07/06/01	07/11/01	2,249.85	2,375.94	26.09 P
SLOF2012002	571003102	MARATHA STEWART LIVING	07/06/01	07/11/01	13,499.13	-13,395.36	103.77 P
SLOF2012002	576323109	MASTEC INC	07/06/01	07/11/01	17,116.80	25,379.48	8,262.68 P
SLOF2012002	594901100	MICROSYS INC COM	07/06/01	07/11/01	14,949.34	-17,343.60	2,394.26 P
SLOF2012002	594901100	MICROSYS INC COM	07/06/01	07/11/01	9,343.34	-11,173.75	-1,830.41 P
SLOF2012002	69166A100	PSS WORLD MED UNC COM	07/06/01	07/11/01	3,200.54	3,029.03	171.49 P
SLOF2012002	69166A100	PSS WORLD MED UNC COM	07/06/01	07/11/01	1,961.52	7,980.00	981.52 P
SLOF2012002	69166A100	PSS WORLD MED UNC COM	07/06/01	07/11/01	11,730.57	8,554.15	3,196.42 P
SLOF2012002	711271100	PER BOYS MANNY MODE & JACK COM	07/06/01	07/11/01	11,963.60	10,419.34	1,544.06 P
SLOF2012002	829909100	SIPEX CORP COM	07/06/01	07/11/01	4,274.85	-7,010.00	2,735.15 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	07/06/01	07/11/01	7,161.24	-5,265.00	2,596.24 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	07/06/01	07/11/01	6,114.29	-4,606.21	1,508.08 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	07/06/01	07/11/01	10,323.34	10,510.76	187.42 P
SLOF2012002	848201105	SPHERION CORP COM	07/06/01	07/11/01	3,347.37	-4,338.32	1,010.95 P
SLOF2012002	848201105	SPHERION CORP COM	07/06/01	07/11/01	15,900.00	22,079.90	-6,179.90 P
SLOF2012002	848201105	SPHERION CORP COM	07/06/01	07/11/01	40,168.42	36,243.84	-16,115.42 P
SLOF2012002	848201105	SPHERION CORP COM	07/06/01	07/11/01	6,694.74	9,028.32	-2,333.58 P
SLOF2012002	848201105	SPHERION CORP COM	07/06/01	07/11/01	3,021.05	-6,742.50	-1,711.45 P
SLOF2012002	848201105	SPHERION CORP COM	07/06/01	07/11/01	3,347.37	-4,006.00	-638.63 P
SLOF2012002	848201105	SPHERION CORP COM	07/06/01	07/11/01	6,310.18	-6,212.36	167.82 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	22,330.63	11,620.62	710.03 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	8,103.73	11,375.28	-3,271.55 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	2,023.93	-3,935.76	-909.83 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	8,220.28	-8,563.52	-143.24 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	8,220.28	9,126.48	-306.20 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	27,409.56	22,840.48	4,569.08 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	7,729.77	7,397.53	312.24 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	26,880.64	23,239.16	3,641.48 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	9,600.23	9,078.15	522.08 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	13,839.53	-13,351.84	317.69 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	9,883.83	11,000.00	1,216.17 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	26,427.12	22,855.60	3,571.52 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	2,642.71	2,230.76	411.95 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	3,685.88	-4,997.88	688.00 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	7,505.08	-7,185.42	319.66 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	14,621.50	16,000.00	1,378.50 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	9,585.87	-4,816.00	2,769.87 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	4,051.76	-4,800.00	1,191.76 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	11,094.89	-8,151.81	2,243.08 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	22,189.78	18,639.72	3,550.06 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	7,069.38	-6,102.46	957.92 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	2,801.91	-3,621.50	820.59 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	2,801.91	-3,228.62	-426.71 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	30,335.15	27,214.99	3,138.16 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	13,796.89	12,592.30	1,204.59 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	5,423.81	5,036.92	381.89 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	12,979.93	-12,800.84	179.09 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	8,379.72	-8,930.24	550.52 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	10,271.66	14,302.36	-4,230.90 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	13,407.48	21,693.90	-6,283.52 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	5,249.82	5,000.00	249.82 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	13,124.75	12,518.75	603.81 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	9,908.27	7,940.00	1,028.27 P
SLOF2012002	871130100	STBASE INC COM	07/06/01	07/11/01	3,147.59	-4,640.00	-307.59 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	69497100	PACIFIC SUNWEAR CALIF INC COM	100 0000 S	06/21/01	07/09/01	07/12/01	2,204 93	2,153 40	51 53 P
SLOF2012002	69497100	PACIFIC SUNWEAR CALIF INC COM	400 0000 S	06/21/01	07/09/01	07/12/01	8 19 70	-8,502 48	317 22 P
SLOF2012002	713728109	PEP BOYS MANNY MOE & JACK COM	2,000 0000 S	03/17/01	07/09/01	07/12/01	21,392 88	15,553 00	5 839 81 P
SLOF2012002	745997103	RAYONIER INC COM	600 0000 S	06/21/01	07/09/01	07/12/01	27 401 02	26,349 84	1,051 18 P
SLOF2012002	817251100	SENSIENT TECHNOLOGIES CORP COM	300 0000 S	06/21/01	07/09/01	07/12/01	5 946 20	5,209 77	776 43 P
SLOF2012002	846425812	SPANISH BROADCASTING SYS INC	2,300 0000 S	03/22/01	07/09/01	07/12/01	19 961 26	15,134 69	4,826 57 P
SLOF2012002	846425812	SPANISH BROADCASTING SYS INC	2,000 0000 S	05/25/01	07/09/01	07/12/01	1 733 76	-1,379 80	336 36 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	1,000 0000 S	12/19/00	07/09/01	07/12/01	10 046 36	14 678 80	-4 632 44 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	1,400 0000 S	12/20/00	07/09/01	07/12/01	14 064 91	19 875 38	5 810 47 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	700 0000 S	01/04/01	07/09/01	07/12/01	7 032 46	-10 631 83	-3 619 37 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	7 100 0000 S	04/19/01	07/09/01	07/12/01	71 329 19	-89 460 00	18 130 81 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	100 0000 S	06/01/01	07/09/01	07/12/01	1 004 64	1,223 90	319 26 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	400 0000 S	06/04/01	07/09/01	07/12/01	4 018 55	5,523 52	1,504 97 P
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	700 0000 S	01/26/01	07/09/01	07/12/01	20 734 91	21,295 12	560 21 P
SLOF2012002	916966100	U S FREIGHTWAYS CORP COM	800 0000 S	03/22/01	07/09/01	07/12/01	15 343 48	13,279 52	2,063 96 P
SLOF2012002	916966100	U S FREIGHTWAYS CORP COM	1,100 0000 S	02/14/01	07/09/01	07/12/01	25 244 15	26,203 86	1 059 71 P
SLOF2012002	949339101	IPC HOLDINGS LTD COM ADR	500 0000 S	01/12/01	07/13/01	07/13/01	6 124 79	-6,217 80	-93 01 P
SLOF2012002	949339101	IPC HOLDINGS LTD COM ADR	600 0000 S	01/24/01	07/13/01	07/13/01	12 112 51	18 628 50	-6,515 99 P
SLOF2012002	981605101	BENCHMARK ELECTRS INC	100 0000 S	01/26/01	07/13/01	07/13/01	2 018 75	-2,532 71	-513 96 P
SLOF2012002	981605101	BENCHMARK ELECTRS INC	500 0000 S	06/06/01	07/13/01	07/13/01	9 481 83	-9 746 60	264 77 P
SLOF2012002	159921104	CELL GENESYS INC COM	500 0000 S	03/08/01	07/13/01	07/13/01	13 333 25	-11 133 80	2 181 45 P
SLOF2012002	269110101	CONNED CORP COM	300 0000 S	12/04/00	07/13/01	07/13/01	12 584 57	-8 783 40	3 801 17 P
SLOF2012002	269110101	ESS TECHNOLOGY INC COM	1 300 0000 S	03/08/01	07/13/01	07/13/01	2 516 91	1 857 50	649 41 P
SLOF2012002	269110101	ESS TECHNOLOGY INC COM	1 800 0000 S	02/07/01	07/13/01	07/13/01	22 301 79	-21 556 26	745 53 P
SLOF2012002	293281107	EXTRAVISION COMMUNICATIONS CORP	500 0000 S	05/22/01	07/13/01	07/13/01	3 474 88	3 016 25	438 63 P
SLOF2012002	338433100	FRIEDMAN BILLINGS RAMSEY GROUP	1 600 0000 S	03/01/01	07/13/01	07/13/01	25 935 13	-18 176 00	7 759 13 P
SLOF2012002	410252100	HANDLEMAN CO DEL	100 0000 S	06/21/01	07/13/01	07/13/01	1 405 00	1 405 00	215 95 P
SLOF2012002	410252100	HANDLEMAN CO DEL	700 0000 S	06/21/01	07/13/01	07/13/01	11 346 62	10 014 76	1 331 86 P
SLOF2012002	410252100	HANDLEMAN CO DEL	500 0000 S	01/01/01	07/13/01	07/13/01	7 024 76	-8 071 55	-1 046 79 P
SLOF2012002	449144104	HYPERION SOLUTIONS CORP	400 0000 S	01/29/01	07/13/01	07/13/01	9 696 67	9 250 00	446 67 P
SLOF2012002	432331103	INAMED CORP	300 0000 S	04/04/01	07/13/01	07/13/01	4 848 34	-4 218 90	629 44 P
SLOF2012002	432331103	INAMED CORP	600 0000 S	01/23/01	07/13/01	07/13/01	16 336 31	15 110 76	1 225 55 P
SLOF2012002	482686102	K SWISS INC CL A	1 300 0000 S	06/27/01	07/13/01	07/13/01	13 089 81	13 292 63	2 018 2 P
SLOF2012002	514271102	KNIGHT TRADING GROUP INC COM	100 0000 S	11/01/00	07/13/01	07/13/01	6 990 04	8 606 40	1 616 36 P
SLOF2012002	514271102	KNIGHT TRADING GROUP INC COM	400 0000 S	11/02/00	07/13/01	07/13/01	1 999 57	1 999 57	232 06 P
SLOF2012002	554273102	MACDERMID INC	100 0000 S	11/07/00	07/13/01	07/13/01	5 974 80	-6 348 53	-373 73 P
SLOF2012002	559424106	MACDERMID INC	500 0000 S	02/14/01	07/13/01	07/13/01	22 923 13	32 539 50	9 616 37 P
SLOF2012002	576323109	MAGNETEK INC COM	1 800 0000 S	06/06/01	07/13/01	07/13/01	21 372 39	-19 140 00	2 232 39 P
SLOF2012002	676366100	MASTEC INC	3 300 0000 S	06/06/01	07/13/01	07/13/01	5 828 83	-4 941 00	887 83 P
SLOF2012002	676366100	PSS WORLD MED UNIC COM	900 0000 S	06/08/01	07/13/01	07/13/01	4 941 00	8 502 48	3 561 48 P
SLOF2012002	676366100	PSS WORLD MED UNIC COM	400 0000 S	06/21/01	07/13/01	07/13/01	7 983 17	8 502 48	1 946 77 P
SLOF2012002	694973109	PACIFIC SUNWEAR CALIF INC COM	700 0000 S	05/17/01	07/13/01	07/13/01	5 403 32	5 443 55	1 966 77 P
SLOF2012002	713728109	PEP BOYS MANNY MOE & JACK COM	500 0000 S	05/18/01	07/13/01	07/13/01	5 307 37	-4 291 40	1 015 97 P
SLOF2012002	713728109	PEP BOYS MANNY MOE & JACK COM	4 200 0000 S	09/21/00	07/13/01	07/13/01	81 412 17	-89 775 00	8 362 83 P
SLOF2012002	742671106	PRIZE ENERGY CORP COM	700 0000 S	02/13/01	07/13/01	07/13/01	31 884 63	-30 741 48	338 31 P
SLOF2012002	745997103	RAYONIER INC COM	1 200 0000 S	06/11/01	07/13/01	07/13/01	14 539 55	14 201 04	3 381 5 P
SLOF2012002	780009109	ROXIO INC COM	100 0000 S	03/13/01	07/13/01	07/13/01	1 479 95	1 479 95	24 93 P
SLOF2012002	809188106	SCHULER HOMES INC CL A	1 200 0000 S	03/25/01	07/13/01	07/13/01	9 735 03	-8 396 40	1 338 63 P
SLOF2012002	846425812	SPANISH BROADCASTING SYS INC	1 700 0000 S	05/29/01	07/13/01	07/13/01	13 791 30	11 867 02	1 924 28 P
SLOF2012002	846425812	SPANISH BROADCASTING SYS INC	600 0000 S	04/23/01	07/13/01	07/13/01	7 953 67	-808 52	12 83 P
SLOF2012002	846425812	SPANISH BROADCASTING SYS INC	600 0000 S	04/23/01	07/13/01	07/13/01	4 774 04	-4 949 70	175 66 P
SLOF2012002	846425812	SPANISH BROADCASTING SYS INC	300 0000 S	03/26/01	07/13/01	07/13/01	9 037 89	9 126 48	-88 59 P
SLOF2012002	846425812	SPANISH BROADCASTING SYS INC	100 0000 S	04/26/01	07/13/01	07/13/01	3 019 30	2 602 50	416 80 P
SLOF2012002	916966100	U S FREIGHTWAYS CORP COM	300 0000 S	04/26/01	07/13/01	07/13/01	10 419 01	-8 565 18	1 853 83 P
SLOF2012002	916966100	U S FREIGHTWAYS CORP COM	300 0000 S	04/19/01	07/13/01	07/13/01	9 316 88	9 344 48	-31 60 P
SLOF2012002	927646109	VIRATA CORP COM	600 0000 S	06/06/01	07/13/01	07/13/01	7 222 08	-6 540 74	681 34 P
SLOF2012002	927646109	VIRATA CORP COM	1 500 0000 S	06/20/01	07/13/01	07/13/01	18 055 20	13 894 80	4 160 40 P
SLOF2012002	927646109	VIRATA CORP COM	800 0000 S	06/21/01	07/13/01	07/13/01	9 629 44	7 312 88	2 316 56 P
SLOF2012002	927646109	VIRATA CORP COM	1 200 0000 S	06/25/01	07/13/01	07/13/01	14 444 16	11 806 44	2 637 72 P
SLOF2012002	927646109	VIRATA CORP COM	800 0000 S	01/12/01	07/16/01	07/16/01	5 778 46	7 598 13	-1 819 67 P
SLOF2012002	927646109	VIRATA CORP COM	300 0000 S	01/26/01	07/16/01	07/16/01	4 047 10	-4 047 10	283 57 P
SLOF2012002	927646109	VIRATA CORP COM	200 0000 S	06/14/01	07/16/01	07/16/01	3 761 53	4 047 10	2 608 15 P
SLOF2012002	136301105	BENCHMARK ELECTRS INC	600 0000 S	03/08/01	07/16/01	07/16/01	15 992 71	13 384 56	2 608 15 P
SLOF2012002	207410101	CONNED CORP COM	400 0000 S	03/18/01	07/16/01	07/16/01	10 661 80	8 278 84	2 382 96 P
SLOF2012002	207410101	CONNED CORP COM	200 0000 S	05/25/01	07/16/01	07/16/01	3 638 30	3 373 06	265 24 P
SLOF2012002	22362104	COVENTRY HEALTH CARE INC COM	2 100 0000 S	05/29/01	07/16/01	07/16/01	38 202 13	-36 031 80	2 170 33 P
SLOF2012002	22362104	COVENTRY HEALTH CARE INC COM	1 000 0000 S	06/03/01	07/16/01	07/16/01	18 191 49	18 733 30	561 81 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	269151106	ESS TECHNOLOGY INC COM	1208000	07/11/01	07/16/01	4,905.07	3,735.00	1,170.07 P
SLOF2012002	269151106	ESS TECHNOLOGY INC COM	1321100	07/11/01	07/16/01	5,992.64	5,539.27	3,453.37 P
SLOF2012002	293282107	ENTRAVISION COMMUNICATIONS COR	0320701	07/11/01	07/16/01	5,970.99	5,975.83	-16.86 P
SLOF2012002	316869106	FILENET CORP	032201	07/11/01	07/16/01	2,579.63	2,675.96	-96.33 P
SLOF2012002	316869106	FILENET CORP	032381	07/11/01	07/16/01	24,375.97	31,783.62	3,407.65 P
SLOF2012002	316869106	FILENET CORP	032701	07/11/01	07/16/01	16,767.62	19,373.77	2,606.15 P
SLOF2012002	316869106	FILENET CORP	032801	07/11/01	07/16/01	10,318.34	12,173.68	1,855.14 P
SLOF2012002	316869106	FILENET CORP	040401	07/11/01	07/16/01	27,086.16	24,982.23	2,103.93 P
SLOF2012002	316869106	FILENET CORP	040501	07/11/01	07/16/01	16,767.62	-15,260.44	1,507.18 P
SLOF2012002	316869106	FILENET CORP	040901	07/11/01	07/16/01	16,767.62	15,587.00	1,180.62 P
SLOF2012002	316869106	FILENET CORP	042001	07/11/01	07/16/01	1,289.82	1,375.02	-85.20 P
SLOF2012002	365358105	GARDNER DENVER INC COM	042501	07/11/01	07/16/01	12,715.61	-11,436.00	1,279.61 P
SLOF2012002	482686102	K SWISS INC CL A	012301	07/11/01	07/16/01	2,691.91	2,518.46	173.45 P
SLOF2012002	482686102	K SWISS INC CL A	042701	07/11/01	07/16/01	34,994.83	-30,896.71	4,098.12 P
SLOF2012002	530370105	LIBERTY CORP COM	072600	07/11/01	07/16/01	27,121.22	26,880.91	240.31 P
SLOF2012002	530370105	LIBERTY CORP COM	072901	07/11/01	07/16/01	58,116.94	50,326.20	7,790.71 P
SLOF2012002	544273102	MACDERMID INC	112700	07/11/01	07/16/01	26,027.42	29,993.55	-3,966.13 P
SLOF2012002	628916104	NS GROUP INC	042701	07/11/01	07/16/01	10,610.64	14,780.70	-4,170.06 P
SLOF2012002	628916104	NS GROUP INC	042801	07/11/01	07/16/01	4,715.84	-6,575.80	1,859.96 P
SLOF2012002	69366A100	PSS WORLD MED UNC COM	060801	07/11/01	07/16/01	8,386.15	7,137.00	1,249.15 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	071801	07/11/01	07/16/01	18,316.34	14,590.76	3,725.58 P
SLOF2012002	729132100	PLEXUS CORP	053001	07/11/01	07/16/01	15,820.45	-17,250.56	1,350.11 P
SLOF2012002	745907103	RAYONIER INC COM	021301	07/11/01	07/16/01	13,655.81	13,174.92	480.89 P
SLOF2012002	745907103	RAYONIER INC COM	021401	07/11/01	07/16/01	18,207.75	-16,492.12	1,715.63 P
SLOF2012002	817257100	SENSEINT TECHNOLOGIES CORP COM	062301	07/11/01	07/16/01	19,446.24	17,365.90	2,080.34 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	052901	07/11/01	07/16/01	3,523.21	2,792.24	459.97 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	053001	07/11/01	07/16/01	4,878.32	-4,107.36	770.96 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	060101	07/11/01	07/16/01	3,780.00	3,780.00	0.00 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	060201	07/11/01	07/16/01	19,782.95	-19,318.23	1,091.32 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	060301	07/11/01	07/16/01	4,744.92	-4,165.64	578.28 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	061401	07/11/01	07/16/01	47,449.22	-41,950.00	5,499.22 P
SLOF2012002	846423882	SPANISH BROADCASTING SYS INC	061501	07/11/01	07/16/01	24,043.19	20,820.00	3,223.19 P
SLOF2012002	916966100	U S FREIGHTWAYS CORP COM	042801	07/11/01	07/16/01	20,693.31	17,038.90	3,654.41 P
SLOF2012002	920353104	VALSPAR CORP	071201	07/11/01	07/16/01	105,588.19	82,915.56	22,672.63 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	062501	07/11/01	07/16/01	13,405.16	13,677.84	-1,272.72 P
SLOF2012002	073303101	BE AEROSPACE INC	062601	07/11/01	07/16/01	9,628.48	9,380.70	247.78 P
SLOF2012002	073303101	BE AEROSPACE INC	071201	07/11/01	07/16/01	20,218.92	25,237.10	-5,018.18 P
SLOF2012002	081660101	BENCHMARK ELECTRS INC	020701	07/11/01	07/16/01	26,284.60	36,624.77	-10,340.17 P
SLOF2012002	081660101	BENCHMARK ELECTRS INC	061401	07/11/01	07/16/01	16,840.28	16,927.30	-87.02 P
SLOF2012002	104674106	BRADY CORPORATION CL A COM	061501	07/11/01	07/16/01	3,372.06	-3,387.91	15.85 P
SLOF2012002	104674106	BRADY CORPORATION CL A COM	061601	07/11/01	07/16/01	16,043.22	13,974.64	2,068.58 P
SLOF2012002	126343103	CUNO INC COM	032201	07/11/01	07/16/01	39,232.63	36,820.00	2,412.63 P
SLOF2012002	150921104	CELL GENESYS INC COM	060601	07/11/01	07/16/01	3,530.36	3,898.64	-348.28 P
SLOF2012002	150921104	CELL GENESYS INC COM	061101	07/11/01	07/16/01	10,651.68	11,084.16	-432.48 P
SLOF2012002	150921104	CELL GENESYS INC COM	070601	07/11/01	07/16/01	14,099.43	13,457.49	642.04 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	032501	07/11/01	07/16/01	48,322.38	-41,649.00	6,673.38 P
SLOF2012002	284443108	ELCOR CORP COM	033001	07/11/01	07/16/01	48,322.38	-41,400.00	7,122.38 P
SLOF2012002	284443108	ELCOR CORP COM	020701	07/11/01	07/16/01	4,878.40	-4,790.28	88.12 P
SLOF2012002	293828107	ENTRAVISION COMMUNICATIONS COR	020801	07/11/01	07/16/01	17,074.38	-16,872.52	201.86 P
SLOF2012002	316833100	FRIEDMAN BILLINGS RAMSEY GROUP	052201	07/11/01	07/16/01	5,479.81	-4,826.00	653.81 P
SLOF2012002	36229U102	GSI LUMONICS INC COM	030401	07/11/01	07/16/01	4,922.23	5,959.44	-1,037.21 P
SLOF2012002	36229U102	GSI LUMONICS INC COM	031401	07/11/01	07/16/01	2,461.12	2,684.52	-223.40 P
SLOF2012002	44914M104	HYPHERION SOLUTIONS CORP	030601	07/11/01	07/16/01	4,211.11	5,433.75	1,222.64 P
SLOF2012002	44914M104	HYPHERION SOLUTIONS CORP	031201	07/11/01	07/16/01	2,807.40	-3,386.12	578.72 P
SLOF2012002	499663105	KNIGHT TRADING GROUP INC COM	062701	07/11/01	07/16/01	7,039.04	7,157.57	-118.53 P
SLOF2012002	499663105	KNIGHT TRADING GROUP INC COM	062901	07/11/01	07/16/01	10,035.76	10,694.20	-658.44 P
SLOF2012002	576323109	MASTEC INC	021401	07/11/01	07/16/01	12,883.47	18,077.50	-5,194.03 P
SLOF2012002	576323109	MASTEC INC	022201	07/11/01	07/16/01	20,613.34	25,168.00	-4,554.66 P
SLOF2012002	69166A100	PSS WORLD MED UNC COM	060101	07/11/01	07/16/01	12,547.37	10,431.00	2,116.37 P
SLOF2012002	69166A100	PSS WORLD MED UNC COM	061401	07/11/01	07/16/01	6,603.88	5,043.00	1,561.88 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	071801	07/11/01	07/16/01	23,911.47	-18,023.88	5,887.59 P
SLOF2012002	729132100	PLEXUS CORP	053001	07/11/01	07/16/01	2,897.19	5,194.03	-2,296.84 P
SLOF2012002	729132100	PLEXUS CORP	053101	07/11/01	07/16/01	11,588.77	11,870.88	-282.11 P
SLOF2012002	729132100	PLEXUS CORP	061101	07/11/01	07/16/01	20,280.35	21,189.91	-909.56 P
SLOF2012002	729132100	PLEXUS CORP	061201	07/11/01	07/16/01	8,691.18	8,540.01	151.17 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	714907103	RAYONIER INC COM	600 0000 S	02/21/01	07/12/01	07/17/01	37,371.08	-24,734.18	2,832.90 P
SLOF2012002	714907103	RAYONIER INC COM	400 0000 S	02/22/01	07/12/01	07/17/01	11,247.39	16,320.00	1 177.39 P
SLOF2012002	801818106	SCHULER HOMES INC CL A	400 0000 S	04/13/01	07/12/01	07/17/01	6,069.87	5,900.00	169.87 P
SLOF2012002	817257100	SENSIENT TECHNOLOGIES CORP COM	700 0000 S	04/23/01	07/12/01	07/17/01	13,820.40	12,156.13	1,664.27 P
SLOF2012002	844423182	FRANISH BROADCASTING SYS INC	2,400 0000 S	06/01/01	07/12/01	07/17/01	19,199.36	15,120.00	4,079.36 P
SLOF2012002	896741103	TRIQUINT SEMICONDUCTOR INC COM	700 0000 S	07/11/01	07/12/01	07/17/01	13,492.33	12,166.35	1,325.98 P
SLOF2012002	904034105	ULTRA-TECH STEPPER INC COM	700 0000 S	06/18/01	07/12/01	07/17/01	16,892.18	14,682.50	2,209.68 P
SLOF2012002	916906100	U S FRIEGHTWAYS CORP COM	700 0000 S	04/26/01	07/12/01	07/17/01	22,174.00	18,217.50	3,956.50 P
SLOF2012002	916906100	U S FRIEGHTWAYS CORP COM	400 0000 S	06/03/01	07/12/01	07/17/01	12,670.85	11,156.00	1,514.85 P
SLOF2012002	920253101	VALMONT TDS INC COM	300 0000 S	04/20/01	07/12/01	07/17/01	24,544.70	19,134.36	5,410.34 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	800 0000 S	04/25/01	07/13/01	07/18/01	21,817.51	17,160.00	4,657.51 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	700 0000 S	07/13/01	07/13/01	07/18/01	19,090.32	16,298.59	2,791.73 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	900 0000 S	06/26/01	07/13/01	07/18/01	17,309.21	16,883.26	425.95 P
SLOF2012002	073302101	BE AEROSPACE INC	1,000 0000 S	06/27/01	07/13/01	07/18/01	1,923.25	1,724.40	194.85 P
SLOF2012002	073302101	BE AEROSPACE INC	900 0000 S	02/07/01	07/13/01	07/18/01	18,331.68	25,253.61	7 015.93 P
SLOF2012002	08160H101	BENCHMARK ELECTRS INC	300 0000 S	07/06/01	07/13/01	07/18/01	14,099.53	13,437.49	662.04 P
SLOF2012002	264132101	DUPONT PHOTOMASKS INC	200 0000 S	02/08/01	07/13/01	07/18/01	2,427.92	2,410.36	17.56 P
SLOF2012002	29328R107	EXTRAVISION COMMUNICATIONS COR	1,100 0000 S	02/09/01	07/13/01	07/18/01	13,353.55	12,701.00	644.55 P
SLOF2012002	36239U102	GSI LUMONICS INC COM	1,600 0000 S	03/14/01	07/13/01	07/18/01	13,119.56	-14,317.44	-1,197.88 P
SLOF2012002	36239U102	GSI LUMONICS INC COM	900 0000 S	03/15/01	07/13/01	07/18/01	7,379.75	8 094.60	-714.85 P
SLOF2012002	36239U102	GSI LUMONICS INC COM	200 0000 S	04/26/01	07/13/01	07/18/01	1,639.95	1 759.72	-119.77 P
SLOF2012002	365358105	GARDNER DENVER INC COM	500 0000 S	04/26/01	07/13/01	07/18/01	10,836.28	9,530.00	1,306.28 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	100 0000 S	05/01/01	07/13/01	07/18/01	2,171.26	1,917.67	213.59 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	900 0000 S	03/02/01	07/13/01	07/18/01	13,971.17	15,237.54	2,266.37 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	400 0000 S	03/03/01	07/13/01	07/18/01	5,764.97	-6 400.00	-63.03 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	400 0000 S	04/03/01	07/13/01	07/18/01	3,764.97	5,200.00	1,435.03 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	400 0000 S	04/11/01	07/13/01	07/18/01	11,529.93	13,184.80	1,654.87 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	400 0000 S	06/29/01	07/13/01	07/18/01	31,979.98	33,152.02	1,172.04 P
SLOF2012002	499631105	KNIGHT TRADING GROUP INC COM	3,100 0000 S	12/18/00	07/13/01	07/18/01	3,585.47	3,615.93	30.46 P
SLOF2012002	519424106	MAGNETEK INC COM	1,100 0000 S	06/01/01	07/13/01	07/18/01	18,771.25	-18 832.02	-140.77 P
SLOF2012002	6937RH106	PRJ AUTOMATION INC COM	1,100 0000 S	06/12/01	07/13/01	07/18/01	2,991.52	-2,846.62	144.85 P
SLOF2012002	729132100	PLEXUS CORP	700 0000 S	06/15/01	07/13/01	07/18/01	20,940.64	-18 490.08	2,450.56 P
SLOF2012002	729132100	PLEXUS CORP	100 0000 S	01/13/01	07/13/01	07/18/01	1,574.33	-1 472.00	99.33 P
SLOF2012002	801818106	SCHULER HOMES INC CL A	1,000 0000 S	05/13/01	07/13/01	07/18/01	15,743.27	13,924.30	1,818.97 P
SLOF2012002	801818106	SCHULER HOMES INC CL A	1,000 0000 S	05/16/01	07/13/01	07/18/01	6,297.31	5,664.04	633.27 P
SLOF2012002	801818106	SCHULER HOMES INC CL A	1,800 0000 S	04/23/01	07/13/01	07/18/01	33,833.72	31,258.62	2,575.10 P
SLOF2012002	817257100	SENSIENT TECHNOLOGIES CORP COM	900 0000 S	06/25/01	07/13/01	07/18/01	17,917.86	16,244.37	1,673.49 P
SLOF2012002	817257100	SENSIENT TECHNOLOGIES CORP COM	600 0000 S	01/26/01	07/13/01	07/18/01	5,475.84	-8 412.00	2,936.16 P
SLOF2012002	829969100	SIPEX CORP COM	2,600 0000 S	02/16/01	07/13/01	07/18/01	23,728.63	21,977.26	1,751.37 P
SLOF2012002	829969100	SIPEX CORP COM	400 0000 S	04/20/01	07/13/01	07/18/01	3,650.56	-4 129.60	-779.04 P
SLOF2012002	829969100	SIPEX CORP COM	300 0000 S	02/23/01	07/13/01	07/18/01	5,591.54	5 681.25	122.71 P
SLOF2012002	896239100	TRUMBLE NAV LTD	500 0000 S	02/27/01	07/13/01	07/18/01	9,264.24	9 683.60	-419.36 P
SLOF2012002	945369108	YELLOW CORP COM	200 0000 S	05/26/01	07/13/01	07/18/01	4,140.18	3 631.26	508.92 P
SLOF2012002	945369108	YELLOW CORP COM	1,700 0000 S	03/28/01	07/13/01	07/18/01	34,191.54	29,911.33	4,280.21 P
SLOF2012002	945369108	YELLOW CORP COM	900 0000 S	03/30/01	07/13/01	07/18/01	18,630.82	15,298.91	3,331.91 P
SLOF2012002	996102402	SLO CLIENT CASH INVESTMENT TR	2,775 4500 S	06/05/01	07/13/01	07/18/01	2,775.45	2,775.45	0.00 P
SLOF2012002	092658101	AIRBORNE INC COM	1,200 0000 S	01/04/01	07/16/01	07/19/01	14,553.71	14 637.24	-83.53 P
SLOF2012002	034802103	AZTAR CORPORATION	4 100 0000 S	06/28/01	07/16/01	07/19/01	51 032.22	-48 482.50	4,549.72 P
SLOF2012002	073302101	BE AEROSPACE INC	1,000 0000 S	06/27/01	07/16/01	07/19/01	2,587.91	2,348.04	239.87 P
SLOF2012002	154783109	CENTRAL PKG CORP	1,300 0000 S	03/03/01	07/16/01	07/19/01	19,194.76	17,234.00	1,960.76 P
SLOF2012002	338032204	FISHER SCIENTIFIC INTL INC COM	1,100 0000 S	05/03/01	07/16/01	07/19/01	25,326.14	23 465.00	1 861.14 P
SLOF2012002	346563109	FORRESTER RSH INC COM	200 0000 S	05/01/01	07/16/01	07/19/01	29,937.50	26,400.00	3,537.50 P
SLOF2012002	346563109	FORRESTER RSH INC COM	1,000 0000 S	05/01/01	07/16/01	07/19/01	4,142.94	-4 918.44	775.50 P
SLOF2012002	346563109	FORRESTER RSH INC COM	1,000 0000 S	05/04/01	07/16/01	07/19/01	20,714.71	25 023.70	-4,308.99 P
SLOF2012002	594924106	MICROS SYS INC COM	1,700 0000 S	03/09/01	07/16/01	07/19/01	20,714.71	25,214.10	-4 499.39 P
SLOF2012002	594924106	MICROS SYS INC COM	200 0000 S	01/16/01	07/16/01	07/19/01	33,315.00	-41,110.49	7 794.49 P
SLOF2012002	594924106	MICROS SYS INC COM	200 0000 S	01/16/01	07/16/01	07/19/01	14,142.94	-4 990.84	847.90 P
SLOF2012002	680033107	OLD NATIONAL BANCORP IND	1,200 0000 S	12/18/00	07/16/01	07/19/01	14,339.63	14,463.72	-124.09 P
SLOF2012002	69166A100	PSS WORLD MED INC COM	300 0000 S	05/02/01	07/16/01	07/19/01	6 002.05	-6 704.25	702.20 P
SLOF2012002	69166A100	PSS WORLD MED INC COM	200 0000 S	05/18/01	07/16/01	07/19/01	4 001.36	-4 770.52	769.16 P
SLOF2012002	69166A100	PSS WORLD MED INC COM	400 0000 S	03/27/01	07/16/01	07/19/01	20,559.31	19 016.64	1 542.67 P
SLOF2012002	69166A100	PSS WORLD MED INC COM	400 0000 S	06/14/01	07/16/01	07/19/01	5,339.34	-4 033.60	1,322.74 P
SLOF2012002	69166A100	PSS WORLD MED INC COM	500 0000 S	06/15/01	07/16/01	07/19/01	3,349.59	-2,562.00	781.59 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	69366A100	PSS WORLD MED INC COM	1,700,000 S	0671601	0711901	11,338.69	8,636.00	2,752.60 P
SLOF2012002	69366A100	PSS WORLD MED INC COM	3,200,000 S	071601	071901	21,437.36	-16,416.00	5,021.36 P
SLOF2012002	69366A100	PSS WORLD MED INC COM	300,000 S	071601	071901	2,009.75	1,792.50	217.25 P
SLOF2012002	705994100	PEGASUS COMMUNICATIONS CORP CL	2,600,000 S	057101	071901	40,168.66	53,412.32	13,243.66 P
SLOF2012002	709742107	ROADWAY CORPORATION	400,000 S	060101	071901	11,331.94	8,911.16	2,420.78 P
SLOF2012002	769742107	ROADWAY CORPORATION	400,000 S	071601	071901	11,331.94	9,148.12	2,183.82 P
SLOF2012002	769742107	ROADWAY CORPORATION	300,000 S	060501	071901	1,498.96	-6,959.20	1,540.76 P
SLOF2012002	801181106	7 ELEVEN INC COM NEW	600,000 S	057101	071901	9,771.75	8,496.06	1,275.69 P
SLOF2012002	817012620	SILICON VALLEY BANCSHARES COM	300,000 S	020901	071901	4,155.88	-3,018.00	1,137.88 P
SLOF2012002	817012620	SILICON VALLEY BANCSHARES COM	400,000 S	071601	071901	7,917.41	11,133.24	-3,217.83 P
SLOF2012002	827099100	SIFEX CORP COM	700,000 S	042001	071901	16,149.46	17,550.80	1,401.34 P
SLOF2012002	827099100	SIFEX CORP COM	1,700,000 S	071601	071901	6,649.78	-4,560.57	1,910.59 P
SLOF2012002	827099100	SIFEX CORP COM	700,000 S	060501	071901	2,291.42	2,176.47	114.95 P
SLOF2012002	827099100	SIFEX CORP COM	1,100,000 S	071601	071901	23,205.66	-23,155.00	2,050.66 P
SLOF2012002	827099100	SIFEX CORP COM	1,100,000 S	071601	071901	23,205.66	-22,717.42	2,488.24 P
SLOF2012002	827099100	SIFEX CORP COM	900,000 S	027201	071901	16,763.29	17,430.48	-667.19 P
SLOF2012002	827099100	SIFEX CORP COM	700,000 S	071601	071901	11,175.52	11,170.68	4.84 P
SLOF2012002	827099100	SIFEX CORP COM	700,000 S	047201	071901	23,586.33	19,902.05	3,684.28 P
SLOF2012002	827099100	SIFEX CORP COM	1,000,000 S	047201	071901	3,169.48	3,037.13	332.35 P
SLOF2012002	827099100	SIFEX CORP COM	2,100,000 S	037001	071901	45,915.54	35,970.79	10,044.75 P
SLOF2012002	827099100	SIFEX CORP COM	400,000 S	037001	071901	8,749.63	-6,835.40	1,914.23 P
SLOF2012002	827099100	SIFEX CORP COM	400,000 S	040201	071901	4,400.83	-3,442.70	958.15 P
SLOF2012002	827099100	SIFEX CORP COM	200,000 S	040201	071901	359,945.34	-359,945.34	0.00 P
SLOF2012002	827099100	SIFEX CORP COM	359,945,340 S	071601	071601	212,094.51	212,094.51	0.00 P
SLOF2012002	827099100	SIFEX CORP COM	212,094,510 S	071601	071601	82,438.30	-82,438.30	0.00 P
SLOF2012002	827099100	SIFEX CORP COM	100,000 S	071701	072001	1,204.77	-1,219.77	15.00 P
SLOF2012002	827099100	SIFEX CORP COM	2,200,000 S	071701	072001	26,504.93	25,485.24	1,019.69 P
SLOF2012002	827099100	SIFEX CORP COM	1,000,000 S	071701	072001	4,819.08	5,382.32	-563.24 P
SLOF2012002	827099100	SIFEX CORP COM	1,700,000 S	071701	072001	22,179.50	19,958.34	2,221.16 P
SLOF2012002	827099100	SIFEX CORP COM	1,000,000 S	071701	072001	11,745.70	13,046.76	-1,301.06 P
SLOF2012002	827099100	SIFEX CORP COM	200,000 S	071701	072001	3,817.81	3,456.80	361.01 P
SLOF2012002	827099100	SIFEX CORP COM	400,000 S	062701	072001	7,635.62	-7,015.40	620.22 P
SLOF2012002	827099100	SIFEX CORP COM	900,000 S	071701	072001	17,180.15	16,175.97	1,004.18 P
SLOF2012002	827099100	SIFEX CORP COM	900,000 S	071701	072001	24,815.78	23,187.84	1,627.94 P
SLOF2012002	827099100	SIFEX CORP COM	1,300,000 S	070201	072001	35,026.66	32,775.00	2,251.66 P
SLOF2012002	827099100	SIFEX CORP COM	1,900,000 S	062801	072001	80,128.54	74,003.00	6,125.54 P
SLOF2012002	827099100	SIFEX CORP COM	4,100,000 S	037001	072001	2,804.91	-1,510.71	1,294.20 P
SLOF2012002	827099100	SIFEX CORP COM	300,000 S	122100	072001	13,089.56	7,404.40	5,684.96 P
SLOF2012002	827099100	SIFEX CORP COM	1,400,000 S	071701	072001	7,620.34	-7,099.48	521.86 P
SLOF2012002	827099100	SIFEX CORP COM	400,000 S	071601	072001	12,299.59	14,972.52	-2,672.93 P
SLOF2012002	827099100	SIFEX CORP COM	600,000 S	057101	072001	36,898.77	-45,468.00	8,569.23 P
SLOF2012002	827099100	SIFEX CORP COM	1,400,000 S	057101	072001	8,199.73	-8,403.88	206.15 P
SLOF2012002	827099100	SIFEX CORP COM	400,000 S	067101	072001	31,721.44	29,563.05	2,158.39 P
SLOF2012002	827099100	SIFEX CORP COM	1,300,000 S	057101	072001	23,369.72	31,566.49	-8,196.77 P
SLOF2012002	827099100	SIFEX CORP COM	600,000 S	057101	072001	22,838.29	-15,397.06	7,441.23 P
SLOF2012002	827099100	SIFEX CORP COM	1,000,000 S	047001	072001	4,786.12	-4,821.24	-35.12 P
SLOF2012002	827099100	SIFEX CORP COM	1,000,000 S	122100	072001	13,161.82	13,035.00	126.82 P
SLOF2012002	827099100	SIFEX CORP COM	300,000 S	037201	072001	7,709.74	-7,131.24	578.50 P
SLOF2012002	827099100	SIFEX CORP COM	800,000 S	047201	072001	20,539.31	19,230.00	1,309.31 P
SLOF2012002	827099100	SIFEX CORP COM	700,000 S	057101	072001	17,989.40	17,371.20	618.20 P
SLOF2012002	827099100	SIFEX CORP COM	1,000,000 S	057101	072001	18,537.86	24,631.84	-6,093.98 P
SLOF2012002	827099100	SIFEX CORP COM	400,000 S	067101	072001	11,960.32	10,560.76	1,399.56 P
SLOF2012002	827099100	SIFEX CORP COM	400,000 S	067101	072001	11,960.32	9,600.00	2,360.32 P
SLOF2012002	827099100	SIFEX CORP COM	300,000 S	037201	072001	31,709.57	-11,843.05	1,864.52 P
SLOF2012002	827099100	SIFEX CORP COM	300,000 S	060101	072001	31,989.00	-31,644.31	304.69 P
SLOF2012002	827099100	SIFEX CORP COM	900,000 S	060101	072001	41,128.72	-41,102.19	26.53 P
SLOF2012002	827099100	SIFEX CORP COM	600,000 S	067101	072001	30,006.00	30,006.00	0.00 P
SLOF2012002	827099100	SIFEX CORP COM	1,400,000 S	067101	072001	69,787.67	-63,172.53	6,615.12 P
SLOF2012002	827099100	SIFEX CORP COM	3,500,000 S	047301	072001	13,937.53	-12,633.95	1,303.58 P
SLOF2012002	827099100	SIFEX CORP COM	700,000 S	047301	072001	15,266.13	22,276.48	-7,010.35 P
SLOF2012002	827099100	SIFEX CORP COM	800,000 S	071701	072001	10,111.64	-9,111.39	1,000.25 P
SLOF2012002	827099100	SIFEX CORP COM	500,000 S	057101	072001	16,852.75	-16,227.30	625.45 P
SLOF2012002	827099100	SIFEX CORP COM	500,000 S	057101	072001	16,852.75	-16,906.90	-54.17 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	922417100	VEECO INSTRS INC DEL COM	800 0000 S	06/06/01	07/17/01	07/20/01	26,561.43	-39,406.80	12,843.37 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	100 0000 S	06/11/01	07/17/01	07/20/01	3,320.18	-4,564.26	1,244.08 P
SLOF2012002	983599108	YELLOW CORP COM	900 0000 S	04/02/01	07/17/01	07/20/01	20,966.69	15,492.15	5,474.54 P
SLOF2012002	983599108	YELLOW CORP COM	100 0000 S	04/06/01	07/17/01	07/20/01	2,329.63	1,625.00	704.63 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	64,739,310.00 S	06/11/01	07/17/01	07/17/01	64,739.58	-64,739.58	0.00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	263,864,150.00 S	06/11/01	07/17/01	07/17/01	263,864.15	263,864.15	0.00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	162,217,010.00 S	06/15/01	07/17/01	07/17/01	162,217.01	162,217.01	0.00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	213,656,730.00 S	06/18/01	07/17/01	07/17/01	213,656.73	213,656.73	0.00 P
SLOF2012002	05/10/01	TRENWICK GROUP LTD BERMUDA SHS	700 0000 S	05/10/01	07/18/01	07/23/01	15,781.74	14,021.07	1,760.67 P
SLOF2012002	09/13/00	AGCO CORP COM	1,000 0000 S	09/13/00	07/18/01	07/23/01	9,521.48	-10,401.80	-880.32 P
SLOF2012002	01/17/01	AIRBORNE INC COM	3,400 0000 S	01/17/01	07/18/01	07/23/01	41,644.52	-45,749.72	-4,105.20 P
SLOF2012002	07/10/01	BE AEROSPACE INC	600 0000 S	07/10/01	07/18/01	07/23/01	11,420.31	10,702.08	718.23 P
SLOF2012002	10/04/01	BRIGGS & STRATTON CORP	100 0000 S	07/14/01	07/18/01	07/23/01	4,295.06	-3,959.00	296.06 P
SLOF2012002	124199106	CBRL GROUP INC COM	500 0000 S	06/22/01	07/18/01	07/23/01	9,135.04	8,625.00	518.04 P
SLOF2012002	191698102	COCA COLA BOTTLING CO COINS	300 0000 S	05/14/01	07/18/01	07/23/01	11,624.61	12,193.65	569.04 P
SLOF2012002	223302108	CREDENCE SYS CORP	800 0000 S	05/10/01	07/18/01	07/23/01	17,143.49	19,628.80	-2,485.37 P
SLOF2012002	223302108	CREDENCE SYS CORP	1,000 0000 S	05/11/01	07/18/01	07/23/01	21,439.28	23,870.40	2,441.12 P
SLOF2012002	260086103	DOVER DOWNNS EXTMNT INC	500 0000 S	05/10/01	07/18/01	07/23/01	7,017.01	-7,008.50	8.51 P
SLOF2012002	482686102	K SWISS INC CL A	200 0000 S	04/27/01	07/18/01	07/23/01	5,599.81	-4,753.34	846.47 P
SLOF2012002	481132308	KELLY SVCS INC CL A	1,900 0000 S	06/20/01	07/18/01	07/23/01	49,318.34	-46,540.50	3,047.84 P
SLOF2012002	680033107	OLD NATIONAL BANCORP IND	1,300 0000 S	05/01/01	07/18/01	07/23/01	33,408.88	31,269.80	1,148.88 P
SLOF2012002	680033107	OLD NATIONAL BANCORP IND	300 0000 S	05/02/01	07/18/01	07/23/01	7,709.74	-7,480.63	229.09 P
SLOF2012002	703904106	PEGASUS COMMUNICATIONS CORP CL	1,900 0000 S	05/11/01	07/18/01	07/23/01	25,753.00	36,977.76	-11,224.76 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	1,900 0000 S	05/18/01	07/18/01	07/23/01	22,561.74	16,307.32	6,254.42 P
SLOF2012002	769742107	ROADWAY CORPORATION	700 0000 S	06/18/01	07/18/01	07/23/01	20,331.38	15,233.00	5,078.38 P
SLOF2012002	817231100	SENSIENT TECHNOLOGIES CORP COM	1,400 0000 S	04/27/01	07/18/01	07/23/01	27,918.84	23,267.90	2,650.94 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	600 0000 S	05/15/01	07/18/01	07/23/01	11,420.62	16,702.86	-5,282.24 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	600 0000 S	05/16/01	07/18/01	07/23/01	11,420.62	17,506.80	-6,086.18 P
SLOF2012002	827064106	SILICON VALLEY BANCSHARES COM	900 0000 S	05/20/01	07/18/01	07/23/01	17,130.93	24,868.17	-7,737.24 P
SLOF2012002	844201015	SPHERION CORP COM	400 0000 S	06/23/01	07/18/01	07/23/01	2,996.01	-3,259.80	303.79 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	3,600 0000 S	06/05/01	07/18/01	07/23/01	4,522.58	37,797.48	-6,725.10 P
SLOF2012002	920351104	VALSPAR CORP	400 0000 S	05/21/01	07/18/01	07/23/01	13,497.91	13,253.52	27.61 P
SLOF2012002	920351104	VALSPAR CORP	200 0000 S	05/22/01	07/18/01	07/23/01	6,748.95	-6,853.48	104.53 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	1,500 0000 S	06/11/01	07/18/01	07/23/01	50,813.20	68,463.90	-17,650.70 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	300 0000 S	06/12/01	07/18/01	07/23/01	10,162.64	-13,256.25	-3,093.61 P
SLOF2012002	996102102	YELLOW CORP COM	400 0000 S	06/20/01	07/18/01	07/23/01	9,235.69	-6,500.00	2,735.69 P
SLOF2012002	001084102	AGCO CORP COM	1,000 0000 S	09/14/00	07/19/01	07/24/01	9,411.78	-10,573.80	1,162.02 P
SLOF2012002	073302101	BE AEROSPACE INC	300 0000 S	09/13/00	07/19/01	07/24/01	2,823.53	3,120.54	-297.01 P
SLOF2012002	073302101	BE AEROSPACE INC	300 0000 S	07/03/01	07/19/01	07/24/01	5,727.41	5,331.04	376.37 P
SLOF2012002	073302101	BE AEROSPACE INC	700 0000 S	07/05/01	07/19/01	07/24/01	13,263.95	5,355.57	371.84 P
SLOF2012002	109943109	BRIGGS & STRATTON CORP	300 0000 S	03/14/01	07/19/01	07/24/01	12,930.97	-12,670.00	699.95 P
SLOF2012002	358433100	FRIEDMAN BILLINGS RAMSEY GROUP	300 0000 S	05/22/01	07/19/01	07/24/01	2,054.93	-1,809.75	245.18 P
SLOF2012002	358433100	FRIEDMAN BILLINGS RAMSEY GROUP	1,100 0000 S	05/24/01	07/19/01	07/24/01	7,534.75	-6,631.81	882.94 P
SLOF2012002	358433100	FRIEDMAN BILLINGS RAMSEY GROUP	800 0000 S	05/25/01	07/19/01	07/24/01	5,479.82	-4,854.32	625.50 P
SLOF2012002	703904106	REVIC INC COM	2,800 0000 S	06/01/01	07/19/01	07/24/01	19,179.36	16,940.00	2,239.36 P
SLOF2012002	817231100	SENSIENT TECHNOLOGIES CORP COM	4,800 0000 S	04/20/01	07/19/01	07/24/01	42,938.88	-48,144.00	5,205.12 P
SLOF2012002	492588104	KEYMEDIA GRP INC COM	100 0000 S	05/01/01	07/19/01	07/24/01	894.56	1,030.00	-155.44 P
SLOF2012002	640033107	OLD NATIONAL BANCORP IND	900 0000 S	05/02/01	07/19/01	07/24/01	23,129.22	22,441.95	687.27 P
SLOF2012002	703904106	REVIC INC COM	2,000 0000 S	05/11/01	07/19/01	07/24/01	28,429.05	-41,086.40	-12,657.35 P
SLOF2012002	795943101	REVIC INC COM	600 0000 S	06/12/01	07/19/01	07/24/01	7,049.76	-5,400.18	1,649.58 P
SLOF2012002	817231100	SENSIENT TECHNOLOGIES CORP COM	1,700 0000 S	04/27/01	07/19/01	07/24/01	33,896.86	30,682.45	3,214.41 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	1,300 0000 S	06/05/01	07/19/01	07/24/01	16,566.90	13,649.09	2,917.81 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	600 0000 S	07/11/01	07/19/01	07/24/01	13,259.55	12,448.86	810.69 P
SLOF2012002	910909100	UNITED NATL BANCORP N J COM	600 0000 S	12/12/00	07/19/01	07/24/01	13,259.55	10,650.00	3,209.55 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	10,671,110.00 S	06/11/01	07/19/01	07/19/01	10,671.11	10,671.11	0.00 P
SLOF2012002	001084102	AGCO CORP COM	1,800 0000 S	09/14/00	07/20/01	07/25/01	17,040.36	19,023.84	1,992.28 P
SLOF2012002	001084102	AGCO CORP COM	1,400 0000 S	05/03/01	07/20/01	07/25/01	19,078.84	19,623.80	544.96 P
SLOF2012002	260086103	DOVER DOWNNS EXTMNT INC	2,400 0000 S	05/13/01	07/20/01	07/25/01	32,766.58	33,900.00	1,133.42 P
SLOF2012002	260086103	DOVER DOWNNS EXTMNT INC	900 0000 S	05/18/01	07/20/01	07/25/01	17,897.52	-21,467.34	3,369.82 P
SLOF2012002	394901100	MICROSYS INC COM	100 0000 S	07/11/01	07/20/01	07/25/01	2,209.93	2,074.81	135.12 P
SLOF2012002	896522109	TRINITY INDS INC	700 0000 S	07/18/01	07/20/01	07/25/01	15,469.48	-15,414.35	55.13 P
SLOF2012002	018691108	ALLEN TELECOM INC COM	2,800 0000 S	02/26/01	07/20/01	07/26/01	39,062.05	-44,968.00	5,905.95 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Year	Entity Name	Amount	Code	Year	Entity Name	Amount	Code
2002	ANDREW CORP COM	1,100,000	S	2002	ANDREW CORP COM	3,040,790	P
2002	ANDREW CORP COM	500,000	S	2002	ANDREW CORP COM	1,143,118	P
2002	CHAMPION ENTERPRISES INC COM	1,000,000	S	2002	CHAMPION ENTERPRISES INC COM	534,010	P
2002	FREEMONT ENTERPRISES INC COM	600,000	S	2002	FREEMONT ENTERPRISES INC COM	433,680	P
2002	FREEMONT ENTERPRISES INC COM	2,300,000	S	2002	FREEMONT ENTERPRISES INC COM	1,304,730	P
2002	FREEMONT ENTERPRISES INC COM	3,300,000	S	2002	FREEMONT ENTERPRISES INC COM	2,104,230	P
2002	FREEMONT ENTERPRISES INC COM	1,400,000	S	2002	FREEMONT ENTERPRISES INC COM	2,097,720	P
2002	JACKS PAC INC	800,000	S	2002	JACKS PAC INC	3,337,330	P
2002	MICROSYS INC COM	4,400,000	S	2002	MICROSYS INC COM	1,311,970	P
2002	SPHERION CORP COM	1,200,000	S	2002	SPHERION CORP COM	422,000	P
2002	SPHERION CORP COM	1,600,000	S	2002	SPHERION CORP COM	637,330	P
2002	SPHERION CORP COM	600,000	S	2002	SPHERION CORP COM	2,161,160	P
2002	FRESH DEL MONTE PRODUCE	700,000	S	2002	FRESH DEL MONTE PRODUCE	1,278,510	P
2002	AGCO CORP COM	1,700,000	S	2002	AGCO CORP COM	36,297,800	P
2002	AIRBORNE INC COM	500,000	S	2002	AIRBORNE INC COM	128,990	P
2002	AIRBORNE INC COM	600,000	S	2002	AIRBORNE INC COM	851,810	P
2002	ALLEN TELECOM INC COM	700,000	S	2002	ALLEN TELECOM INC COM	2,160,540	P
2002	ALLEN TELECOM INC COM	700,000	S	2002	ALLEN TELECOM INC COM	50,200	P
2002	ANDREW CORP COM	4,100,000	S	2002	ANDREW CORP COM	1,266,230	P
2002	ANDREW CORP COM	1,500,000	S	2002	ANDREW CORP COM	1,396,940	P
2002	CBRL GROUP INC COM	300,000	S	2002	CBRL GROUP INC COM	117,880	P
2002	CBRL GROUP INC COM	1,700,000	S	2002	CBRL GROUP INC COM	4,130	P
2002	CBRL GROUP INC COM	200,000	S	2002	CBRL GROUP INC COM	310,690	P
2002	COMMUNITY BK SYS INC COM	500,000	S	2002	COMMUNITY BK SYS INC COM	823,630	P
2002	COMMUNITY BK SYS INC COM	1,100,000	S	2002	COMMUNITY BK SYS INC COM	3,453,310	P
2002	COMMUNITY BK SYS INC COM	900,000	S	2002	COMMUNITY BK SYS INC COM	2,375,200	P
2002	COMMUNITY BK SYS INC COM	1,300,000	S	2002	COMMUNITY BK SYS INC COM	4,563,340	P
2002	ESS TECHNOLOGY INC COM	700,000	S	2002	ESS TECHNOLOGY INC COM	1,022,680	P
2002	ESS TECHNOLOGY INC COM	100,000	S	2002	ESS TECHNOLOGY INC COM	705,550	P
2002	EMAMIS COMMUNICATIONS CORP COM	2,000,000	S	2002	EMAMIS COMMUNICATIONS CORP COM	19,581,670	P
2002	EMAMIS COMMUNICATIONS CORP COM	300,000	S	2002	EMAMIS COMMUNICATIONS CORP COM	266,810	P
2002	JACKS PAC INC	500,000	S	2002	JACKS PAC INC	3,170,830	P
2002	K SWISS INC CL A	800,000	S	2002	K SWISS INC CL A	4,022,710	P
2002	K SWISS INC CL A	1,100,000	S	2002	K SWISS INC CL A	4,139,580	P
2002	MACDERMID INC	200,000	S	2002	MACDERMID INC	3,979,310	P
2002	MACDERMID INC	200,000	S	2002	MACDERMID INC	1,598,720	P
2002	PEGASUS COMMUNICATIONS CORP CL	1,000,000	S	2002	PEGASUS COMMUNICATIONS CORP CL	8,400,420	P
2002	PEGASUS COMMUNICATIONS CORP CL	1,500,000	S	2002	PEGASUS COMMUNICATIONS CORP CL	12,625,630	P
2002	PEGASUS COMMUNICATIONS CORP CL	200,000	S	2002	PEGASUS COMMUNICATIONS CORP CL	438,870	P
2002	SCRULLER HOMES INC CL A	700,000	S	2002	SCRULLER HOMES INC CL A	466,130	P
2002	SUPERIOR ENERGY SERVICES INC	300,000	S	2002	SUPERIOR ENERGY SERVICES INC	308,970	P
2002	SUPERIOR ENERGY SERVICES INC	1,100,000	S	2002	SUPERIOR ENERGY SERVICES INC	3,793,230	P
2002	TOWER AUTOMOTIVE INC	600,000	S	2002	TOWER AUTOMOTIVE INC	468,870	P
2002	TRIMBLE NAV LTD	700,000	S	2002	TRIMBLE NAV LTD	1,168,830	P
2002	TRIMBLE NAV LTD	600,000	S	2002	TRIMBLE NAV LTD	12,410,630	P
2002	TRIMBLE NAV LTD	600,000	S	2002	TRIMBLE NAV LTD	3,783,310	P
2002	U S INDS INC NEW COM	7,000,000	S	2002	U S INDS INC NEW COM	55,953,200	P
2002	YELLOW CORP COM	600,000	S	2002	YELLOW CORP COM	3,623,550	P
2002	YELLOW CORP COM	224,699,680	S	2002	YELLOW CORP COM	3,229,980	P
2002	SLO CLIENT CASH INVESTMENT TR	500,000	S	2002	SLO CLIENT CASH INVESTMENT TR	0,000	P
2002	IPC HOLDINGS LTD COM ADR	1,000,000	S	2002	IPC HOLDINGS LTD COM ADR	23,430	P
2002	IPC HOLDINGS LTD COM ADR	1,000,000	S	2002	IPC HOLDINGS LTD COM ADR	227,200	P
2002	ALLEN TELECOM INC COM	100,000	S	2002	ALLEN TELECOM INC COM	97,700	P
2002	ANDREW CORP COM	1,400,000	S	2002	ANDREW CORP COM	4,046,040	P
2002	ANDREW CORP COM	2,100,000	S	2002	ANDREW CORP COM	5,264,560	P
2002	CREDENCE SYS CORP	500,000	S	2002	CREDENCE SYS CORP	1,717,740	P
2002	CREDENCE SYS CORP	2,000,000	S	2002	CREDENCE SYS CORP	8,186,770	P
2002	FILENET CORP	600,000	S	2002	FILENET CORP	3,306,390	P
2002	JACKS PAC INC	200,000	S	2002	JACKS PAC INC	3,458,000	P
2002	JACKS PAC INC	500,000	S	2002	JACKS PAC INC	512,990	P
2002	MID ATLANTIC MED SVCS INC COM	900,000	S	2002	MID ATLANTIC MED SVCS INC COM	1,332,740	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	59523C107	MID ATLANTIC MED SVCS INC COM	100 0000 \$	07/12/01	07/23/01	07/30/01	2 017 92	1,954 85	83 07 P
SLOF2012002	705904100	PEGASUS COMMUNICATIONS CORP CL	1 100 0000 \$	03/15/01	07/23/01	07/30/01	13 981 00	23 100 00	-10 111 97 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	1 500 0000 \$	03/18/01	07/23/01	07/30/01	12 874 20	12 874 20	6 494 80 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	1 200 0000 \$	03/21/01	07/23/01	07/30/01	15 495 20	10 013 04	5 482 16 P
SLOF2012002	739508104	POWER-ONE INC COM	3 400 0000 \$	06/25/01	07/23/01	07/30/01	44 756 10	-40 906 76	3 649 34 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	1 100 0000 \$	06/05/01	07/23/01	07/30/01	14 822 77	11 549 23	3 273 54 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	2 200 0000 \$	06/08/01	07/23/01	07/30/01	33 681 12	25 273 00	8 408 12 P
SLOF2012002	912060108	U S INDS INC NEW COM	4 100 0000 \$	10/02/00	07/23/01	07/30/01	2 999 91	13 064 00	10 463 09 P
SLOF2012002	912060108	U S INDS INC NEW COM	1 000 0000 \$	12/06/00	07/23/01	07/30/01	1 999 91	7 304 30	5 304 37 P
SLOF2012002	912060108	U S INDS INC NEW COM	12 000 0000 \$	01/04/01	07/23/01	07/30/01	25 999 18	101 543 60	77 344 42 P
SLOF2012002	912060108	U S INDS INC NEW COM	600 0000 \$	04/27/01	07/23/01	07/30/01	1 199 96	3 532 36	2 152 60 P
SLOF2012002	912060108	U S INDS INC NEW COM	600 0000 \$	06/18/01	07/23/01	07/30/01	50 761 39	50 761 39	0 00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	53 963 6900 \$	06/23/01	07/23/01	07/30/01	53 963 69	53 963 69	0 00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	187 142 2700 \$	06/29/01	07/23/01	07/30/01	187 142 27	-187 142 27	0 00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	132 123 2100 \$	07/02/01	07/23/01	07/30/01	122 123 28	122 123 28	0 00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	137 406 2100 \$	07/05/01	07/23/01	07/30/01	137 406 28	-137 406 28	0 00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	115 703 3100 \$	07/06/01	07/23/01	07/30/01	115 703 31	-115 703 31	0 00 P
SLOF2012002	00738A106	ADTRAN INC	900 0000 \$	03/20/01	07/23/01	07/30/01	22 315 31	22 399 74	184 43 P
SLOF2012002	00738A106	ADTRAN INC	900 0000 \$	06/14/01	07/23/01	07/30/01	22 315 31	22 748 49	333 18 P
SLOF2012002	00738A106	ADTRAN INC	1 500 0000 \$	06/15/01	07/23/01	07/30/01	37 023 51	36 763 20	262 31 P
SLOF2012002	00738A106	ADTRAN INC	400 0000 \$	06/18/01	07/23/01	07/30/01	9 873 47	9 467 76	405 71 P
SLOF2012002	00738A106	ADTRAN INC	500 0000 \$	04/23/01	07/23/01	07/30/01	19 874 33	15 687 90	4 186 43 P
SLOF2012002	00738A106	ADTRAN INC	3 700 0000 \$	07/20/01	07/23/01	07/30/01	73 712 79	-64 746 30	10 966 49 P
SLOF2012002	004425108	ANDREW CORP COM	300 0000 \$	03/16/01	07/23/01	07/30/01	12 622 64	-11 254 48	169 16 P
SLOF2012002	109943109	BRUGGS & STRATTON CORP	800 0000 \$	06/22/01	07/23/01	07/30/01	33 891 32	-35 997 12	105 60 P
SLOF2012002	197294105	COLE KENNETH PRODTNS INC CL A	1 800 0000 \$	06/26/01	07/23/01	07/30/01	25 921 63	-24 899 00	922 63 P
SLOF2012002	197294105	COLE KENNETH PRODTNS INC CL A	1 300 0000 \$	06/28/01	07/23/01	07/30/01	9 589 87	-9 891 05	21 18 P
SLOF2012002	197294105	COLE KENNETH PRODTNS INC CL A	500 0000 \$	07/12/01	07/23/01	07/30/01	33 897 34	-32 714 29	1 183 25 P
SLOF2012002	197294105	COLE KENNETH PRODTNS INC CL A	1 700 0000 \$	07/28/01	07/23/01	07/30/01	2 915 74	2 092 87	822 87 P
SLOF2012002	197294105	ENRIS COMMUNICATIONS CORP COM	100 0000 \$	04/18/01	07/23/01	07/30/01	23 235 94	21 129 68	2 106 26 P
SLOF2012002	291323100	ENRIS COMMUNICATIONS CORP COM	800 0000 \$	04/19/01	07/23/01	07/30/01	11 662 97	10 800 00	862 97 P
SLOF2012002	291323100	ENRIS COMMUNICATIONS CORP COM	400 0000 \$	02/09/01	07/23/01	07/30/01	1 193 97	-1 133 00	31 97 P
SLOF2012002	291323100	ENRIS COMMUNICATIONS CORP COM	100 0000 \$	02/14/01	07/23/01	07/30/01	15 321 60	13 812 50	1 509 10 P
SLOF2012002	293828107	ENTRA VISION COMMUNICATIONS COR	200 0000 \$	04/20/01	07/23/01	07/30/01	2 662 77	2 730 04	-72 27 P
SLOF2012002	314469106	FILENET CORP	600 0000 \$	06/13/01	07/23/01	07/30/01	11 104 79	10 678 44	426 35 P
SLOF2012002	4702E106	JACKS PAC INC	1 100 0000 \$	07/19/01	07/23/01	07/30/01	20 351 78	18 492 43	1 863 35 P
SLOF2012002	4702E106	JACKS PAC INC	800 0000 \$	05/16/01	07/23/01	07/30/01	23 474 31	-20 160 00	3 314 31 P
SLOF2012002	4702E106	JACKS PAC INC	100 0000 \$	11/29/00	07/23/01	07/30/01	1 981 37	2 232 36	244 19 P
SLOF2012002	5708E102	MARATHA STEWART LIVING	500 0000 \$	12/19/00	07/23/01	07/30/01	9 584 87	-10 119 40	177 53 P
SLOF2012002	5708E102	MARATHA STEWART LIVING	100 0000 \$	05/18/01	07/23/01	07/30/01	1 918 24	2 318 26	-427 02 P
SLOF2012002	594901100	MICKLOS SYS INC COM	600 0000 \$	05/31/01	07/23/01	07/30/01	11 749 47	13 291 20	1 541 73 P
SLOF2012002	594901100	MICKLOS SYS INC COM	800 0000 \$	05/31/01	07/23/01	07/30/01	15 663 96	17 736 00	2 070 04 P
SLOF2012002	594901100	MICKLOS SYS INC COM	1 700 0000 \$	06/04/01	07/23/01	07/30/01	33 290 16	35 354 05	-2 063 89 P
SLOF2012002	59523C107	MID ATLANTIC MED SVCS INC COM	2 100 0000 \$	07/12/01	07/23/01	07/30/01	42 313 38	-40 631 85	1 681 73 P
SLOF2012002	59523C107	MID ATLANTIC MED SVCS INC COM	1 000 0000 \$	07/13/01	07/23/01	07/30/01	20 149 33	19 713 90	433 43 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	500 0000 \$	03/21/01	07/23/01	07/30/01	6 437 38	-4 172 10	2 265 48 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	200 0000 \$	06/11/01	07/23/01	07/30/01	2 610 27	2 366 84	243 43 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	2 700 0000 \$	06/21/01	07/23/01	07/30/01	35 231 68	31 913 08	3 318 60 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	1 400 0000 \$	06/28/01	07/23/01	07/30/01	14 271 91	16 779 70	1 497 21 P
SLOF2012002	710008108	ROXIO INC COM	1 000 0000 \$	07/18/01	07/23/01	07/30/01	13 051 36	11 179 40	1 871 96 P
SLOF2012002	710008108	ROXIO INC COM	600 0000 \$	05/17/01	07/23/01	07/30/01	9 257 03	-8 496 06	760 97 P
SLOF2012002	80188106	SCHULER HOMES INC CL A	500 0000 \$	06/29/01	07/23/01	07/30/01	49 080 83	-46 713 20	2 367 63 P
SLOF2012002	84137108	SUPERIOR ENERGY SERVICES INC	2 100 0000 \$	06/08/01	07/23/01	07/30/01	31 702 36	23 343 00	8 357 36 P
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	700 0000 \$	04/06/01	07/23/01	07/30/01	13 508 21	-9 163 21	4 344 93 P
SLOF2012002	894239106	TRUMBULL NAV LTD	264 937 5400 \$	07/06/01	07/23/01	07/30/01	264 937 54	-264 937 54	0 00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	276 354 5900 \$	07/09/01	07/23/01	07/30/01	276 354 09	276 354 09	0 00 P
SLOF2012002	00738A106	ADTRAN INC	800 0000 \$	06/11/01	07/23/01	07/30/01	19 580 33	18 933 52	1 027 81 P
SLOF2012002	00738A106	ADTRAN INC	300 0000 \$	06/20/01	07/23/01	07/30/01	7 486 23	-6 332 30	1 153 73 P
SLOF2012002	00738A106	ADTRAN INC	400 0000 \$	02/06/01	07/23/01	07/30/01	4 710 96	-4 820 00	-109 04 P
SLOF2012002	009569101	AIRBORNE INC COM	800 0000 \$	02/23/01	07/23/01	07/30/01	9 421 92	-7 995 12	1 426 80 P
SLOF2012002	034423109	AIRBORNE INC COM	700 0000 \$	07/20/01	07/23/01	07/30/01	4 244 18	7 461 44	782 74 P
SLOF2012002	034423109	ANDREW CORP COM	400 0000 \$	07/20/01	07/23/01	07/30/01	8 237 73	-6 999 60	1 238 13 P
SLOF2012002	034423109	ANDREW CORP COM	400 0000 \$	07/23/01	07/23/01	07/30/01	8 237 73	7 360 00	877 73 P
SLOF2012002	10943105	BOYNE & CO INC COM	800 0000 \$	02/15/01	07/23/01	07/30/01	9 498 72	7 920 00	1 578 72 P
SLOF2012002	126483103	CUNO INC COM	800 0000 \$	03/22/01	07/23/01	07/30/01	20 935 62	21 040 00	-44 31 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	319431100	FRIEDMAN BILLINGS RAMSEY GROUP	1 100 0000 S	06/01/01	07/31/01	08/02/01	7,534.74	-4,653.00	879.74 P
SLOF2012002	615394202	MOOG INC CL A	600 0000 S	06/20/01	07/31/01	08/03/01	20,553.03	21,216.00	-662.97 P
SLOF2012002	777392702	ROCK TECH CO CL A	1 100 0000 S	06/21/01	07/31/01	08/03/01	13,124.49	13,774.75	1,349.74 P
SLOF2012002	821966306	SMUCKER J M CO COM	400 0000 S	06/19/01	07/31/01	08/03/01	10,906.79	9,571.00	978.79 P
SLOF2012002	871873105	SYSTEMS & COMPUTER TECHNOLOGY	400 0000 S	07/25/01	07/31/01	08/03/01	5,209.38	-4,251.56	977.02 P
SLOF2012002	871873105	SYSTEMS & COMPUTER TECHNOLOGY	100 0000 S	07/26/01	07/31/01	08/03/01	1,302.35	1 148.00	154.35 P
SLOF2012002	871873105	TECHNITROL INC	100 0000 S	07/17/01	07/31/01	08/03/01	2,608.79	2,374.50	234.29 P
SLOF2012002	871873105	TECHNITROL INC	300 0000 S	07/23/01	07/31/01	08/03/01	5,217.58	-4,568.48	649.10 P
SLOF2012002	871873105	TECHNITROL INC	100 0000 S	07/23/01	07/31/01	08/03/01	1,801.02	2 024.56	216.54 P
SLOF2012002	92047K107	VALUEVISION INTL INC CL A	100 0000 S	05/23/01	07/31/01	08/03/01	14,656.15	15 128.89	2,472.76 P
SLOF2012002	92047K107	VALUEVISION INTL INC CL A	700 0000 S	05/29/01	07/31/01	08/03/01	1 808.02	2 113.02	305.00 P
SLOF2012002	92047K107	VALUEVISION INTL INC CL A	100 0000 S	04/23/01	07/31/01	08/03/01	22,003.76	17 675.00	4,330.76 P
SLOF2012002	981509101	YELLOW CORP COM	51 672,3100 S	07/09/01	07/31/01	08/03/01	51 672.28	51 672.28	0.00 P
SLOF2012002	994182802	SLO CLIENT CASH INVESTMENT TR	100 0000 S	06/19/01	08/01/01	08/06/01	1,229.69	1 629.22	200.47 P
SLOF2012002	06378105	FRESH DEL MONTE PRODUCE	600 0000 S	06/20/01	08/01/01	08/06/01	7,378.13	-6,239.22	1 131.91 P
SLOF2012002	06378105	FRESH DEL MONTE PRODUCE	1 000 0000 S	06/22/01	08/01/01	08/06/01	12,296.89	10 694.60	1 602.29 P
SLOF2012002	06378105	FRESH DEL MONTE PRODUCE	1 600 0000 S	06/27/01	08/01/01	08/06/01	19 675.02	17 593.64	2 081.38 P
SLOF2012002	06378105	FRESH DEL MONTE PRODUCE	2 200 0000 S	07/12/01	08/01/01	08/06/01	27 033.15	-25 979.58	1 073.57 P
SLOF2012002	06378105	FRESH DEL MONTE PRODUCE	400 0000 S	06/21/01	08/01/01	08/06/01	9 819.27	8 004.28	1 814.99 P
SLOF2012002	00738A106	ADTRAN INC	400 0000 S	06/26/01	08/01/01	08/06/01	9 819.27	7 443.52	2 373.75 P
SLOF2012002	00738A106	ADTRAN INC	200 0000 S	06/26/01	08/01/01	08/06/01	4,909.64	-3 801.34	1 108.30 P
SLOF2012002	00738A106	ADTRAN INC	2 500 0000 S	08/21/00	08/01/01	08/06/01	27 719.39	23 027.75	4 691.64 P
SLOF2012002	008916108	AGRIUM INC COM	1 700 0000 S	02/21/01	08/01/01	08/06/01	17 489.18	-21,547.00	-4 457.82 P
SLOF2012002	008916108	AGRIUM INC COM	600 0000 S	02/27/01	08/01/01	08/06/01	7 898.33	-8,940.90	-1 042.53 P
SLOF2012002	01081108	ALLEN TELECOM INC COM	500 0000 S	04/23/01	08/01/01	08/06/01	10 469.63	-6,569.70	3 899.93 P
SLOF2012002	024981103	AMERICAN AXLE & MFG HLDGS INC	700 0000 S	07/17/01	08/01/01	08/06/01	13,930.53	13,238.00	692.53 P
SLOF2012002	03978102	ARCH CHEMICAL INC COM	400 0000 S	07/23/01	08/01/01	08/06/01	9 979.87	-9,224.00	755.87 P
SLOF2012002	20176E108	EDWARDS LIFE SCIENCES CORP COM	1 300 0000 S	07/24/01	08/01/01	08/06/01	32 434.56	30,223.00	2,209.56 P
SLOF2012002	20176E108	EDWARDS LIFE SCIENCES CORP COM	400 0000 S	07/26/01	08/01/01	08/06/01	7 484.90	7 113.93	370.97 P
SLOF2012002	20176E108	EDWARDS LIFE SCIENCES CORP COM	300 0000 S	07/26/01	08/01/01	08/06/01	4 976.19	-4 120.00	856.19 P
SLOF2012002	29182R107	ENTRAVISION COMMUNICATIONS COR	400 0000 S	02/21/01	08/01/01	08/06/01	22,215.33	-15,393.06	6,822.27 P
SLOF2012002	413084109	HAUMAN INTL INDS INC NEW COM	600 0000 S	03/29/01	08/01/01	08/06/01	14 134.46	13,536.00	598.46 P
SLOF2012002	481138105	JOURNAL REGISTER CO COM	900 0000 S	07/17/01	08/01/01	08/06/01	7 628.72	1 144.10 P	1 144.10 P
SLOF2012002	481138105	JOURNAL REGISTER CO COM	400 0000 S	07/23/01	08/01/01	08/06/01	30 613.82	50,271.93	19 657.73 P
SLOF2012002	481138105	JOURNAL REGISTER CO COM	3,500 0000 S	05/02/01	08/01/01	08/06/01	30 613.82	31 013.05	191.99 P
SLOF2012002	612983106	MONTANA PWR CO COM	1 500 0000 S	07/02/01	08/01/01	08/06/01	4 949.83	5 622.70	-672.87 P
SLOF2012002	63232102	OCEANEERING INTL INC COM	1 000 0000 S	07/10/01	08/01/01	08/06/01	5 939.80	-6 168.56	-928.76 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1 200 0000 S	05/21/01	08/01/01	08/06/01	14 684.29	-9 178.62	5 505.67 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1 100 0000 S	07/23/01	08/01/01	08/06/01	10 679.48	-6 696.72	3 982.76 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	800 0000 S	05/22/01	08/01/01	08/06/01	24 591.26	-19 114.00	5 477.26 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	3 800 0000 S	07/26/01	08/01/01	08/06/01	4 979.83	-4 997.00	317.83 P
SLOF2012002	862112103	STORAGE NETWORKS INC OC COM	400 0000 S	07/26/01	08/01/01	08/06/01	15 565.34	-13 705.44	1 859.90 P
SLOF2012002	871873105	SYSTEMS & COMPUTER TECHNOLOGY	600 0000 S	07/25/01	08/01/01	08/06/01	15 565.34	14 544.68	1 020.66 P
SLOF2012002	871873105	TECHNITROL INC	600 0000 S	07/26/01	08/01/01	08/06/01	15 565.34	14 544.68	1 020.66 P
SLOF2012002	871873105	TECHNITROL INC	1 000 0000 S	07/19/01	08/01/01	08/06/01	23 839.20	22,350.00	1,279.20 P
SLOF2012002	88942106	TOLLGRADE COMMUNICATION INC	1 000 0000 S	07/23/01	08/01/01	08/06/01	23 839.20	22,123.80	1 705.40 P
SLOF2012002	88942106	TOLLGRADE COMMUNICATION INC	300 0000 S	07/24/01	08/01/01	08/06/01	7 148.76	-6 100.19	348.57 P
SLOF2012002	88942106	TOLLGRADE COMMUNICATION INC	500 0000 S	04/03/01	08/01/01	08/06/01	9,542.31	-8,250.00	1,292.31 P
SLOF2012002	896391100	TRIMBLE NAV LTD	200 0000 S	05/22/01	08/01/01	08/06/01	6 883.83	-4 353.48	-49 63 P
SLOF2012002	92047K107	VALVEVISION INTL INC CL A	400 0000 S	05/29/01	08/01/01	08/06/01	7 223.75	-8 452.08	1 228.33 P
SLOF2012002	92047K107	VALVEVISION INTL INC CL A	1 300 0000 S	07/26/01	08/01/01	08/06/01	44 482.14	-40,798.42	7 683.72 P
SLOF2012002	922207105	ACTEL CORP COM	1 300 0000 S	08/01/01	08/02/01	08/07/01	30 630.30	29 837.00	763.30 P
SLOF2012002	004934105	ADCOM CORP COM	100 0000 S	06/26/01	08/02/01	08/07/01	9 199.69	8 651.52	548.17 P
SLOF2012002	005123105	ADCOM CORP COM	100 0000 S	06/26/01	08/02/01	08/07/01	19,394.87	15,203.36	4 189.51 P
SLOF2012002	00738A106	ADTRAN INC	300 0000 S	06/27/01	08/02/01	08/07/01	7 273.08	-5 483.32	1 589.76 P
SLOF2012002	00738A106	ADTRAN INC	600 0000 S	06/27/01	08/02/01	08/07/01	14 546.15	-11,377.20	3 168.95 P
SLOF2012002	00738A106	ADTRAN INC	800 0000 S	02/27/01	08/02/01	08/07/01	10 481.80	11,921.20	1 439.40 P
SLOF2012002	01081108	ALLEN TELECOM INC COM	800 0000 S	06/15/01	08/02/01	08/07/01	18 879.37	15,976.64	2,904.73 P
SLOF2012002	126501105	CYS CORP	1 000 0000 S	06/18/01	08/02/01	08/07/01	25,599.21	-19 139.70	4 459.51 P
SLOF2012002	126501105	CYS CORP	800 0000 S	06/19/01	08/02/01	08/07/01	18 879.37	-15 193.28	3 686.09 P
SLOF2012002	126501105	CYS CORP	1 200 0000 S	06/15/01	08/02/01	08/07/01	21,762.84	2,762.84	2,762.84 P
SLOF2012002	267025101	DTM COM INDS INC	1 500 0000 S	04/19/01	08/02/01	08/07/01	47 079.83	-40,500.00	6 579.83 P
SLOF2012002	291252103	ENRIS COMMUNICATIONS CORP COM	200 0000 S	02/21/01	08/02/01	08/07/01	2 487.92	2 060.00	427.92 P
SLOF2012002	291252103	ENRIS COMMUNICATIONS CORP COM	400 0000 S	02/27/01	08/02/01	08/07/01	4 975.83	-4 140.00	835.83 P
SLOF2012002	291252103	ENRIS COMMUNICATIONS CORP COM	400 0000 S	05/03/01	08/02/01	08/07/01	10 832.11	9 600.00	1,232.11 P
SLOF2012002	310823204	FISHER SCIENTIFIC INTL INC COM	200 0000 S	05/03/01	08/02/01	08/07/01	5 416.06	5 415.52	0.54 P
SLOF2012002	310823204	FISHER SCIENTIFIC INTL INC COM							





Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	81763101	SENSOROMATIC ELECTRICS CORP COM	600 0000 S	07/24/01	08/08/01	13,769.54	-8,410.74	5,338.80 P
SLOF2012002	8321696306	SMUCKER J M CO COM	2,000 0000 S	06/19/01	08/08/01	54,191.19	-49,890.00	4,301.19 P
SLOF2012002	8381191000	STEEL DYNAMICS INC COM	500 0000 S	02/01/01	08/08/01	5,514.20	1,137.94 P	1,137.94 P
SLOF2012002	8381191000	STEEL DYNAMICS INC COM	900 0000 S	04/10/01	08/08/01	11,973.92	10,663.00	1,310.92 P
SLOF2012002	8381191000	STEEL DYNAMICS INC COM	1,700 0000 S	04/27/01	08/08/01	49,226.12	50,989.70	-1,763.58 P
SLOF2012002	8381191000	STEEL DYNAMICS INC COM	3,000 0000 S	06/03/01	08/08/01	13,304.36	-14,378.00	1,073.64 P
SLOF2012002	8415631009	STOLT NIELSEN SA COM ADK	200 0000 S	06/06/01	08/08/01	2,660.87	2,884.00	-223.13 P
SLOF2012002	8415631009	STOLT NIELSEN SA COM ADK	1,000 0000 S	04/03/01	08/08/01	1,759.94	-6,720.60	319.16 P
SLOF2012002	8415631009	STOLT NIELSEN SA COM ADK	400 0000 S	04/03/01	08/08/01	7,039.76	-8,036.00	123.69 P
SLOF2012002	8415631009	STOLT NIELSEN SA COM ADK	700 0000 S	07/26/01	08/08/01	8,159.69	-9,121.49	1,383.18 P
SLOF2012002	881609101	TESORO PETE CORP	700 0000 S	06/19/01	08/08/01	7,731.21	14,424.00	-282.02 P
SLOF2012002	9203351004	VALSPAR CORP	1,000 0000 S	06/04/01	08/08/01	3,356.89	-3,535.91	-996.43 P
SLOF2012002	9203351004	VALSPAR CORP	400 0000 S	08/03/01	08/08/01	13,427.53	20,497.60	-6,915.02 P
SLOF2012002	9203351004	VALSPAR CORP	1,600 0000 S	08/03/01	08/08/01	10,186.93	15,671.88	5,484.95 P
SLOF2012002	9203351004	VALSPAR CORP	1,200 0000 S	03/17/01	08/08/01	3,395.64	5,173.68	1,780.04 P
SLOF2012002	9203351004	VALSPAR CORP	400 0000 S	03/18/01	08/08/01	848.91	1,334.57	-485.66 P
SLOF2012002	9203351004	VALSPAR CORP	100 0000 S	07/10/01	08/08/01	8,898.88	-24,324.28	506.37 P
SLOF2012002	9203351004	VALSPAR CORP	2,200 0000 S	06/27/01	08/08/01	24,017.91	2,237.42	-33.97 P
SLOF2012002	9203351004	VALSPAR CORP	200 0000 S	06/28/01	08/08/01	2,183.45	1,313.94	632.16 P
SLOF2012002	9203351004	VALSPAR CORP	100 0000 S	04/23/01	08/08/01	1,966.10	3,264.00	2,600.42 P
SLOF2012002	9203351004	VALSPAR CORP	400 0000 S	07/18/01	08/08/01	7,854.42	-19,328.98	-4,972.92 P
SLOF2012002	9203351004	VALSPAR CORP	1,100 0000 S	07/18/01	08/08/01	14,336.06	9,071.10	1,240.51 P
SLOF2012002	9203351004	VALSPAR CORP	600 0000 S	07/19/01	08/08/01	7,830.58	9,084.23	1,466.84 P
SLOF2012002	9203351004	VALSPAR CORP	900 0000 S	10/10/00	08/08/01	10,341.07	-31,447.44	193.33 P
SLOF2012002	9203351004	VALSPAR CORP	1,900 0000 S	05/08/01	08/08/01	31,252.11	32,653.10	11,453.66 P
SLOF2012002	9203351004	VALSPAR CORP	1,000 0000 S	07/29/01	08/08/01	37,168.76	33,276.22	16,676.04 P
SLOF2012002	9203351004	VALSPAR CORP	400 0000 S	03/20/01	08/08/01	23,976.13	-17,816.03	8,160.08 P
SLOF2012002	9203351004	VALSPAR CORP	700 0000 S	04/02/01	08/08/01	7,421.75	3,033.68	2,381.07 P
SLOF2012002	9203351004	VALSPAR CORP	200 0000 S	04/03/01	08/08/01	11,824.30	18,386.30	4,561.80 P
SLOF2012002	9203351004	VALSPAR CORP	1,000 0000 S	06/05/01	08/08/01	11,824.30	23,395.32	-8,023.47 P
SLOF2012002	9203351004	VALSPAR CORP	1,300 0000 S	06/06/01	08/08/01	13,371.85	26,061.40	-4,181.94 P
SLOF2012002	9203351004	VALSPAR CORP	2,000 0000 S	06/19/01	08/08/01	21,919.48	34,066.00	3,689.59 P
SLOF2012002	9203351004	VALSPAR CORP	700 0000 S	06/03/01	08/08/01	32,370.41	-9,341.99	-3,419.21 P
SLOF2012002	9203351004	VALSPAR CORP	1,000 0000 S	03/22/01	08/08/01	5,922.78	-434,163.93	0.00 P
SLOF2012002	9203351004	VALSPAR CORP	156,162,930.00 S	07/10/01	08/08/01	856,162.93	-4,474.84	128.93 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	400 0000 S	06/28/01	08/08/01	4,345.89	1,252.22	163.75 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	100 0000 S	08/10/01	08/08/01	1,086.47	1,250.32	2,413.98 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	400 0000 S	04/23/01	08/08/01	14,964.30	39,243.28	-4,391.54 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	1,400 0000 S	03/16/01	08/08/01	32,846.74	20,983.91	40.76 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	1,100 0000 S	06/18/01	08/08/01	21,004.67	2,020.94	328.64 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	300 0000 S	10/10/00	08/08/01	2,347.58	1,191.39	17.60 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	100 0000 S	05/01/01	08/08/01	1,173.79	9,481.08	1,426.79 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	600 0000 S	01/09/01	08/08/01	10,907.87	21,991.30	1,983.53 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	1,100 0000 S	01/17/01	08/08/01	19,997.77	-10,154.82	1,958.60 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	1,300 0000 S	04/19/01	08/08/01	8,196.22	13,922.16	1,241.93 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	1,400 0000 S	04/19/01	08/08/01	12,480.21	2,493.55	141.36 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	100 0000 S	05/02/01	08/08/01	2,634.91	-4,185.45	2,333.63 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	500 0000 S	03/22/01	08/08/01	6,539.08	1,661.34 P	1,661.34 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	200 0000 S	05/24/01	08/08/01	5,231.26	-3,569.72	1,266.53 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	700 0000 S	06/12/01	08/08/01	7,566.74	-6,300.21	-416.58 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	1,100 0000 S	06/27/01	08/08/01	13,338.17	13,774.75	779.17 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	1,000 0000 S	07/10/01	08/08/01	3,799.87	-4,579.04	119.36 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	300 0000 S	08/07/01	08/08/01	1,424.95	-1,344.31	1,153.63 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	500 0000 S	08/07/01	08/08/01	6,539.08	26,865.00	1,872.84 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	1,400 0000 S	04/10/01	08/08/01	3,833.71	26,865.00	2,084.27 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	1,400 0000 S	04/27/01	08/08/01	28,035.54	23,267.90	2,770.64 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	237 0000 S	08/07/01	08/08/01	10,315.44	12,462.64	2,107.20 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	363 0000 S	03/16/01	08/08/01	15,860.86	18,611.01	2,750.15 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	1,400 0000 S	07/26/01	08/08/01	15,999.48	16,072.00	-672.52 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	700 0000 S	06/19/01	08/08/01	7,577.38	9,121.49	-1,544.11 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	800 0000 S	06/21/01	08/08/01	8,659.87	10,374.00	1,714.13 P
SLOF2012002	9941021002	WALBASH NATL CORP COM	600 0000 S	06/06/01	08/08/01	13,315.92	11,200.02	2,315.90 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	92055104	VALSPAR CORP	400 0000 S	06/05/01	08/10/01	12,436.93	14,424.00	1,987.07 P
SLOF2012002	929566107	WABASH NATL CORP COM	400 0000 S	05/22/01	08/10/01	5,331.61	5,331.28	1,999.60 P
SLOF2012002	915099108	YELLOW CORP COM	700 0000 S	04/23/01	08/10/01	17,155.80	12,372.50	4,783.30 P
SLOF2012002	945999108	YELLOW CORP COM	900 0000 S	06/12/01	08/10/01	22,097.45	16,166.52	5,930.93 P
SLOF2012002	001084102	AGCO CORP COM	2,200 0000 S	11/02/00	08/13/01	23,504.75	25,271.25	1,766.50 P
SLOF2012002	001084102	AGCO CORP COM	200 0000 S	07/24/01	08/13/01	3,306.46	2,063.89	1,242.57 P
SLOF2012002	005125109	ACXION CORP COM	300 0000 S	06/29/01	08/13/01	42,983.97	38,526.61	4,457.36 P
SLOF2012002	005125109	ACXION CORP COM	900 0000 S	07/11/01	08/13/01	9,919.31	9,257.46	661.85 P
SLOF2012002	005125109	ACXION CORP COM	1,700 0000 S	07/28/01	08/13/01	31,523.43	32,305.50	1,217.93 P
SLOF2012002	00752108	ADVANCED DIGITAL INFORMATION	500 0000 S	04/20/01	08/13/01	9,575.53	8,922.55	652.98 P
SLOF2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	100 0000 S	01/20/01	08/13/01	1,664.04	1,700.00	-35.96 P
SLOF2012002	039872106	AREA BANCSHARES CORP NEW COM	100 0000 S	02/09/01	08/13/01	9,984.27	9,975.00	9.27 P
SLOF2012002	039872106	AREA BANCSHARES CORP NEW COM	600 0000 S	04/07/01	08/13/01	31,842.43	28,338.30	3,504.13 P
SLOF2012002	15496108	CHAMPION ENTERPRISES INC COM	100 0000 S	03/16/01	08/13/01	16,459.13	19,622.64	1,018.51 P
SLOF2012002	235392108	CREDENCE SYS CORP	800 0000 S	05/16/01	08/13/01	29,161.63	28,143.00	1,018.63 P
SLOF2012002	232820100	CYTEC INDS INC COM	900 0000 S	06/03/01	08/13/01	9,649.67	11,448.40	1,798.73 P
SLOF2012002	248235100	ECI TELECOM LTD ORD	2,000 0000 S	05/01/01	08/13/01	18,548.65	19,062.24	513.59 P
SLOF2012002	319829107	FIRST CONAWALTH FINL CORP PA	1,600 0000 S	03/01/01	08/13/01	9,074.09	9,991.50	917.41 P
SLOF2012002	456658106	INFOCUS CORP COM	500 0000 S	05/18/01	08/13/01	4,022.26	3,505.47	516.79 P
SLOF2012002	514966102	LANCE INC	300 0000 S	04/19/01	08/13/01	1,799.94	1,988.88	188.94 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	200 0000 S	04/20/01	08/13/01	10,799.94	-12,583.88	1,844.24 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	1,200 0000 S	04/10/01	08/13/01	7,874.73	7,605.00	269.73 P
SLOF2012002	68003107	OLD NATIONAL BANCORP IND	500 0000 S	05/15/01	08/13/01	26,048.64	-28,827.12	2,778.48 P
SLOF2012002	701081101	PARKER DRILLING CO COM	900 0000 S	07/11/01	08/13/01	4,186.39	-4,347.00	1,661.61 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1,000 0000 S	07/23/01	08/13/01	4,651.54	-4,799.40	1,476.66 P
SLOF2012002	701081101	PARKER DRILLING CO COM	1,200 0000 S	05/21/01	08/13/01	9,787.47	-14,229.84	4,442.37 P
SLOF2012002	703221109	PECO II INC COM	1,000 0000 S	04/27/01	08/13/01	19,205.33	18,137.20	1,068.13 P
SLOF2012002	781349108	RYDER SYS INC COM	500 0000 S	04/27/01	08/13/01	9,978.71	9,024.25	954.46 P
SLOF2012002	81725108	SENIANT TECHNOLOGIES CORP COM	600 0000 S	04/06/01	08/13/01	8,632.00	8,632.00	0.00 P
SLOF2012002	818119100	STEEL DYNAMICS INC COM	500 0000 S	04/20/01	08/13/01	8,299.72	8,400.75	101.03 P
SLOF2012002	861563109	STOLT-NIELSEN SA COM ADR	100 0000 S	06/21/01	08/13/01	3,655.71	10,374.00	1,718.29 P
SLOF2012002	881609101	TESORO PETE CORP	400 0000 S	06/29/01	08/13/01	4,327.83	-4,953.20	-607.35 P
SLOF2012002	891163103	UNITED NATL INC	1,400 0000 S	05/22/01	08/13/01	30,883.77	26,133.38	4,750.39 P
SLOF2012002	929566107	WABASH NATL CORP COM	500 0000 S	06/12/01	08/13/01	7,199.76	6,672.85	526.91 P
SLOF2012002	949339101	YELLOW CORP COM	300 0000 S	02/15/01	08/14/01	29,983.99	30,857.19	873.20 P
SLOF2012002	949339101	YELLOW CORP COM	1,300 0000 S	05/23/01	08/14/01	4,609.85	-4,500.00	109.85 P
SLOF2012002	949339101	YELLOW CORP COM	200 0000 S	11/28/00	08/14/01	10,076.76	10,187.80	109.04 P
SLOF2012002	001084102	AGCO CORP COM	1,000 0000 S	07/40/01	08/14/01	21,494.93	24,219.49	2,724.56 P
SLOF2012002	005125109	ACXION CORP COM	1,900 0000 S	07/28/01	08/14/01	8,617.69	-8,375.50	242.19 P
SLOF2012002	00752108	ADVANCED DIGITAL INFORMATION	700 0000 S	07/23/01	08/14/01	27,084.17	26,389.20	694.97 P
SLOF2012002	00752108	ADVANCED DIGITAL INFORMATION	2,300 0000 S	04/23/01	08/14/01	3,729.87	5,221.20	1,491.33 P
SLOF2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	300 0000 S	04/20/01	08/14/01	21,009.51	19,629.61	1,379.90 P
SLOF2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	1,100 0000 S	04/20/01	08/14/01	19,115.96	17,130.00	1,985.96 P
SLOF2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	600 0000 S	04/07/01	08/14/01	23,843.20	29,433.96	5,590.76 P
SLOF2012002	018115108	ANNTA YLON STORES CORP COM	1,200 0000 S	05/16/01	08/14/01	1,578.41	9,991.50	8,413.09 P
SLOF2012002	235392108	CREDENCE SYS CORP	500 0000 S	01/17/01	08/14/01	15,441.14	18,295.38	2,854.24 P
SLOF2012002	456658106	INFOCUS CORP COM	900 0000 S	05/21/01	08/14/01	5,646.47	9,060.30	3,413.83 P
SLOF2012002	512226107	LIGHTBRIDGE INC	600 0000 S	06/20/00	08/14/01	11,237.34	19,240.60	8,003.26 P
SLOF2012002	979911106	MIDWEST EXPRESS HLDGS INC	900 0000 S	07/07/00	08/14/01	16,299.85	19,273.60	2,973.75 P
SLOF2012002	979911106	MIDWEST EXPRESS HLDGS INC	100 0000 S	05/15/01	08/14/01	57,803.07	55,770.00	2,033.07 P
SLOF2012002	68003107	OLD NATIONAL BANCORP IND	2,300 0000 S	05/15/01	08/14/01	2,308.58	1,926.00	382.58 P
SLOF2012002	70322A101	PATHMARK STORES INC NEW COM	100 0000 S	05/17/01	08/14/01	36,937.33	-34,098.40	2,838.93 P
SLOF2012002	70322A101	PATHMARK STORES INC NEW COM	1,600 0000 S	05/18/01	08/14/01	9,234.33	8,541.24	693.09 P
SLOF2012002	70322A101	PATHMARK STORES INC NEW COM	400 0000 S	05/18/01	08/14/01	826.22	1,185.82	359.60 P
SLOF2012002	703221109	PECO II INC COM	700 0000 S	06/15/01	08/14/01	5,783.55	5,263.26	520.29 P
SLOF2012002	703221109	PECO II INC COM	400 0000 S	05/24/01	08/14/01	4,518.41	-3,569.72	948.69 P
SLOF2012002	713778109	PEP BOYS MANNY MOE & JACK COM	1,600 0000 S	05/23/01	08/14/01	18,073.63	15,210.72	2,862.91 P
SLOF2012002	713778109	PEP BOYS MANNY MOE & JACK COM	900 0000 S	03/29/01	08/14/01	10,166.42	-4,543.86	1,620.56 P
SLOF2012002	713778109	PEP BOYS MANNY MOE & JACK COM	500 0000 S	02/09/01	08/14/01	6,059.79	5,030.00	1,029.79 P
SLOF2012002	81782609	7 ELEVEN INC COM NEW	200 0000 S	02/09/01	08/14/01	2,423.92	2,082.10	341.82 P
SLOF2012002	81782609	7 ELEVEN INC COM NEW	900 0000 S	06/29/01	08/14/01	12,733.49	10,800.00	1,933.49 P
SLOF2012002	858145203	STEELCASE INC CL A	2,900 0000 S	07/02/01	08/14/01	41,070.14	34,800.00	6,270.14 P
SLOF2012002	858145203	STEELCASE INC CL A	800 0000 S	07/23/01	08/14/01	11,318.66	11,129.44	189.22 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	631153103	STEELCASE INC CL A	600 0000 \$	07/24/01	08/09/01	08/14/01	8 488 99	-8 253 24	235 75 P
SLOF2012002	631153203	STELCASE INC CL A	400 0000 \$	07/26/01	08/09/01	08/14/01	5 659 33	5 595 88	63 45 P
SLOF2012002	811609101	TESORO PETE CORP	500 0000 \$	06/29/01	08/09/01	08/14/01	5 378 42	-6 169 00	790 38 P
SLOF2012002	811609101	TESORO PETE CORP	1 200 0000 \$	07/02/01	08/09/01	08/14/01	12 908 20	14 916 12	2 007 92 P
SLOF2012002	929353104	VALSPAR CORP	1 300 0000 \$	06/05/01	08/09/01	08/14/01	42 508 12	-46 878 00	4 439 88 P
SLOF2012002	929356107	WABASH NATL CORP COM	1 000 0000 \$	05/22/01	08/09/01	08/14/01	821 49	-1 334 57	-513 08 P
SLOF2012002	929356107	WABASH NATL CORP COM	500 0000 \$	06/30/01	08/09/01	08/14/01	4 107 46	-6 088 30	-1 980 84 P
SLOF2012002	929356107	WABASH NATL CORP COM	800 0000 \$	06/30/01	08/09/01	08/14/01	6 571 94	9 237 04	2 665 10 P
SLOF2012002	001084102	AGCO CORP COM	1 900 0000 \$	11/28/00	08/10/01	08/15/01	19 056 74	19 353 02	-296 28 P
SLOF2012002	001084102	AGCO CORP COM	1 000 0000 \$	12/08/00	08/10/01	08/15/01	10 029 86	10 053 50	23 64 P
SLOF2012002	001084102	AGCO CORP COM	1 200 0000 \$	13/27/00	08/10/01	08/15/01	12 025 84	-502 24 P	-502 24 P
SLOF2012002	001125109	ACXION CORP COM	200 0000 \$	07/24/01	08/10/01	08/15/01	2 549 42	-2 10 24 P	-2 10 24 P
SLOF2012002	001125109	ACXION CORP COM	3 300 0000 \$	07/26/01	08/10/01	08/15/01	38 296 50	-37 218 38	1 078 12 P
SLOF2012002	007325108	ADVANCED DIGITAL INFORMATION	900 0000 \$	07/23/01	08/10/01	08/15/01	11 069 63	9 977 40	1 092 23 P
SLOF2012002	007325108	ADVANCED DIGITAL INFORMATION	1 000 0000 \$	07/24/01	08/10/01	08/15/01	14 008 93	-1 123 14	8 027 82 P
SLOF2012002	156431108	CENTURY ALUM CO COM	1 000 0000 \$	07/13/01	08/10/01	08/15/01	14 008 93	-19 831 30	5 822 37 P
SLOF2012002	164431108	CENTURY ALUM CO COM	700 0000 \$	07/16/01	08/10/01	08/15/01	9 806 23	-13 713 00	3 906 75 P
SLOF2012002	234820100	CYTEC INDS INC COM	300 0000 \$	01/25/01	08/10/01	08/15/01	9 333 17	-9 381 00	152 17 P
SLOF2012002	234820100	CYTEC INDS INC COM	300 0000 \$	01/26/01	08/10/01	08/15/01	9 333 17	9 314 91	218 26 P
SLOF2012002	29382R107	ENTRAVISION COMMUNICATIONS COR	1 300 0000 \$	02/27/01	08/10/01	08/15/01	16 829 49	-13 453 00	3 374 49 P
SLOF2012002	29382R107	ENTRAVISION COMMUNICATIONS COR	1 100 0000 \$	03/09/01	08/10/01	08/15/01	14 240 34	7 863 60	6 376 66 P
SLOF2012002	67102106	OAK TECHNOLOGIES INC COM	1 200 0000 \$	04/20/01	08/10/01	08/15/01	10 799 64	12 683 88	-1 884 24 P
SLOF2012002	67102106	OAK TECHNOLOGIES INC COM	3 100 0000 \$	04/23/01	08/10/01	08/15/01	27 099 07	31 434 21	-3 535 24 P
SLOF2012002	67102106	PEP BOYS MAINT MOBE & JACK COM	900 0000 \$	05/29/01	08/10/01	08/15/01	10 621 35	8 543 86	2 075 49 P
SLOF2012002	817826309	7 ELEVEN INC COM NEW	700 0000 \$	02/12/01	08/10/01	08/15/01	8 438 14	7 287 33	1 150 79 P
SLOF2012002	817826309	7 ELEVEN INC COM NEW	600 0000 \$	06/06/01	08/10/01	08/15/01	12 889 58	-11 200 02	1 489 56 P
SLOF2012002	911163103	UNITED NATL INC	600 0000 \$	06/07/01	08/10/01	08/15/01	38 068 73	-34 056 36	4 012 37 P
SLOF2012002	911163103	UNITED NATL INC	1 800 0000 \$	07/03/01	08/10/01	08/15/01	52 293 47	-47 880 00	4 413 47 P
SLOF2012002	91307C102	UNITED THERAPEUTICS CORP DEL	600 0000 \$	06/05/01	08/10/01	08/15/01	19 763 34	-21 636 00	-1 872 66 P
SLOF2012002	920351504	VALSPAR CORP	100 0000 \$	06/19/01	08/10/01	08/15/01	2 277 49	1 732 50	544 99 P
SLOF2012002	983509108	YELLOW CORP COM	700 0000 \$	06/12/01	08/10/01	08/15/01	15 942 46	12 573 96	3 368 50 P
SLOF2012002	983509108	YELLOW CORP COM	37 637 7700 \$	07/11/01	08/10/01	08/15/01	37 637 77	0 00 P	0 00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	213 432 8300 \$	07/11/01	08/10/01	08/15/01	213 432 83	213 432 83	0 00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	600 0000 \$	04/23/01	08/13/01	08/16/01	11 359 84	-10 442 40	917 44 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	700 0000 \$	02/09/01	08/13/01	08/16/01	11 726 28	11 637 50	88 78 P
SLOF2012002	039872106	AREA BANKSHARES CORP NEW COM	900 0000 \$	04/24/01	08/13/01	08/16/01	14 831 68	16 748 28	1 916 60 P
SLOF2012002	138711101	CHAMPIONSHIP AUTO RACING TEAM	1 000 0000 \$	04/25/01	08/13/01	08/16/01	32 619 60	32 619 60	1 397 05 P
SLOF2012002	234820100	CYTEC INDS INC COM	200 0000 \$	04/27/01	08/13/01	08/16/01	6 246 51	-6 603 78	357 27 P
SLOF2012002	234820100	CYTEC INDS INC COM	700 0000 \$	01/26/01	08/13/01	08/16/01	21 734 79	12 800 00	8 937 79 P
SLOF2012002	234820100	CYTEC INDS INC COM	2 400 0000 \$	06/05/01	08/13/01	08/16/01	11 039 63	13 738 08	2 694 45 P
SLOF2012002	282521800	ECI TELECOM LTD ORD	1 500 0000 \$	03/09/01	08/13/01	08/16/01	19 853 33	10 723 20	9 130 13 P
SLOF2012002	29382R107	ENTRAVISION COMMUNICATIONS COR	900 0000 \$	03/12/01	08/13/01	08/16/01	11 912 00	-6 596 64	5 315 36 P
SLOF2012002	514606102	LANCE INC	1 400 0000 \$	05/18/01	08/13/01	08/16/01	5 199 83	-4 648 80	551 03 P
SLOF2012002	514606102	LANCE INC	700 0000 \$	05/22/01	08/13/01	08/16/01	8 264 69	8 264 69	83 01 P
SLOF2012002	514606102	LANCE INC	1 200 0000 \$	06/05/01	08/13/01	08/16/01	15 599 48	14 694 72	904 76 P
SLOF2012002	69357H106	PRI AUTOMATION INC COM	200 0000 \$	06/12/01	08/13/01	08/16/01	2 599 91	2 550 00	49 91 P
SLOF2012002	69357H106	PRI AUTOMATION INC COM	100 0000 \$	06/04/01	08/13/01	08/16/01	1 717 44	1 761 07	-43 63 P
SLOF2012002	69357H106	PRI AUTOMATION INC COM	600 0000 \$	06/05/01	08/13/01	08/16/01	10 304 63	-11 147 70	843 05 P
SLOF2012002	817826309	7 ELEVEN INC COM NEW	300 0000 \$	02/12/01	08/13/01	08/16/01	3 613 47	3 123 15	490 32 P
SLOF2012002	817826309	7 ELEVEN INC COM NEW	600 0000 \$	02/13/01	08/13/01	08/16/01	7 226 90	-6 263 88	963 03 P
SLOF2012002	811609101	TESORO PETE CORP	500 0000 \$	07/05/01	08/13/01	08/16/01	5 483 96	-6 193 25	709 29 P
SLOF2012002	91307C102	UNITED THERAPEUTICS CORP DEL	600 0000 \$	07/05/01	08/13/01	08/16/01	8 178 51	7 200 00	978 51 P
SLOF2012002	91307C102	UNITED THERAPEUTICS CORP DEL	200 0000 \$	07/05/01	08/13/01	08/16/01	2 726 17	2 520 00	206 17 P
SLOF2012002	91307C102	UNITED THERAPEUTICS CORP DEL	1 000 0000 \$	07/06/01	08/13/01	08/16/01	13 630 84	12 230 20	1 400 64 P
SLOF2012002	928469105	VITAL SIGNS INC COM	200 0000 \$	07/10/01	08/13/01	08/16/01	5 425 07	-4 770 00	653 07 P
SLOF2012002	932270101	WALLACE COMPUTER SYCS INC	1 100 0000 \$	06/20/01	08/13/01	08/16/01	18 964 79	18 370 00	594 79 P
SLOF2012002	983509108	YELLOW CORP COM	1 000 0000 \$	06/19/01	08/13/01	08/16/01	22 844 24	17 323 00	5 521 24 P
SLOF2012002	001084102	AGCO CORP COM	2 000 0000 \$	06/21/01	08/13/01	08/16/01	45 688 47	35 740 00	9 948 47 P
SLOF2012002	001084102	AGCO CORP COM	1 000 0000 \$	07/06/01	08/14/01	08/17/01	21 814 27	20 484 50	1 329 77 P
SLOF2012002	001084102	AFC ENTERPRISES INC COM	200 0000 \$	07/09/01	08/14/01	08/17/01	4 362 83	-4 157 78	205 07 P
SLOF2012002	001084102	AGCO CORP COM	700 0000 \$	12/12/00	08/14/01	08/17/01	20 848 70	22 060 00	16 84 P
SLOF2012002	001084102	AGCO CORP COM	2 000 0000 \$	03/13/01	08/14/01	08/17/01	12 509 22	12 072 00	437 22 P
SLOF2012002	00731A106	ADTRAM INC	100 0000 \$	06/21/01	08/14/01	08/17/01	2 451 25	1 896 20	555 05 P

Alfred P. Sicom Foundation  
 Taxpayer Identification # 13-1629877

SLOF2012002	067344.06	AUTRAN INC	07/12/01	08/14/01	08/17/01	12,236.23	9,630.45	2,635.78 P
SLOF2012002	067523.08	ADVANCED DIGITAL INFORMATION	07/24/01	08/14/01	08/17/01	16,880.59	-14,387.82	2,292.77 P
SLOF2012002	067523.08	ADVANCED DIGITAL INFORMATION	07/25/01	08/14/01	08/17/01	14,383.57	-12,417.57	1,866.00 P
SLOF2012002	104674.06	BRADY CORPORATION CL A COM	06/15/01	08/14/01	08/17/01	26,602.53	20,377.46	275.07 P
SLOF2012002	225302.08	CREDENCE SYS CORP	05/16/01	08/14/01	08/17/01	24,904.17	31,886.79	-6,982.62 P
SLOF2012002	232820.00	CYTEC INDS INC COM	04/27/01	08/14/01	08/17/01	21,905.28	23,113.23	-1,207.95 P
SLOF2012002	232820.00	CYTEC INDS INC COM	05/31/01	08/14/01	08/17/01	21,905.28	22,227.94	-322.66 P
SLOF2012002	232820.00	CYTEC INDS INC COM	06/06/01	08/14/01	08/17/01	31,293.23	33,844.80	-4,551.53 P
SLOF2012002	449669.00	IMC GLOBAL INC COM	06/26/00	08/14/01	08/17/01	15,121.74	17,634.24	-2,512.50 P
SLOF2012002	449669.00	IMC GLOBAL INC COM	06/27/00	08/14/01	08/17/01	2,316.42	2,976.48	-600.06 P
SLOF2012002	461120.07	INTERTAN INC	06/12/00	08/14/01	08/17/01	3,651.62	3,395.00	258.62 P
SLOF2012002	491423.01	KLAMATH FIRST BANCORP INC COM	06/12/99	08/14/01	08/17/01	31,678.94	36,845.00	-3,006.06 P
SLOF2012002	576206.06	MASSEY ENERGY CORP COM	06/26/01	08/14/01	08/17/01	29,335.56	28,591.35	744.21 P
SLOF2012002	693578.06	PHI AUTOMATION INC COM	06/03/01	08/14/01	08/17/01	20,769.26	22,293.40	-1,524.14 P
SLOF2012002	703224.01	PATHMARK STORES INC NEW COM	05/18/01	08/14/01	08/17/01	16,424.95	-14,947.17	1,477.78 P
SLOF2012002	703224.01	PECO II INC COM	06/15/01	08/14/01	08/17/01	3,749.87	3,830.90	-81.03 P
SLOF2012002	703224.01	PECO II INC COM	06/18/01	08/14/01	08/17/01	1,499.93	1,490.00	9.93 P
SLOF2012002	817257.00	SENSIENT TECHNOLOGIES CORP COM	04/27/01	08/14/01	08/17/01	21,807.21	-19,833.35	1,933.86 P
SLOF2012002	832696.06	SMUCKER J M CO COM	06/19/01	08/14/01	08/17/01	2,694.91	2,694.30	200.41 P
SLOF2012002	832696.06	SMUCKER J M CO COM	07/12/01	08/14/01	08/17/01	16,169.46	15,731.82	437.64 P
SLOF2012002	832696.06	SMUCKER J M CO COM	07/13/01	08/14/01	08/17/01	43,813.47	-44,707.62	1,105.85 P
SLOF2012002	832696.06	SMUCKER J M CO COM	07/13/01	08/14/01	08/17/01	2,188.03	-2,477.30	-289.27 P
SLOF2012002	881609.01	TESORO PETE CORP	07/06/01	08/14/01	08/17/01	6,564.68	7,493.64	-929.96 P
SLOF2012002	881609.01	TESORO PETE CORP	07/09/01	08/14/01	08/17/01	3,476.07	-6,093.31	-623.28 P
SLOF2012002	91307C.02	UNITED THERAPEUTICS CORP DEL	07/11/01	08/14/01	08/17/01	34,295.93	26,330.26	2,063.67 P
SLOF2012002	91307C.02	UNITED THERAPEUTICS CORP DEL	08/08/01	08/14/01	08/17/01	11,126.83	-8,427.06	3,699.71 P
SLOF2012002	91307C.02	WALLACE COMPUTER SVCS INC	06/20/01	08/14/01	08/17/01	10,020.00	10,020.00	442.99 P
SLOF2012002	00104Q.07	AFC ENTERPRISES INC COM	07/09/01	08/15/01	08/20/01	6,538.29	-6,255.67	321.62 P
SLOF2012002	00104Q.07	AFC ENTERPRISES INC COM	07/10/01	08/15/01	08/20/01	10,930.48	10,272.50	657.98 P
SLOF2012002	00104Q.07	AFC ENTERPRISES INC COM	03/13/01	08/15/01	08/20/01	3,335.77	3,018.00	317.77 P
SLOF2012002	00104Q.07	AGCO CORP COM	08/15/01	08/15/01	08/20/01	10,007.30	9,088.11	919.19 P
SLOF2012002	001084.02	AGCO CORP COM	08/15/01	08/15/01	08/20/01	11,502.68	18,041.93	-6,607.50 P
SLOF2012002	001084.02	AGCO CORP COM	08/15/01	08/15/01	08/20/01	27,798.06	22,362.50	5,435.56 P
SLOF2012002	001084.02	AGCO CORP COM	04/19/01	08/15/01	08/20/01	7,779.70	8,262.68	-482.98 P
SLOF2012002	001084.02	AGCO CORP COM	03/12/01	08/15/01	08/20/01	2,593.23	2,782.94	-189.71 P
SLOF2012002	018991.08	ALLEN TELECOM INC COM	03/13/01	08/15/01	08/20/01	5,171.85	-5,634.58	-462.73 P
SLOF2012002	018991.08	ALLEN TELECOM INC COM	02/07/01	08/15/01	08/20/01	18,101.46	-20,874.00	2,772.54 P
SLOF2012002	08160H.01	BENGMARK ELECTRS INC	02/08/01	08/15/01	08/20/01	10,339.33	9,901.52	438.81 P
SLOF2012002	08160H.01	BENGMARK ELECTRS INC	06/19/01	08/15/01	08/20/01	32,764.10	31,700.33	1,063.77 P
SLOF2012002	104674.06	BRADY CORPORATION CL A COM	06/20/01	08/15/01	08/20/01	12,700.80	12,700.80	1,084.98 P
SLOF2012002	104674.06	BRADY CORPORATION CL A COM	06/23/01	08/15/01	08/20/01	11,814.32	10,810.00	1,004.32 P
SLOF2012002	104674.06	BRADY CORPORATION CL A COM	03/08/01	08/15/01	08/20/01	4,639.74	-5,832.76	923.02 P
SLOF2012002	158735.09	CHAMPIONSHIP AUTO RACING TEAM	04/24/01	08/15/01	08/20/01	9,616.92	8,148.00	1,468.92 P
SLOF2012002	158735.09	CHEMED CORP	08/01/01	08/15/01	08/20/01	34,339.62	9,037.13 P	-3,816.03 P
SLOF2012002	225302.08	CREDENCE SYS CORP	05/16/01	08/15/01	08/20/01	28,839.81	28,675.84	163.97 P
SLOF2012002	232820.00	CYTEC INDS INC COM	06/06/01	08/15/01	08/20/01	9,372.43	10,432.20	-1,059.77 P
SLOF2012002	232820.00	CYTEC INDS INC COM	07/20/01	08/15/01	08/20/01	18,644.86	20,342.58	1,697.72 P
SLOF2012002	232820.00	CYTEC INDS INC COM	07/23/01	08/15/01	08/20/01	22,045.71	12,460.32	9,385.39 P
SLOF2012002	29312R.07	ENTRA VISION COMMUNICATIONS COR	03/12/01	08/15/01	08/20/01	2,593.61	-1,460.00	1,133.61 P
SLOF2012002	316469.06	FILENET CORP	05/07/01	08/15/01	08/20/01	12,249.67	12,375.18	125.51 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	04/03/01	08/15/01	08/20/01	31,217.36	20,134.72	11,082.64 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	04/03/01	08/15/01	08/20/01	54,630.38	-44,466.80	10,163.58 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	05/02/01	08/15/01	08/20/01	23,413.02	19,438.42	3,954.60 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	05/02/01	08/15/01	08/20/01	7,804.34	-6,606.78	1,197.56 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	05/07/01	08/15/01	08/20/01	15,608.68	13,706.64	1,902.04 P
SLOF2012002	413086.09	HARMAN INTL INDS INC NEW COM	08/15/01	08/15/01	08/20/01	14,074.80	17,538.88	-3,464.08 P
SLOF2012002	449669.00	IMC GLOBAL INC COM	06/27/00	08/15/01	08/20/01	63,402.52	73,181.52	-9,779.00 P
SLOF2012002	45663B.06	INFOCUS CORP COM	01/18/01	08/15/01	08/20/01	9,093.14	9,020.50	72.64 P
SLOF2012002	45663B.06	INFOCUS CORP COM	07/19/01	08/15/01	08/20/01	8,149.12	-13,801.30	5,652.18 P
SLOF2012002	493308.00	KEYNOTE SYS INC COM	01/11/01	08/15/01	08/20/01	11,533.93	-13,340.00	1,806.07 P
SLOF2012002	49442P.03	KLAMATH FIRST BANCORP INC COM	03/22/99	08/15/01	08/20/01	25,931.35	-30,015.00	-4,083.65 P
SLOF2012002	49442P.03	KLAMATH FIRST BANCORP INC COM	06/12/99	08/15/01	08/20/01	28,834.83	-30,477.60	1,642.77 P
SLOF2012002	49442P.03	KLAMATH FIRST BANCORP INC COM	06/14/99	08/15/01	08/20/01	13,483.83	13,305.59	178.24 P
SLOF2012002	576206.06	MASSEY ENERGY CORP COM	04/22/01	08/15/01	08/20/01	11,287.18	12,168.12	-880.94 P
SLOF2012002	671802.06	OAK TECHNOLOGIES INC COM	04/24/01	08/15/01	08/20/01	26,316.76	26,740.00	-403.24 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	1,500,000 S	04/25/01	08/15/01	08/20/01	14,108.98	15,100.00	1,341.02 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	200,000 S	04/26/01	08/15/01	08/20/01	1,881.20	-2,220.94	339.74 P
SLOF2012002	6937H106	PRJ AUTOMATION INC COM	1,100,000 S	06/03/01	08/15/01	08/20/01	18,749.42	20,437.45	-1,688.03 P
SLOF2012002	7032A101	PATHEMARK STORES INC NEW COM	400,000 S	05/11/01	08/15/01	08/20/01	9,406.04	9,169.16	236.88 P
SLOF2012002	7032A101	PATHEMARK STORES INC NEW COM	300,000 S	05/18/01	08/15/01	08/20/01	7,054.53	-4,403.93	648.60 P
SLOF2012002	7032A101	PATHEMARK STORES INC NEW COM	300,000 S	05/20/01	08/15/01	08/20/01	7,054.53	-6,795.00	239.53 P
SLOF2012002	703966105	PEGASUS SOLUTIONS INC COM	200,000 S	05/23/01	08/15/01	08/20/01	2,512.16	1,900.00	412.16 P
SLOF2012002	703966105	PEGASUS SOLUTIONS INC COM	200,000 S	05/11/01	08/15/01	08/20/01	67,052.72	-68,440.00	1,387.28 P
SLOF2012002	703966105	PEGASUS SOLUTIONS INC COM	2,500,000 S	06/01/01	08/15/01	08/20/01	21,902.04	-28,900.00	2,04 P
SLOF2012002	703966105	PEGASUS SOLUTIONS INC COM	1,000,000 S	06/14/01	08/15/01	08/20/01	11,560.81	-11,240.50	320.31 P
SLOF2012002	703966105	PEGASUS SOLUTIONS INC COM	1,500,000 S	07/12/01	08/15/01	08/20/01	17,341.22	17,630.00	-48.78 P
SLOF2012002	703966105	PEGASUS SOLUTIONS INC COM	1,000,000 S	05/20/01	08/15/01	08/20/01	8,386.04	-9,218.48	-832.44 P
SLOF2012002	719403102	PHOTONICS INC COM	2,900,000 S	05/11/01	08/15/01	08/20/01	-47,910.20	-47,045.60	-864.60 P
SLOF2012002	719403102	PHOTONICS INC COM	1,200,000 S	06/04/01	08/15/01	08/20/01	27,254.63	-31,148.00	-1,893.37 P
SLOF2012002	719403102	PHOTONICS INC COM	800,000 S	06/27/01	08/15/01	08/20/01	15,875.06	14,438.80	1,436.26 P
SLOF2012002	817251100	SENSIENT TECHNOLOGIES CORP COM	600,000 S	05/16/01	08/15/01	08/20/01	24,524.03	30,782.00	-4,237.97 P
SLOF2012002	841642106	STONE ENERGY CORP COM	100,000 S	07/09/01	08/15/01	08/20/01	1,697.73	-1,218.67	320.94 P
SLOF2012002	841642106	STONE ENERGY CORP COM	1,200,000 S	07/20/01	08/15/01	08/20/01	13,172.80	13,212.00	-39.20 P
SLOF2012002	881609101	TESORO PETE CORP	900,000 S	07/11/01	08/15/01	08/20/01	9,719.68	9,045.00	674.68 P
SLOF2012002	893416107	TRANSACTION SYS ARCHITECTS INC	600,000 S	07/12/01	08/15/01	08/20/01	6,479.78	-6,744.64	-264.86 P
SLOF2012002	893416107	TRANSACTION SYS ARCHITECTS INC	700,000 S	07/13/01	08/15/01	08/20/01	7,539.75	-4,654.69	-494.94 P
SLOF2012002	893416107	TRANSACTION SYS ARCHITECTS INC	600,000 S	07/16/01	08/15/01	08/20/01	6,479.78	-6,833.76	-353.98 P
SLOF2012002	893416107	TRANSACTION SYS ARCHITECTS INC	1,100,000 S	07/23/01	08/15/01	08/20/01	11,879.60	-11,933.00	33.40 P
SLOF2012002	893416107	TRANSACTION SYS ARCHITECTS INC	900,000 S	07/24/01	08/15/01	08/20/01	9,719.68	-9,977.27	207.59 P
SLOF2012002	893416107	TRANSACTION SYS ARCHITECTS INC	1,200,000 S	08/06/01	08/15/01	08/20/01	20,832.42	-18,873.96	1,978.46 P
SLOF2012002	921930103	VANS INC COM	600,000 S	06/07/01	08/15/01	08/20/01	10,426.21	-9,216.00	910.21 P
SLOF2012002	921930103	VANS INC COM	500,000 S	06/20/01	08/15/01	08/20/01	8,605.26	-4,330.00	235.26 P
SLOF2012002	921930103	WALLACE COMPUTER SVCS INC	81,021,710 S	07/11/01	08/15/01	08/20/01	81,021.71	81,021.71	0.00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	96,667,310 S	04/15/01	08/15/01	08/20/01	96,667.31	96,667.31	0.00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	1,700,000 S	05/13/01	08/15/01	08/20/01	38,622.71	38,250.00	372.71 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	300,000 S	07/10/01	08/15/01	08/20/01	6,370.40	-6,163.50	206.90 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	600,000 S	06/27/00	08/15/01	08/20/01	22,813.63	18,823.48	3,989.15 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	1,000,000 S	04/25/01	08/15/01	08/20/01	14,246.30	-15,206.17	1,059.87 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	1,500,000 S	03/13/01	08/15/01	08/20/01	3,684.22	3,684.22	0.00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	300,000 S	04/04/01	08/15/01	08/20/01	3,194.47	2,198.81	377.82 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	300,000 S	03/12/01	08/15/01	08/20/01	12,911.56	-7,300.00	5,681.56 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	1,000,000 S	03/21/01	08/15/01	08/20/01	6,592.46	-4,779.44	-1,786.98 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	600,000 S	06/27/00	08/15/01	08/20/01	23,142.80	25,617.70	-2,474.90 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	200,000 S	10/16/00	08/15/01	08/20/01	2,330.82	2,612.00	-281.18 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	900,000 S	01/11/01	08/15/01	08/20/01	7,225.67	12,421.17	-5,195.50 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	600,000 S	01/11/01	08/15/01	08/20/01	4,817.12	-8,682.72	3,865.60 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	1,000,000 S	06/27/01	08/15/01	08/20/01	11,972.96	19,257.70	-320.74 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	700,000 S	06/20/01	08/15/01	08/20/01	23,645.88	24,782.00	-893.88 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	1,000,000 S	04/26/01	08/15/01	08/20/01	9,836.97	11,104.70	-1,247.73 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	800,000 S	08/02/01	08/15/01	08/20/01	9,972.46	-9,136.16	836.30 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	100,000 S	06/03/01	08/15/01	08/20/01	1,710.04	1,837.93	-147.91 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	900,000 S	06/11/01	08/15/01	08/20/01	13,390.38	16,290.00	-499.62 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	100,000 S	06/11/01	08/15/01	08/20/01	749.98	-745.00	4.98 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	900,000 S	06/11/01	08/15/01	08/20/01	6,749.78	-6,375.24	374.54 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	500,000 S	07/10/01	08/15/01	08/20/01	6,019.79	5,507.35	512.44 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	1,000,000 S	12/01/00	08/15/01	08/20/01	17,502.32	18,790.00	-1,247.68 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	1,000,000 S	01/17/01	08/15/01	08/20/01	17,502.32	18,278.40	-776.08 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	900,000 S	08/07/01	08/15/01	08/20/01	14,374.00	14,374.00	0.00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	500,000 S	06/26/01	08/15/01	08/20/01	8,630.86	7,973.63	677.21 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	60,243,150 S	07/12/01	08/15/01	08/20/01	60,243.15	-69,203.15	0.00 P
SLOF2012002	994102802	SLO CLIENT CASH INVESTMENT TR	21,956,700 S	07/20/01	08/15/01	08/20/01	21,956.76	21,256.76	0.00 P
SLOF2012002	0778A106	ADRIAN INC	300,000 S	07/12/01	08/15/01	08/20/01	6,899.77	-5,778.27	1,121.50 P
SLOF2012002	0778A106	AMERICAN AXLE & MFG HLDGS INC	1,000,000 S	07/23/01	08/15/01	08/20/01	19,946.23	19,489.19	457.04 P
SLOF2012002	0778A106	AMERICAN AXLE & MFG HLDGS INC	1,200,000 S	05/21/01	08/15/01	08/20/01	23,915.48	14,742.00	9,193.48 P
SLOF2012002	0778A106	AMERICAN AXLE & MFG HLDGS INC	1,800,000 S	04/25/01	08/15/01	08/20/01	35,903.22	23,648.00	12,215.22 P
SLOF2012002	0778A106	AMERICAN AXLE & MFG HLDGS INC	1,000,000 S	05/14/01	08/15/01	08/20/01	17,329.42	15,190.60	2,138.82 P
SLOF2012002	0778A106	ANCHOR BANCORP WTS INC	3,000,000 S	05/24/01	08/15/01	08/20/01	51,988.26	-46,710.00	5,278.26 P
SLOF2012002	0778A106	ANCHOR BANCORP WTS INC	1,300,000 S	02/09/01	08/15/01	08/20/01	22,424.25	-21,612.50	811.75 P
SLOF2012002	0778A106	AREA BANCSHARES CORP NEW COM	1,200,000 S	03/09/01	08/15/01	08/20/01	20,699.31	-18,360.00	2,339.31 P
SLOF2012002	14744104	CASELLA WASTE SYSTEMS INC	300,000 S	06/29/01	08/15/01	08/20/01	3,899.17	-3,537.60	362.27 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	15478109	CENTRAL PKG CORP	100,000.00	04/04/01	08/22/01	08/17/01	1,969.23	1,602.11	167.12	P
SLOF2012002	163596109	CHEMED CORP	200,000.00	08/01/01	08/22/01	08/17/01	6,388.44	5,432.00	956.44	P
SLOF2012002	201723103	COMMERCIAL METALS CO	900,000.00	02/26/01	08/22/01	08/17/01	21,298.29	22,848.75	5,469.54	P
SLOF2012002	201723103	COMMERCIAL METALS CO	1,100,000.00	02/23/01	08/22/01	08/17/01	34,586.80	27,259.76	7,327.04	P
SLOF2012002	247337106	DELTA & PRINE LAND CO	2,200,000.00	07/13/01	08/22/01	08/17/01	43,899.53	-43,311.00	581.53	P
SLOF2012002	247337106	DELTA & PRINE LAND CO	2,100,000.00	07/23/01	08/22/01	08/17/01	33,672.13	53,046.00	2,624.13	P
SLOF2012002	291828107	ENTRA VISION COMMUNICATIONS CORP	400,000.00	03/21/01	08/22/01	08/17/01	5,175.82	-2,230.00	2,255.82	P
SLOF2012002	291828107	ENTRA VISION COMMUNICATIONS CORP	200,000.00	04/14/00	08/22/01	08/17/01	2,420.88	3,239.48	818.60	P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	500,000.00	05/03/00	08/22/01	08/17/01	6,032.19	9,023.00	2,972.81	P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	600,000.00	10/16/00	08/22/01	08/17/01	6,924.60	7,856.00	911.40	P
SLOF2012002	449669100	IMC GLOBAL INC COM	900,000.00	07/31/01	08/22/01	08/17/01	13,849.63	14,276.97	-427.34	P
SLOF2012002	453371109	INTER TEL INC COM	900,000.00	01/11/01	08/22/01	08/17/01	7,217.21	13,024.08	5,806.87	P
SLOF2012002	49308100	KEYNOTE SYS INC COM	2,000,000.00	06/14/99	08/22/01	08/17/01	21,872.43	-30,477.60	1,603.17	P
SLOF2012002	49842P103	KLAMATH FIRST BANCORP INC COM	200,000.00	06/27/01	08/22/01	08/17/01	1,439.95	1,416.72	43.23	P
SLOF2012002	705221109	PECO II INC COM	500,000.00	06/29/01	08/22/01	08/17/01	3,649.88	3,239.30	410.58	P
SLOF2012002	705221109	PECO II INC COM	400,000.00	07/19/01	08/22/01	08/17/01	2,319.90	3,036.00	1,161.10	P
SLOF2012002	705221109	PIER 1 IMPORTS INC COM	200,000.00	07/10/01	08/22/01	08/17/01	2,397.92	2,207.94	194.98	P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	800,000.00	07/11/01	08/22/01	08/17/01	9,591.68	8,783.84	808.84	P
SLOF2012002	720279108	PIER 1 IMPORTS INC COM	900,000.00	07/19/01	08/22/01	08/17/01	10,790.64	10,590.66	199.98	P
SLOF2012002	808181106	SCHULEX HOMES INC CL A	200,000.00	05/18/01	08/22/01	08/17/01	2,803.90	-2,827.62	23.72	P
SLOF2012002	808181106	SCHULEX HOMES INC CL A	700,000.00	04/26/01	08/22/01	08/17/01	15,224.49	-13,197.03	2,027.46	P
SLOF2012002	894630100	TREDEGAR CORP COM	1,000,000.00	04/20/01	08/22/01	08/17/01	21,749.27	19,901.50	1,847.77	P
SLOF2012002	894630100	TREDEGAR CORP COM	300,000.00	05/09/01	08/22/01	08/17/01	6,324.78	5,939.20	625.58	P
SLOF2012002	894630100	TREDEGAR CORP COM	600,000.00	05/22/01	08/22/01	08/17/01	13,344.66	-12,172.92	1,371.74	P
SLOF2012002	964232206	WILEY JOHN & SONS INC CL A	191,509,910.00	07/20/01	08/17/01	08/17/01	198,509.91	198,509.91	0.00	P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	110,923,800.00	07/23/01	08/17/01	08/17/01	58,666.12	58,666.12	0.00	P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	38,666,120.00	08/01/01	08/23/01	08/23/01	7,033.44	7,033.44	0.00	P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	400,000.00	08/01/01	08/23/01	08/23/01	3,261.89	3,188.96	72.93	P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	200,000.00	08/01/01	08/23/01	08/23/01	3,864.80	5,562.20	502.60	P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	300,000.00	04/06/01	08/23/01	08/23/01	7,819.74	7,230.00	499.74	P
SLOF2012002	15478109	CENTRAL PKG CORP	400,000.00	04/23/01	08/23/01	08/23/01	7,199.89	9,374.72	-6,374.83	P
SLOF2012002	15478109	CENTRAL PKG CORP	3,200,000.00	06/06/01	08/23/01	08/23/01	18,115.39	-10,220.00	7,893.39	P
SLOF2012002	22122102	COSINE COMM INC COM	1,400,000.00	03/21/01	08/23/01	08/23/01	5,173.83	5,204.00	28.17	P
SLOF2012002	293282107	ENTRA VISION COMMUNICATIONS CORP	400,000.00	06/06/01	08/23/01	08/23/01	19,409.33	16,138.20	3,271.13	P
SLOF2012002	293282107	ENTRA VISION COMMUNICATIONS CORP	1,500,000.00	06/18/01	08/23/01	08/23/01	4,839.83	-7,220.00	2,380.17	P
SLOF2012002	293282107	ENTRA VISION COMMUNICATIONS CORP	400,000.00	06/07/01	08/23/01	08/23/01	7,989.73	-6,833.32	1,156.41	P
SLOF2012002	413068109	HARMAN INTL INDS INC NEW COM	200,000.00	07/31/01	08/23/01	08/23/01	31,436.29	-33,212.93	1,436.36	P
SLOF2012002	413068109	HARMAN INTL INDS INC NEW COM	2,100,000.00	08/20/01	08/23/01	08/23/01	8,809.45	-9,994.23	1,184.78	P
SLOF2012002	413068109	HARMAN INTL INDS INC NEW COM	900,000.00	04/26/01	08/23/01	08/23/01	1,937.65	2,146.00	-188.35	P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	200,000.00	04/27/01	08/23/01	08/23/01	4,414.23	3,645.00	769.23	P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	300,000.00	06/01/01	08/23/01	08/23/01	17,029.42	18,746.00	1,716.58	P
SLOF2012002	721467108	PILGRIMS PRIDE CORP CL B COM	1,100,000.00	06/06/01	08/23/01	08/23/01	1,309.96	1,172.00	136.96	P
SLOF2012002	858119100	STEEL DYNAMICS INC COM	100,000.00	07/12/01	08/23/01	08/23/01	42,767.57	-37,497.08	5,274.49	P
SLOF2012002	858119100	STEEL DYNAMICS INC COM	1,900,000.00	02/13/01	08/23/01	08/23/01	42,767.57	34,312.48	8,455.09	P
SLOF2012002	880779103	TEREX CORP NEW	500,000.00	02/20/01	08/23/01	08/23/01	11,254.62	9,270.90	1,983.72	P
SLOF2012002	880779103	TEREX CORP NEW	200,000.00	05/09/01	08/23/01	08/23/01	4,289.86	3,932.80	357.06	P
SLOF2012002	880779103	TEREX CORP NEW	500,000.00	06/25/01	08/23/01	08/23/01	10,724.64	-8,983.00	1,739.64	P
SLOF2012002	894630100	TREDEGAR CORP COM	300,000.00	06/26/01	08/23/01	08/23/01	6,434.78	5,414.64	1,020.14	P
SLOF2012002	894630100	TREDEGAR CORP COM	800,000.00	07/12/01	08/24/01	08/24/01	17,631.41	16,542.24	1,089.17	P
SLOF2012002	894630100	TREDEGAR CORP COM	1,300,000.00	05/24/01	08/24/01	08/24/01	23,243.22	20,241.00	3,002.22	P
SLOF2012002	894630100	TREDEGAR CORP COM	2,100,000.00	05/09/01	08/24/01	08/24/01	36,433.78	-32,130.00	4,303.78	P
SLOF2012002	894630100	TREDEGAR CORP COM	2,700,000.00	06/20/01	08/24/01	08/24/01	46,843.44	-46,374.96	464.48	P
SLOF2012002	894630100	TREDEGAR CORP COM	800,000.00	02/08/01	08/24/01	08/24/01	20,804.36	23,836.00	3,771.64	P
SLOF2012002	894630100	TREDEGAR CORP COM	2,000,000.00	08/01/01	08/24/01	08/24/01	33,032.69	-31,859.60	1,143.09	P
SLOF2012002	894630100	TREDEGAR CORP COM	300,000.00	04/24/01	08/24/01	08/24/01	4,333.43	3,582.76	-750.67	P
SLOF2012002	894630100	TREDEGAR CORP COM	600,000.00	03/16/01	08/24/01	08/24/01	10,841.39	14,716.98	-3,875.59	P
SLOF2012002	894630100	TREDEGAR CORP COM	400,000.00	03/17/01	08/24/01	08/24/01	7,237.60	9,497.60	2,270.00	P
SLOF2012002	894630100	TREDEGAR CORP COM	500,000.00	06/18/01	08/24/01	08/24/01	9,090.49	-9,529.05	-438.56	P
SLOF2012002	894630100	TREDEGAR CORP COM	900,000.00	08/21/01	08/24/01	08/24/01	22,644.39	21,175.00	1,469.39	P
SLOF2012002	894630100	TREDEGAR CORP COM	700,000.00	08/20/01	08/24/01	08/24/01	17,612.46	17,591.07	21.39	P
SLOF2012002	894630100	TREDEGAR CORP COM	600,000.00	08/21/01	08/24/01	08/24/01	15,096.40	14,739.06	357.34	P
SLOF2012002	894630100	TREDEGAR CORP COM	800,000.00	04/20/01	08/24/01	08/24/01	11,000.16	11,000.16	0.00	P
SLOF2012002	894630100	TREDEGAR CORP COM	3,200,000.00	05/19/00	08/24/01	08/24/01	38,903.97	54,360.00	15,456.03	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Entity Name	Amount	Date	Category	Balance
SLOF2012002	413066109 HARMAN INTL INDS INC NEW COM	600 0000 \$	05/07/01	08/21/01	24 029.26
SLOF2012002	413066109 HARMAN INTL INDS INC NEW COM	200 0000 \$	05/08/01	08/21/01	7 169.08
SLOF2012002	444839102 HUMANA INC COM	3 000 0000 \$	05/04/01	08/21/01	35 762.70
SLOF2012002	671822106 OAK TECHNOLOGIES INC COM	1 000 0000 \$	04/27/01	08/21/01	13 117.58
SLOF2012002	671822106 OAK TECHNOLOGIES INC COM	1 000 0000 \$	04/28/01	08/21/01	10 786.90
SLOF2012002	711467106 PILGRIMS PRIDE CORP CL B COM	1 100 0000 \$	06/01/01	08/21/01	16 138.99
SLOF2012002	721467106 PILGRIMS PRIDE CORP CL B COM	600 0000 \$	06/04/01	08/21/01	8 803.08
SLOF2012002	861642106 STONE ENERGY CORP COM	37 0000 \$	07/16/01	08/21/01	1 690.47
SLOF2012002	861642106 STONE ENERGY CORP COM	800 0000 \$	03/19/01	08/21/01	36 530.77
SLOF2012002	861642106 STONE ENERGY CORP COM	63 0000 \$	03/29/01	08/21/01	2 878.37
SLOF2012002	881100105 TIMBERLAND CO CL A	400 0000 \$	07/19/01	08/21/01	13 797.61
SLOF2012002	911163103 UNITED NATL INC	600 0000 \$	06/07/01	08/21/01	11 352.12
SLOF2012002	911163103 UNITED NATL INC	2 200 0000 \$	06/08/01	08/21/01	41 054.81
SLOF2012002	911163103 UNITED NATL INC	900 0000 \$	06/19/01	08/21/01	16 793.15
SLOF2012002	911163103 UNITED NATL INC	900 0000 \$	06/13/01	08/21/01	16 793.15
SLOF2012002	911163103 UNITED NATL INC	1 200 0000 \$	08/14/01	08/21/01	29 314.12
SLOF2012002	961840105 WET SEAL INC CL A COM	319 402 4600 \$	08/21/01	08/21/01	319 402.46
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	121 473 5100 \$	08/07/01	08/21/01	121 473.55
SLOF2012002	001040107 AFC ENTERPRISES INC COM	1 400 0000 \$	07/12/01	08/21/01	30 873.03
SLOF2012002	001040107 AFC ENTERPRISES INC COM	1 100 0000 \$	07/27/01	08/21/01	24 237.38
SLOF2012002	007973100 ADVANCED ENERGY INDS INC	700 0000 \$	07/12/01	08/21/01	15 012.61
SLOF2012002	007973100 ADVANCED ENERGY INDS INC	800 0000 \$	07/16/01	08/21/01	17 137.27
SLOF2012002	007973100 ADVANCED ENERGY INDS INC	500 0000 \$	08/07/01	08/21/01	10 723.29
SLOF2012002	007973100 ADVANCED ENERGY INDS INC	700 0000 \$	08/10/01	08/21/01	15 012.61
SLOF2012002	007973100 ADVANCED ENERGY INDS INC	200 0000 \$	08/16/01	08/21/01	5 217.70
SLOF2012002	007973100 ADVANCED ENERGY INDS INC	100 0000 \$	08/16/01	08/21/01	2 668.85
SLOF2012002	620339102 ANCHOR BANCORP WIS INC	6 200 0000 \$	05/24/01	08/21/01	96 534.00
SLOF2012002	620339102 ANCHOR BANCORP WIS INC	1 800 0000 \$	07/09/01	08/21/01	49 577.54
SLOF2012002	620339102 ANCHOR BANCORP WIS INC	800 0000 \$	07/13/01	08/21/01	17 199.43
SLOF2012002	620339102 ANCHOR BANCORP WIS INC	1 000 0000 \$	08/14/01	08/21/01	21 499.28
SLOF2012002	081609108 BENCHMARK ELECTRS INC	100 0000 \$	02/08/01	08/21/01	2 494.30
SLOF2012002	081609108 BENCHMARK ELECTRS INC	1 400 0000 \$	02/21/01	08/21/01	9 977.18
SLOF2012002	081609108 BENCHMARK ELECTRS INC	1 400 0000 \$	08/02/01	08/21/01	23 053.16
SLOF2012002	131193104 CALLAWAY GOLF CO COM	4 000 0000 \$	08/07/01	08/21/01	6 586.62
SLOF2012002	131193104 CALLAWAY GOLF CO COM	200 0000 \$	04/24/01	08/21/01	3 019.26
SLOF2012002	131193104 CALLAWAY GOLF CO COM	900 0000 \$	04/25/01	08/21/01	13 587.11
SLOF2012002	131193104 CALLAWAY GOLF CO COM	100 0000 \$	06/11/01	08/21/01	8 824.85
SLOF2012002	267475101 CHAMPIONSHIP AUTO RACING TEAM	3 200 0000 \$	06/20/01	08/21/01	21 179.65
SLOF2012002	316710857 DYCOM INDS INC	1 000 0000 \$	07/12/01	08/21/01	11 843.20
SLOF2012002	316710857 DYCOM INDS INC	700 0000 \$	03/19/00	08/21/01	8 653.84
SLOF2012002	370787109 GENERAL SEMICONDUCTOR INC	6 700 0000 \$	03/24/01	08/21/01	80 286.09
SLOF2012002	444839102 HUMANA INC COM	100 0000 \$	04/20/01	08/21/01	935.17
SLOF2012002	444839102 HUMANA INC COM	1 800 0000 \$	06/14/01	08/21/01	16 833.03
SLOF2012002	671822106 OAK TECHNOLOGIES INC COM	5 400 0000 \$	04/02/01	08/21/01	69 585.33
SLOF2012002	671822106 OAKLEY INC COM	300 0000 \$	02/13/01	08/21/01	3 884.87
SLOF2012002	7-ELEVEN INC COM NEW	1 100 0000 \$	02/15/01	08/21/01	14 244.52
SLOF2012002	7-ELEVEN INC COM NEW	1 200 0000 \$	07/12/01	08/21/01	15 599.48
SLOF2012002	861642106 STONE ENERGY CORP COM	337 0000 \$	03/29/01	08/21/01	15 414.88
SLOF2012002	861642106 STONE ENERGY CORP COM	200 0000 \$	04/03/01	08/21/01	9 148.29
SLOF2012002	861642106 STONE ENERGY CORP COM	500 0000 \$	04/19/01	08/21/01	22 870.74
SLOF2012002	861642106 STONE ENERGY CORP COM	363 0000 \$	04/20/01	08/21/01	16 604.15
SLOF2012002	861642106 STONE ENERGY CORP COM	700 0000 \$	07/19/01	08/21/01	23 904.13
SLOF2012002	881100105 TIMBERLAND CO CL A	300 0000 \$	07/09/01	08/21/01	10 244.63
SLOF2012002	881100105 TIMBERLAND CO CL A	600 0000 \$	08/14/01	08/21/01	9 922.53
SLOF2012002	961840105 WET SEAL INC CL A COM	1 100 0000 \$	08/15/01	08/21/01	18 191.30
SLOF2012002	961840105 WET SEAL INC CL A COM	400 0000 \$	04/29/01	08/21/01	4 691.84
SLOF2012002	001084102 AGCO CORP COM	400 0000 \$	05/21/01	08/21/01	4 691.84
SLOF2012002	001084102 AGCO CORP COM	100 0000 \$	07/09/01	08/21/01	2 761.93
SLOF2012002	040238108 ARGOSY GAMING CO COM	400 0000 \$	07/10/01	08/21/01	11 047.70
SLOF2012002	0811669104 BENCHMARK ELECTRS INC	800 0000 \$	02/21/01	08/21/01	20 112.60
SLOF2012002	131193104 CALLAWAY GOLF CO COM	1 900 0000 \$	08/07/01	08/21/01	32 203.92
SLOF2012002	131193104 CALLAWAY GOLF CO COM	1 200 0000 \$	08/06/01	08/21/01	18 934.32
SLOF2012002	131193104 CALLAWAY GOLF CO COM	1 000 0000 \$	08/09/01	08/21/01	16 949.43
SLOF2012002	158711101 CHAMPIONSHIP AUTO RACING TEAM	1 500 0000 \$	04/23/01	08/21/01	22 799.23
SLOF2012002	158711101 CHAMPIONSHIP AUTO RACING TEAM	300 0000 \$	04/26/01	08/21/01	4 541.85

20,539.96  
 7 169.08  
 29 191.20  
 17 168.00  
 2,050.42 P  
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 2,775.99 P  
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 626.78 P  
 -3,366.21 P  
 1 035.65 P  
 1 403.00 P  
 1,204.43 P  
 -5 940.77 P  
 -5 478.09



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	179584107	CLAIRES STORES INC COM	1 100 0000 S	08/14/01	08/23/01	08/23/01	16,994.43	-18,893.38	1,893.95 P
SLOF2012002	267475101	DYCOM INDS INC	700 0000 S	06/20/01	08/23/01	08/23/01	12,337.13	-15,060.11	722.96 P
SLOF2012002	316040107	FIDELITY BANKSHARES INC COM	100 0000 S	03/09/01	08/23/01	08/23/01	1,488.95	-1,123.94	365.01 P
SLOF2012002	356710457	FREEDPORT MCMORAN COPPER B	1 900 0000 S	07/12/01	08/23/01	08/23/01	22,740.23	22,671.37	108.86 P
SLOF2012002	356710457	FREEDPORT MCMORAN COPPER B	1 600 0000 S	07/13/01	08/23/01	08/23/01	19,183.36	19,237.04	-43.68 P
SLOF2012002	413086109	HARMAN INTL INDS INC NEW COM	1 300 0000 S	05/08/01	08/23/01	08/23/01	52,237.84	-46,599.02	5,638.82 P
SLOF2012002	413086109	HARMAN INTL INDS INC NEW COM	1 200 0000 S	05/09/01	08/23/01	08/23/01	8,034.59	7,017.34	1,017.25 P
SLOF2012002	444819102	HUMANIA INC COM	2 200 0000 S	05/24/01	08/23/01	08/23/01	24,899.81	21,406.88	3,492.93 P
SLOF2012002	449148104	HYPHEN SOLUTIONS CORP	800 0000 S	06/11/01	08/23/01	08/23/01	6,509.78	-4,733.23	233.45 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	700 0000 S	06/14/01	08/23/01	08/23/01	1,839.94	1,836.00	23.94 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	200 0000 S	06/18/01	08/23/01	08/23/01	28,813.31	27,498.46	1,214.85 P
SLOF2012002	673662102	OAKLEY INC COM	2 200 0000 S	04/03/01	08/23/01	08/23/01	6,548.48	-40.32 P	
SLOF2012002	673662102	OAKLEY INC COM	500 0000 S	04/07/01	08/23/01	08/23/01	15,447.98	16,290.00	-842.02 P
SLOF2012002	693378106	PRU AUTOMATION INC COM	900 0000 S	06/11/01	08/23/01	08/23/01	3,311.04	121.84 P	
SLOF2012002	693378106	PRU AUTOMATION INC COM	200 0000 S	06/14/01	08/23/01	08/23/01	38,044.43	-36,176.85	1,867.58 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1 500 0000 S	05/02/01	08/23/01	08/23/01	2,356.30	2,370.09	-16.21 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	100 0000 S	04/15/01	08/23/01	08/23/01	10,354.15	11,733.24	-1,379.09 P
SLOF2012002	743128107	PROFESSIONAL DETAILING INC	300 0000 S	05/18/01	08/23/01	08/23/01	15,403.44	-15,511.91	148.47 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	1 100 0000 S	04/27/01	08/23/01	08/23/01	8,511.27	7,219.40	1,291.87 P
SLOF2012002	817251100	SENTIENT TECHNOLOGIES CORP COM	400 0000 S	02/13/01	08/23/01	08/23/01	1,314.91	1,103.08	211.83 P
SLOF2012002	817251100	SENTIENT TECHNOLOGIES CORP COM	100 0000 S	02/13/01	08/23/01	08/23/01	6,374.57	5,512.10	1,062.47 P
SLOF2012002	817826209	7 ELEVEN INC COM NEW	500 0000 S	02/20/01	08/23/01	08/23/01	25,081.23	22,287.00	2,794.25 P
SLOF2012002	817826209	7 ELEVEN INC COM NEW	1 900 0000 S	07/12/01	08/23/01	08/23/01	26,883.10	25,334.21	1,548.89 P
SLOF2012002	858119100	STEEL DYNAMICS INC COM	1 100 0000 S	07/17/01	08/23/01	08/23/01	9,775.67	9,551.84	223.83 P
SLOF2012002	899896104	TUPPERWARE CORP COM	400 0000 S	07/18/01	08/23/01	08/23/01	9,775.67	-9,342.00	193.67 P
SLOF2012002	899896104	TUPPERWARE CORP COM	400 0000 S	07/18/01	08/23/01	08/23/01	9,775.67	27,965.00	1,043.58 P
SLOF2012002	899896104	TUPPERWARE CORP COM	1 400 0000 S	08/14/01	08/23/01	08/23/01	10,829.93	-10,278.78	551.15 P
SLOF2012002	91163103	UNITED NATL INC	300 0000 S	05/22/01	08/23/01	08/23/01	4,422.05	-4,037.64	364.41 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	200 0000 S	08/07/01	08/23/01	08/23/01	72,725.67	-72,725.67	0.00 P
SLOF2012002	996102302	WILEY JOHN & SONS INC CL A	72,725,670.00 S	08/07/01	08/23/01	08/23/01	11,697.71	-9,630.45	2,067.26 P
SLOF2012002	007384106	ADTRAN INC	500 0000 S	07/12/01	08/24/01	08/24/01	14,037.23	11,764.56	2,272.67 P
SLOF2012002	007384106	ADTRAN INC	600 0000 S	07/13/01	08/24/01	08/24/01	7,018.63	-7,483.32	-464.70 P
SLOF2012002	007384106	ADTRAN INC	300 0000 S	07/23/01	08/24/01	08/24/01	11,433.55	10,442.40	993.15 P
SLOF2012002	040228108	ARGOSY GAMING CO COM	600 0000 S	07/20/01	08/24/01	08/24/01	11,020.03	10,420.92	599.11 P
SLOF2012002	040228108	ARGOSY GAMING CO COM	400 0000 S	07/10/01	08/24/01	08/24/01	8,265.02	7,662.00	603.02 P
SLOF2012002	040228108	ARGOSY GAMING CO COM	300 0000 S	07/11/01	08/24/01	08/24/01	4,265.02	7,812.00	-3,546.98 P
SLOF2012002	040228108	ARGOSY GAMING CO COM	300 0000 S	07/11/01	08/24/01	08/24/01	44,080.12	-41,529.00	2,551.12 P
SLOF2012002	040228108	ARGOSY GAMING CO COM	1 600 0000 S	07/20/01	08/24/01	08/24/01	40,773.13	-47,232.99	-6,459.86 P
SLOF2012002	053399102	AUTONATION INC COM	4 100 0000 S	04/15/01	08/24/01	08/24/01	22,689.16	-26,413.74	3,723.81 P
SLOF2012002	081608101	BENCHMARK ELECTRICS INC	900 0000 S	02/21/01	08/24/01	08/24/01	7,363.29	-4,353.46	1,023.17 P
SLOF2012002	081608101	BENCHMARK ELECTRICS INC	500 0000 S	02/22/01	08/24/01	08/24/01	25,321.35	23,572.30	1,749.05 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	2 100 0000 S	06/29/01	08/24/01	08/24/01	8,984.20	8,234.40	749.80 P
SLOF2012002	147448104	CASELLA WASTE SYSTEMS INC	500 0000 S	07/02/01	08/24/01	08/24/01	6,417.28	-4,288.35	1,219.53 P
SLOF2012002	147448104	CASELLA WASTE SYSTEMS INC	400 0000 S	07/18/01	08/24/01	08/24/01	5,133.83	5,130.36	3.47 P
SLOF2012002	154783109	CENTRAL PKG CORP	1 000 0000 S	04/23/01	08/24/01	08/24/01	19,674.34	-18,300.00	1,374.34 P
SLOF2012002	154783109	CENTRAL PKG CORP	1 200 0000 S	05/10/01	08/24/01	08/24/01	23,609.21	21,900.00	1,709.21 P
SLOF2012002	154783109	CENTRAL PKG CORP	1 100 0000 S	05/11/01	08/24/01	08/24/01	21,641.78	19,835.00	1,786.78 P
SLOF2012002	154783109	CENTRAL PKG CORP	1 700 0000 S	05/19/00	08/24/01	08/24/01	22,224.04	28,878.75	-6,654.71 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	2 000 0000 S	05/24/00	08/24/01	08/24/01	26,145.92	32,465.40	-6,319.48 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	2 000 0000 S	05/24/00	08/24/01	08/24/01	26,145.92	30,217.60	-4,071.68 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	2 200 0000 S	05/23/00	08/24/01	08/24/01	28,760.52	-35,374.24	-6,613.72 P
SLOF2012002	413086109	HARMAN INTL INDS INC NEW COM	1 600 0000 S	05/09/01	08/24/01	08/24/01	40,719.14	-35,086.70	5,632.44 P
SLOF2012002	444819102	HUMANIA INC COM	3 600 0000 S	05/24/01	08/24/01	08/24/01	43,039.93	35,029.44	8,010.51 P
SLOF2012002	449148104	HYPHEN SOLUTIONS CORP	200 0000 S	04/18/01	08/24/01	08/24/01	3,177.43	3,296.20	-118.77 P
SLOF2012002	449148104	HYPHEN SOLUTIONS CORP	1 200 0000 S	04/19/01	08/24/01	08/24/01	19,064.60	-19,237.84	193.24 P
SLOF2012002	458129107	INTEGRATED SILICON SOLUTION IN	600 0000 S	04/15/01	08/24/01	08/24/01	9,179.69	8,693.28	486.41 P
SLOF2012002	458129107	INTEGRATED SILICON SOLUTION IN	600 0000 S	04/16/01	08/24/01	08/24/01	9,179.69	-8,693.74	483.95 P
SLOF2012002	529498108	LIBBEY INC COM	200 0000 S	07/25/01	08/24/01	08/24/01	7,389.75	-4,910.00	479.75 P
SLOF2012002	635663102	NORDSON CORP	600 0000 S	04/03/01	08/24/01	08/24/01	16,334.45	15,600.00	734.45 P
SLOF2012002	635663102	OAKLEY INC COM	1 100 0000 S	04/07/01	08/24/01	08/24/01	14,813.75	14,695.36	118.39 P
SLOF2012002	635663102	OAKLEY INC COM	1 100 0000 S	06/14/01	08/24/01	08/24/01	13,212.21	-16,743.17	761.99 P
SLOF2012002	693378106	PRU AUTOMATION INC COM	800 0000 S	06/20/01	08/24/01	08/24/01	11,956.81	11,754.16	2,002.65 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	693578106	PRI AUTOMATION INC COM	600 0000 \$	0766401	0824401	0829001	10 467 61	-9 476 88	990 73 P
SLOF2012002	693578106	PRI AUTOMATION INC COM	600 0000 \$	0766401	0824401	0829001	10 467 61	9 217 70	1 199 91 P
SLOF2012002	693578106	PRI AUTOMATION INC COM	1 000 0000 \$	0766401	0824401	0829001	17 446 02	-16 279 20	1 164 82 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	900 0000 \$	0502001	0824401	0829001	22 718 95	-4 605 82	1 451 14 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	900 0000 \$	0502001	0824401	0829001	5 764 21	-4 605 82	652 39 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1 700 0000 \$	0502001	0824401	0829001	59 177 43	-67 198 62	-16 721 19 P
SLOF2012002	74312N107	PROFESSIONAL DETAILING INC	600 0000 \$	0824401	0824401	0829001	17 815 56	22 924 86	5 109 30 P
SLOF2012002	74312N107	PROFESSIONAL DETAILING INC	200 0000 \$	0824401	0824401	0829001	5 931 52	-4 176 10	237 51 P
SLOF2012002	74312N107	PROFESSIONAL DETAILING INC	300 0000 \$	0824401	0824401	0829001	1 907 78	9 390 33	-482 53 P
SLOF2012002	74312N107	PROFESSIONAL DETAILING INC	100 0000 \$	0824401	0824401	0829001	1 300 44	1 102 42	198 02 P
SLOF2012002	817836209	7 ELEVEN INC COM NEW	400 0000 \$	0824401	0824401	0829001	5 201 74	-4 436 68	765 06 P
SLOF2012002	817836209	7 ELEVEN INC COM NEW	500 0000 \$	0824401	0824401	0829001	2 776 76	2 352 00	251 76 P
SLOF2012002	871206108	SYCAMORE NETWORKS INC COM	900 0000 \$	0824401	0824401	0829001	43 872 76	-40 213 74	3 657 02 P
SLOF2012002	871206108	SYCAMORE NETWORKS INC COM	2 900 0000 \$	0824401	0824401	0829001	23 057 53	22 813 30	174 23 P
SLOF2012002	889542106	TOLLGRADE COMMUNICATION INC	1 000 0000 \$	0824401	0824401	0829001	9 815 67	-9 382 00	231 67 P
SLOF2012002	891996104	TUPPERWARE CORP COM	400 0000 \$	0824401	0824401	0829001	18 699 37	17 091 25	1 608 12 P
SLOF2012002	922207105	VANS INC COM	1 100 0000 \$	0824401	0824401	0829001	32 538 06	-30 836 34	1 701 72 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	900 0000 \$	0824401	0824401	0829001	21 692 04	20 734 98	957 06 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	300 0000 \$	0824401	0824401	0829001	10 846 02	10 475 58	370 44 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	1 300 0000 \$	0824401	0824401	0829001	21 789 87	22 318 54	528 67 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	600 0000 \$	0824401	0824401	0829001	13 085 29	15 205 02	-419 73 P
SLOF2012002	179584107	CLAIRES STORES INC COM	900 0000 \$	0824401	0824401	0829001	24 583 63	21 052 02	3 531 61 P
SLOF2012002	179584107	CLAIRES STORES INC COM	600 0000 \$	0824401	0824401	0829001	14 697 94	-13 622 56	3 075 38 P
SLOF2012002	413984109	HARMAN INTL INDS INC NEW COM	1 400 0000 \$	0824401	0824401	0829001	16 270 37	14 547 59	1 722 78 P
SLOF2012002	444859102	ROMANA INC COM	700 0000 \$	0824401	0824401	0829001	26 731 01	-33 149 50	1 432 98 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	900 0000 \$	0824401	0824401	0829001	33 331 78	-33 149 50	1 817 52 P
SLOF2012002	74312N107	PROFESSIONAL DETAILING INC	1 000 0000 \$	0824401	0824401	0829001	6 929 76	-6 844 99	84 77 P
SLOF2012002	887100103	TIMBERLAND CO CL A	300 0000 \$	0824401	0824401	0829001	14 485 60	13 977 12	508 48 P
SLOF2012002	889542106	TOLLGRADE COMMUNICATION INC	400 0000 \$	0824401	0824401	0829001	18 107 00	17 467 50	639 50 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	500 0000 \$	0824401	0824401	0829001	14 485 60	-13 819 28	666 32 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	400 0000 \$	0824401	0824401	0829001	3 724 11	-4 041 50	1 682 61 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	500 0000 \$	0824401	0824401	0829001	4 579 28	-3 237 12	1 342 16 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	300 0000 \$	0824401	0824401	0829001	11 974 25	12 472 20	-494 95 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	700 0000 \$	0824401	0824401	0829001	16 764 15	16 648 31	119 84 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	400 0000 \$	0824401	0824401	0829001	7 419 79	-6 981 60	438 19 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	1 000 0000 \$	0824401	0824401	0829001	10 297 90	11 543 51	-1 245 61 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	900 0000 \$	0824401	0824401	0829001	1 295 50	-1 199 29 P	9 39 41 P
SLOF2012002	147441004	CASELLA WASTE SYSTEMS INC	100 0000 \$	0824401	0824401	0829001	4 928 93	5 148 34	239 41 P
SLOF2012002	179584107	CLAIRES STORES INC COM	300 0000 \$	0824401	0824401	0829001	44 360 33	-46 288 26	1 927 93 P
SLOF2012002	179584107	CLAIRES STORES INC COM	2 700 0000 \$	0824401	0824401	0829001	7 562 74	-4 453 28	1 107 46 P
SLOF2012002	29312R107	ENTRAVISION COMMUNICATIONS COR	600 0000 \$	0824401	0824401	0829001	28 248 95	24 859 41	3 359 54 P
SLOF2012002	413984109	HARMAN INTL INDS INC NEW COM	500 0000 \$	0824401	0824401	0829001	20 177 82	-17 890 00	2 287 82 P
SLOF2012002	413984109	HARMAN INTL INDS INC NEW COM	300 0000 \$	0824401	0824401	0829001	4 325 64	3 828 63	497 01 P
SLOF2012002	419596101	HARVETRY FURNITURE COS INC	4 500 0000 \$	0824401	0824401	0829001	53 548 65	-43 786 80	9 761 85 P
SLOF2012002	444859102	ROMANA INC COM	100 0000 \$	0824401	0824401	0829001	2 353 48	-2 359 41	35 91 P
SLOF2012002	486587108	KAYDON CORP	1 300 0000 \$	0824401	0824401	0829001	30 395 25	-31 668 00	-1 072 75 P
SLOF2012002	486587108	KAYDON CORP	500 0000 \$	0824401	0824401	0829001	7 249 75	-4 272 00	874 75 P
SLOF2012002	514666102	LANCIE INC	100 0000 \$	0824401	0824401	0829001	3 780 20	3 435 00	352 20 P
SLOF2012002	529191108	LIBBEY INC COM	400 0000 \$	0824401	0824401	0829001	7 244 07	7 404 24	-1 601 17 P
SLOF2012002	598709103	OAK TECHNOLOGIES INC COM	1 200 0000 \$	0824401	0824401	0829001	12 247 75	11 016 00	1 231 75 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	100 0000 \$	0824401	0824401	0829001	2 522 91	2 502 91	222 42 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1 200 0000 \$	0824401	0824401	0829001	3 643 91	2 658 24	3 645 67 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	500 0000 \$	0824401	0824401	0829001	12 626 63	-11 195 00	1 431 63 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	700 0000 \$	0824401	0824401	0829001	17 677 28	15 442 00	2 235 28 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	400 0000 \$	0824401	0824401	0829001	4 789 08	-4 706 96	82 12 P
SLOF2012002	780279108	PIER 1 IMPORTS INC COM	1 000 0000 \$	0824401	0824401	0829001	11 972 69	11 720 00	252 69 P
SLOF2012002	780279108	PIER 1 IMPORTS INC COM	1 600 0000 \$	0824401	0824401	0829001	20 719 30	17 746 72	2 972 58 P
SLOF2012002	817836209	7 ELEVEN INC COM NEW	1 200 0000 \$	0824401	0824401	0829001	15 539 48	13 408 56	2 130 92 P
SLOF2012002	817836209	7 ELEVEN INC COM NEW	2 600 0000 \$	0824401	0824401	0829001	28 403 47	14 055 08	764 42 P
SLOF2012002	86311E110	STONAGE NETWORKS INC OC COM	3 300 0000 \$	0824401	0824401	0829001	23 021 13	25 417 59	2 395 88 P
SLOF2012002	871237103	SYKES ENTERPRISES INC COM	1 000 0000 \$	0824401	0824401	0829001	20 609 31	-16 357 20	4 024 11 P
SLOF2012002	889542106	TOLLGRADE COMMUNICATION INC	1 800 0000 \$	0824401	0824401	0829001	14 884 30	-14 884 30	3 043 66 P
SLOF2012002	889542106	TOPPS INC	1 300 0000 \$	0824401	0824401	0829001	14 504 43	13 819 28	685 15 P
SLOF2012002	922207105	VANLAN SEMICONDUCTOR EQUIPMENT	400 0000 \$	0824401	0824401	0829001			

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	964232206	WILEY JOHN & SONS INC CL A	200 0000 S	05/22/01	08/21/01	08/31/01	4,277.32	-4,057.64	219.68 P
SLOF2012002	964232206	WILEY JOHN & SONS INC CL A	700 0000 S	05/23/01	08/31/01	08/31/01	14,970.61	15,002.47	-31.86 P
SLOF2012002	964232206	WILEY JOHN & SONS INC CL A	600 0000 S	06/01/01	08/31/01	08/31/01	12,831.93	12,090.00	741.93 P
SLOF2012002	967384106	AUTRAN INC	300 0000 S	07/24/01	09/04/01	09/04/01	7,164.09	-7,134.99	29.10 P
SLOF2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	400 0000 S	08/29/01	09/04/01	09/04/01	7,419.75	-4,961.60	438.15 P
SLOF2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	200 0000 S	03/14/01	09/04/01	09/04/01	3,769.87	-3,681.94	87.93 P
SLOF2012002	316869106	TILENET CORP	100 0000 S	04/20/01	09/04/01	09/04/01	11,000.16	11,640.10	-639.94 P
SLOF2012002	316710837	FREPORT MICHORAN COPPER B	1,300 0000 S	08/14/01	09/04/01	09/04/01	17,323.38	15,640.10	1,683.28 P
SLOF2012002	316710837	FREPORT MICHORAN COPPER B	1,300 0000 S	07/30/01	09/04/01	09/04/01	16,086.18	14,530.88	1,555.30 P
SLOF2012002	316710837	FREPORT MICHORAN COPPER B	2,300 0000 S	07/30/01	09/04/01	09/04/01	27,322.77	23,721.72	3,601.05 P
SLOF2012002	316710837	FREPORT MICHORAN COPPER B	2,000 0000 S	07/13/01	09/04/01	09/04/01	24,033.80	24,033.80	714.17 P
SLOF2012002	317320203	GEORGIA GULF CORP COM PAR	1,000 0000 S	06/14/01	09/04/01	09/04/01	16,949.43	16,367.70	581.73 P
SLOF2012002	413084109	HARMAN INTL INDS INC NEW COM	200 0000 S	05/11/01	09/04/01	09/04/01	8,381.88	7,156.00	1,225.88 P
SLOF2012002	413084109	HARMAN INTL INDS INC NEW COM	300 0000 S	05/16/01	09/04/01	09/04/01	20,934.70	18,109.00	2,825.70 P
SLOF2012002	413084109	HARMAN INTL INDS INC NEW COM	100 0000 S	06/04/01	09/04/01	09/04/01	11,287.62	-10,209.68	1,077.94 P
SLOF2012002	419596101	HAVERTY FURNITURE COS INC	100 0000 S	06/15/01	09/04/01	09/04/01	23,903.47	23,475.04	-428.53 P
SLOF2012002	442447703	HOVNANIAN ENTERPRISES INC CL A	600 0000 S	06/14/01	09/04/01	09/04/01	8,627.05	-4,853.38	3,065.37 P
SLOF2012002	442447703	HOVNANIAN ENTERPRISES INC CL A	2,900 0000 S	05/24/01	09/04/01	09/04/01	34,886.70	28,218.16	6,668.54 P
SLOF2012002	444859102	HUMANIA INC COM	600 0000 S	07/11/01	09/04/01	09/04/01	14,166.78	14,231.66	-64.88 P
SLOF2012002	485837108	KAYDON CORP	400 0000 S	06/12/01	09/04/01	09/04/01	3,699.81	5,100.00	-1,400.19 P
SLOF2012002	514606102	LANCIE INC	300 0000 S	07/23/01	09/04/01	09/04/01	11,248.03	10,365.00	883.03 P
SLOF2012002	529598108	LIBBEY INC COM	300 0000 S	08/29/01	09/04/01	09/04/01	6,343.18	-6,017.73	365.45 P
SLOF2012002	734730102	REGAL BELLOTT CORP	300 0000 S	08/15/01	09/04/01	09/04/01	2,169.92	2,162.32	7.60 P
SLOF2012002	86211E103	STORAGE NETWORKS INC OC COM	400 0000 S	08/01/01	09/04/01	09/04/01	8,229.41	-6,931.07	1,298.34 P
SLOF2012002	871237103	SYKES ENTERPRISES INC COM	900 0000 S	08/29/01	09/04/01	09/04/01	21,754.37	17,292.92	4,461.45 P
SLOF2012002	890786106	TOPPS INC	1,900 0000 S	08/29/01	09/04/01	09/04/01	31,639.23	-21,559.50	79.73 P
SLOF2012002	899896104	TUPPERWARE CORP COM	200 0000 S	08/29/01	09/04/01	09/04/01	4,808.72	-4,381.00	427.72 P
SLOF2012002	899896104	TUPPERWARE CORP COM	200 0000 S	08/21/01	09/04/01	09/04/01	18,207.39	17,468.00	739.39 P
SLOF2012002	064934105	ACTEL CORP COM	200 0000 S	08/21/01	09/04/01	09/04/01	4,343.04	-4,367.00	23.96 P
SLOF2012002	064934105	ACTEL CORP COM	200 0000 S	08/21/01	09/04/01	09/04/01	29,758.12	-25,100.64	4,657.48 P
SLOF2012002	069574105	ADVO INC	100 0000 S	08/23/01	09/04/01	09/04/01	8,920.34	-8,148.00	782.34 P
SLOF2012002	069574105	ADVO INC	300 0000 S	08/01/01	09/04/01	09/04/01	8,337.80	-3,107.87 P	-5,235.93 P
SLOF2012002	163596109	CHEMED LTD	200 0000 S	08/20/01	09/04/01	09/04/01	8,337.80	-8,079.40	258.40 P
SLOF2012002	268238100	ECL TELECOM LTD ORD	1,400 0000 S	06/06/01	09/04/01	09/04/01	21,726.00	-21,241.60 P	484.40 P
SLOF2012002	268238100	ECL TELECOM LTD ORD	600 0000 S	08/20/01	09/04/01	09/04/01	25,212.11	21,726.00	3,486.11 P
SLOF2012002	413084109	HARMAN INTL INDS INC NEW COM	700 0000 S	06/15/01	09/04/01	09/04/01	9,380.12	-21,408.88	290.21 P
SLOF2012002	442447703	HOVNANIAN ENTERPRISES INC CL A	2,200 0000 S	08/24/01	09/04/01	09/04/01	26,623.50	3,216.62 P	23,406.88 P
SLOF2012002	444859102	HUMANIA INC COM	1,300 0000 S	06/23/01	09/04/01	09/04/01	16,274.44	12,415.91	3,858.53 P
SLOF2012002	43440107	INTERACTIVE DATA CORP COM	500 0000 S	06/13/01	09/04/01	09/04/01	7,949.76	-6,450.00	1,499.76 P
SLOF2012002	514606102	LANCIE INC	100 0000 S	08/20/01	09/04/01	09/04/01	11,279.62	-10,796.00	483.62 P
SLOF2012002	514606102	LANCIE INC	100 0000 S	07/13/01	09/04/01	09/04/01	7,049.76	-6,750.00	299.76 P
SLOF2012002	514606102	LANCIE INC	1,100 0000 S	08/03/01	09/04/01	09/04/01	29,154.53	28,600.00	554.53 P
SLOF2012002	635663102	NORDSON CORP	100 0000 S	08/17/01	09/04/01	09/04/01	2,620.41	2,720.50	-100.09 P
SLOF2012002	635663102	NORDSON CORP	200 0000 S	08/20/01	09/04/01	09/04/01	3,300.82	5,430.38	-2,129.56 P
SLOF2012002	635663102	NORDSON CORP	500 0000 S	08/20/01	09/04/01	09/04/01	13,232.06	-13,743.85	491.79 P
SLOF2012002	635663102	NORDSON CORP	500 0000 S	06/14/01	09/04/01	09/04/01	4,614.84	-4,590.00	24.84 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	500 0000 S	06/09/01	09/04/01	09/04/01	11,030.28	11,290.00	-259.72 P
SLOF2012002	671802106	PHOTONICS INC COM	500 0000 S	06/09/01	09/04/01	09/04/01	8,824.22	-9,950.00	1,125.78 P
SLOF2012002	719405102	PHOTONICS INC COM	600 0000 S	06/03/01	09/04/01	09/04/01	2,206.06	2,348.85	-142.79 P
SLOF2012002	719405102	PHOTONICS INC COM	100 0000 S	08/01/01	09/04/01	09/04/01	1,797.48	-1,340.46	457.02 P
SLOF2012002	871237103	SYKES ENTERPRISES INC COM	2,900 0000 S	08/20/01	09/04/01	09/04/01	26,683.45	22,899.42	3,784.03 P
SLOF2012002	871237103	SYKES ENTERPRISES INC COM	1,600 0000 S	08/14/01	09/04/01	09/04/01	14,379.84	12,648.00	1,731.84 P
SLOF2012002	911163102	UNITED NATL INC	500 0000 S	08/16/01	09/04/01	09/04/01	8,837.70	-9,611.20	773.50 P
SLOF2012002	911163102	UNITED NATL INC	1,300 0000 S	08/07/01	09/04/01	09/04/01	27,719.07	27,889.68	-170.61 P
SLOF2012002	007384106	AUTRAN INC	100 0000 S	08/09/01	09/04/01	09/04/01	18,479.38	18,291.76	187.62 P
SLOF2012002	007384106	AUTRAN INC	300 0000 S	07/24/01	09/04/01	09/04/01	6,929.77	7,134.99	-205.22 P
SLOF2012002	007384106	ADVO INC	700 0000 S	08/23/01	09/04/01	09/04/01	25,634.70	21,983.06	3,651.64 P
SLOF2012002	007384106	ADVO INC	200 0000 S	04/21/01	09/04/01	09/04/01	3,329.91	-6,377.84	957.93 P
SLOF2012002	007384106	ADVO INC	900 0000 S	05/14/01	09/04/01	09/04/01	16,599.40	-16,368.73	230.67 P
SLOF2012002	017418102	ALLEGHENY TECHNOLOGIES INC COM	100 0000 S	02/15/01	09/04/01	09/04/01	9,385.43	7,920.00	1,465.43 P
SLOF2012002	163643105	BOWNE & CO INC COM	100 0000 S	05/11/01	09/04/01	09/04/01	1,986.30	1,403.00	583.30 P
SLOF2012002	154785109	CENTRAL PKG CORP	300 0000 S	05/17/01	09/04/01	09/04/01	5,938.91	5,303.59	635.32 P
SLOF2012002	154785109	CENTRAL PKG CORP	400 0000 S	05/18/01	09/04/01	09/04/01	7,943.21	-7,239.76	703.45 P
SLOF2012002	154785109	CENTRAL PKG CORP	100 0000 S	08/21/01	09/04/01	09/04/01	1,946.30	-1,818.55	167.75 P
SLOF2012002	225302108	CREDENCE SYS CORP	600 0000 S	05/17/01	09/04/01	09/04/01	10,199.66	14,246.40	-4,046.74 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	268238100	ECI TELECOM LTD ORD	06/06/01	08/01/01	09/06/01	21,094.58	363,573.00	11,262.72 P
SLOF2012002	449104104	HYPERION SOLUTIONS CORP	04/19/01	08/31/01	09/06/01	1,547.84	1,604.82	36.98 P
SLOF2012002	449104104	HYPERION SOLUTIONS CORP	04/23/01	08/31/01	09/06/01	7,739.19	7,820.60	-81.41 P
SLOF2012002	419400107	INTERACTIVE DATA CORP COM	06/23/01	08/31/01	09/06/01	8,699.32	-6,685.49	2,014.03 P
SLOF2012002	419400107	INTERACTIVE DATA CORP COM	06/24/01	08/31/01	09/06/01	3,724.36	2,994.69	733.67 P
SLOF2012002	432395102	ONEDIA LTD	08/17/01	08/31/01	09/06/01	45,873.46	-43,769.90	2,103.96 P
SLOF2012002	70322A101	PATHEMARK STORES INC NEW COM	06/01/01	08/31/01	09/06/01	33,999.80	34,532.70	-532.70 P
SLOF2012002	70322A101	PATHEMARK STORES INC NEW COM	06/04/01	08/31/01	09/06/01	4,799.84	-4,700.00	99.84 P
SLOF2012002	70322A101	PATHEMARK STORES INC NEW COM	06/05/01	08/31/01	09/06/01	23,999.20	23,421.40	577.80 P
SLOF2012002	007515102	ADVO INC	08/24/01	09/04/01	09/07/01	14,808.91	12,755.68	2,045.23 P
SLOF2012002	007515102	ADVO INC	09/16/01	09/04/01	09/07/01	31,302.04	31,354.11	-51.97 P
SLOF2012002	007515102	ADVO INC	03/17/01	09/04/01	09/07/01	3,700.23	-3,487.21	213.02 P
SLOF2012002	007515102	ADVO INC	03/14/01	09/04/01	09/07/01	16,423.64	16,568.73	-145.09 P
SLOF2012002	01160H101	BENCHMARK ELECTRS INC	02/23/01	09/04/01	09/07/01	19,455.51	22,894.56	-3,439.05 P
SLOF2012002	01160H101	BENCHMARK ELECTRS INC	02/15/01	09/04/01	09/07/01	4,779.84	3,960.00	819.84 P
SLOF2012002	100943105	CENTRAL PKG CORP	03/22/01	09/04/01	09/07/01	7,959.45	7,274.20	685.25 P
SLOF2012002	191098102	COCA COLA BOTTLING CO CONS	05/14/01	09/04/01	09/07/01	8,369.72	-8,129.10	240.62 P
SLOF2012002	235302108	CREDENCE SYS CORP	05/17/01	09/04/01	09/07/01	27,973.58	-40,564.80	12,591.22 P
SLOF2012002	261178102	DREYERS GRAND ICE CREAM INC	07/04/01	09/04/01	09/07/01	12,111.59	11,134.00	977.59 P
SLOF2012002	268238100	ECI TELECOM LTD ORD	06/06/01	09/04/01	09/07/01	10,170.56	15,581.70	-5,411.14 P
SLOF2012002	306645108	EXAR CORP COM	08/22/01	09/04/01	09/07/01	21,029.29	20,132.80	896.49 P
SLOF2012002	316449104	FILENET CORP	04/03/01	09/04/01	09/07/01	6,495.33	-6,875.10	379.77 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	05/01/00	09/04/01	09/07/01	12,677.97	16,079.20	-3,401.23 P
SLOF2012002	413046109	HARMAN INTL INDS INC NEW COM	05/16/01	09/04/01	09/07/01	2,515.59	3,169.52	-653.93 P
SLOF2012002	444819102	HUMANAN INC COM	05/16/01	09/04/01	09/07/01	16,453.23	14,484.00	1,969.23 P
SLOF2012002	449104104	HYPERION SOLUTIONS CORP	08/18/01	09/04/01	09/07/01	20,566.06	19,117.75	1,448.31 P
SLOF2012002	529991108	LIBBEY INC COM	08/10/01	09/04/01	09/07/01	31,198.96	26,520.00	4,678.96 P
SLOF2012002	529991108	LIBBEY INC COM	06/03/01	09/04/01	09/07/01	1,810.94	-1,831.06	-20.12 P
SLOF2012002	591709104	MILACRON INC COM	05/01/01	09/04/01	09/07/01	14,487.52	15,163.84	-676.32 P
SLOF2012002	591709104	MILACRON INC COM	05/03/01	09/04/01	09/07/01	12,676.58	13,071.94	-395.36 P
SLOF2012002	591709104	MILACRON INC COM	06/18/01	09/04/01	09/07/01	964.11	918.00	46.11 P
SLOF2012002	611802106	OAK TECHNOLOGIES INC COM	07/02/01	09/04/01	09/07/01	3,836.42	3,715.44	120.98 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	05/18/01	09/04/01	09/07/01	5,094.55	-4,645.96	388.59 P
SLOF2012002	709416209	PARK ELECTROCHEMICAL CORP COM	05/21/01	09/04/01	09/07/01	10,069.10	9,535.80	533.30 P
SLOF2012002	709416209	PARK ELECTROCHEMICAL CORP COM	06/14/01	09/04/01	09/07/01	14,147.30	-12,279.30	1,868.00 P
SLOF2012002	719405102	PHOTRONICS INC COM	06/13/01	09/04/01	09/07/01	17,163.40	15,938.30	1,230.10 P
SLOF2012002	719405102	PHOTRONICS INC COM	06/13/01	09/04/01	09/07/01	19,949.33	22,867.40	-2,918.07 P
SLOF2012002	727493108	PLANTRONICS INC	07/18/01	09/04/01	09/07/01	3,989.87	-4,249.30	-829.43 P
SLOF2012002	727493108	PLANTRONICS INC	06/12/01	09/04/01	09/07/01	889.97	-900.03	-10.06 P
SLOF2012002	739543101	REBEC INC COM	06/13/01	09/04/01	09/07/01	7,119.76	8,287.28	-1,167.52 P
SLOF2012002	739543101	REBEC INC COM	02/23/01	09/04/01	09/07/01	16,076.82	14,408.81	1,668.01 P
SLOF2012002	817836209	7-ELEVEN INC COM NEW	02/26/01	09/04/01	09/07/01	9,893.43	-4,431.60	1,461.83 P
SLOF2012002	817836209	7-ELEVEN INC COM NEW	02/27/01	09/04/01	09/07/01	6,183.39	5,403.20	780.19 P
SLOF2012002	817836209	7-ELEVEN INC COM NEW	02/10/01	09/04/01	09/07/01	15,046.63	14,510.84	535.79 P
SLOF2012002	844315102	THOMAS & BETTS CORP COM	08/17/01	09/04/01	09/07/01	27,943.73	26,999.44	944.29 P
SLOF2012002	844315102	THOMAS & BETTS CORP COM	08/17/01	09/04/01	09/07/01	7,108.91	-6,882.00	224.91 P
SLOF2012002	899896104	TUPPERWARE CORP COM	08/07/01	09/04/01	09/07/01	35,534.56	33,046.95	2,487.61 P
SLOF2012002	899896104	TUPPERWARE CORP COM	01/17/01	09/04/01	09/07/01	10,319.65	10,967.90	-647.25 P
SLOF2012002	930321303	VALKONT INDS INC COM	01/28/01	09/03/01	09/10/01	18,521.02	21,140.53	-2,619.50 P
SLOF2012002	Y02516105	ASE TEST LTD	01/17/01	09/03/01	09/10/01	8,719.07	-12,037.53	-20,756.60 P
SLOF2012002	Y02516105	ASE TEST LTD	06/15/01	09/03/01	09/10/01	4,477.53	5,360.00	-882.47 P
SLOF2012002	07747281	BEL FUSE INC CL A	09/10/01	09/03/01	09/10/01	17,510.12	21,859.12	-3,949.00 P
SLOF2012002	07747281	BEL FUSE INC CL A	09/10/01	09/03/01	09/10/01	14,318.53	17,170.92	-2,782.39 P
SLOF2012002	103401101	BENCHMARK ELECTRS INC	02/15/01	09/03/01	09/10/01	36,103.73	-8,910.00	1,862.18 P
SLOF2012002	103401101	BENCHMARK ELECTRS INC	05/17/01	09/03/01	09/10/01	12,235.59	11,134.00	1,101.59 P
SLOF2012002	235302108	CREDENCE SYS CORP	07/03/01	09/03/01	09/10/01	12,235.59	12,696.20	-4,974.02 P
SLOF2012002	261178102	DREYERS GRAND ICE CREAM INC	06/06/01	09/03/01	09/10/01	7,722.18	-12,079.68	219.91 P
SLOF2012002	268238100	ECI TELECOM LTD ORD	06/29/01	09/03/01	09/10/01	18,449.38	-18,090.00	359.38 P
SLOF2012002	306645108	EXAR CORP COM	03/16/01	09/03/01	09/10/01	3,269.37	-3,519.44	250.07 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	449144104	HYPERION SOLUTIONS CORP	700 0000 S	04/23/01	09/03/01	09/10/01	10,349.28	10,948.84	-599.56 P
SLOF2012002	449144104	HYPERION SOLUTIONS CORP	100 0000 S	04/23/01	09/03/01	09/10/01	1,549.90	1,630.29	100.39 P
SLOF2012002	41440107	INTERACTIVE DATA CORP COM	1,200 0000 S	06/24/01	09/03/01	09/10/01	14,383.23	11,978.76	2,604.47 P
SLOF2012002	514606102	LANCE INC	300 0000 S	07/16/01	09/03/01	09/10/01	4,205.23	4,050.00	135.23 P
SLOF2012002	513900106	LINCOLN ELEC HLDGS INC COM	400 0000 S	05/03/01	09/03/01	09/10/01	8,626.35	8,160.00	1,466.35 P
SLOF2012002	513900106	LINCOLN ELEC HLDGS INC COM	200 0000 S	05/04/01	09/03/01	09/10/01	4,113.18	4,250.00	563.18 P
SLOF2012002	517802101	OAK TECHNOLOGIES INC COM	400 0000 S	07/02/01	09/03/01	09/10/01	3,799.87	3,715.44	84.43 P
SLOF2012002	517802101	OAK TECHNOLOGIES INC COM	200 0000 S	05/21/01	09/03/01	09/10/01	4,812.94	4,767.90	45.04 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	500 0000 S	05/22/01	09/03/01	09/10/01	12,072.34	12,310.00	347.66 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	100 0000 S	06/01/01	09/03/01	09/10/01	2,208.47	2,208.96	197.51 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	100 0000 S	06/15/01	09/03/01	09/10/01	11,932.95	11,384.50	568.45 P
SLOF2012002	719405102	PHOTRONICS INC COM	500 0000 S	06/21/01	09/03/01	09/10/01	19,234.72	19,256.32	801.60 P
SLOF2012002	719405102	PHOTRONICS INC COM	300 0000 S	07/05/01	09/03/01	09/10/01	7,171.77	6,841.50	330.27 P
SLOF2012002	719405102	PHOTRONICS INC COM	600 0000 S	07/18/01	09/03/01	09/10/01	11,069.63	12,747.90	-1,678.27 P
SLOF2012002	727491108	PLANTRONICS INC	800 0000 S	07/20/01	09/03/01	09/10/01	14,759.50	17,800.72	-3,041.22 P
SLOF2012002	727491108	PLANTRONICS INC	200 0000 S	06/14/01	09/03/01	09/10/01	4,265.21	4,011.82	253.39 P
SLOF2012002	759543101	REGAL BELLOIT CORP	200 0000 S	06/11/01	09/03/01	09/10/01	12,360.63	15,538.65	-3,178.02 P
SLOF2012002	808181104	REMEX INC COM	1,500 0000 S	05/11/01	09/03/01	09/10/01	1,399.93	1,413.81	13.88 P
SLOF2012002	808181104	SCHULER HOMES INC CL A	100 0000 S	05/21/01	09/03/01	09/10/01	5,999.81	5,699.04	99.23 P
SLOF2012002	808181104	SCHULER HOMES INC CL A	600 0000 S	04/17/01	09/03/01	09/10/01	6,910.92	5,460.00	1,450.92 P
SLOF2012002	890784106	TOPPS INC	1,800 0000 S	08/07/01	09/03/01	09/10/01	41,485.28	41,292.00	2,193.28 P
SLOF2012002	899896104	TUPPERWARE CORP COM	2,200 0000 S	04/24/01	09/06/01	09/11/01	22,182.46	26,408.80	3,826.34 P
SLOF2012002	908916108	AGRIUM INC COM	300 0000 S	07/19/01	09/06/01	09/11/01	32,133.46	31,742.00	811.46 P
SLOF2012002	126129104	CNF INC	100 0000 S	07/20/01	09/06/01	09/11/01	9,663.77	9,666.89	-194.88 P
SLOF2012002	126129104	CNF INC	1,900 0000 S	07/17/01	09/06/01	09/11/01	61,216.53	58,762.06	2,454.47 P
SLOF2012002	128129104	CNF INC	300 0000 S	05/23/01	09/06/01	09/11/01	5,724.27	5,455.65	278.62 P
SLOF2012002	154783109	CENTRAL PKG CORP	600 0000 S	03/17/01	09/06/01	09/11/01	9,287.35	14,246.40	-4,979.05 P
SLOF2012002	225921108	CREDENCE SYS CORP	800 0000 S	06/29/01	09/06/01	09/11/01	2,663.35	4,000.00	1,336.65 P
SLOF2012002	268238100	ECI TELECOM LTD ORD	100 0000 S	06/06/01	09/06/01	09/11/01	333.17	377.10	243.93 P
SLOF2012002	268238100	ECI TELECOM LTD ORD	1,100 0000 S	06/19/01	09/06/01	09/11/01	3,664.85	5,483.15	1,820.30 P
SLOF2012002	268238100	ECI TELECOM LTD ORD	100 0000 S	03/16/01	09/06/01	09/11/01	811.63	882.23	70.60 P
SLOF2012002	362290102	GSI LUMONICS INC COM	1,000 0000 S	03/27/01	09/06/01	09/11/01	8,116.33	8,212.50	106.17 P
SLOF2012002	362290102	GENERAL SEMICONDUCTOR INC	2,400 0000 S	05/21/00	09/06/01	09/11/01	27,789.14	38,024.24	-10,245.10 P
SLOF2012002	370781103	GENERAL SEMICONDUCTOR INC	500 0000 S	03/18/01	09/06/01	09/11/01	3,789.41	4,674.53	885.14 P
SLOF2012002	410366109	HABMAN INTL INDS INC NEW COM	300 0000 S	03/18/01	09/06/01	09/11/01	12,304.62	11,896.63	413.97 P
SLOF2012002	449144104	HYPERION SOLUTIONS CORP	700 0000 S	04/26/01	09/06/01	09/11/01	10,542.35	11,532.03	1,009.48 P
SLOF2012002	449144104	HYPERION SOLUTIONS CORP	400 0000 S	04/27/01	09/06/01	09/11/01	6,024.32	6,382.00	-357.68 P
SLOF2012002	499144104	LIBBEY INC COM	600 0000 S	08/10/01	09/06/01	09/11/01	14,968.14	13,023.74	1,944.82 P
SLOF2012002	529898108	LIBBEY INC COM	400 0000 S	08/10/01	09/06/01	09/11/01	22,452.21	22,626.47	-174.26 P
SLOF2012002	565611109	MANULOGISTICS GROUP INC	600 0000 S	09/06/01	09/06/01	09/11/01	4,679.84	4,689.98	468.98 P
SLOF2012002	572231108	MATTSON TECHNOLOGY INC COM	500 0000 S	07/06/01	09/06/01	09/11/01	3,043.00	4,633.65	3,610.63 P
SLOF2012002	572231108	MATTSON TECHNOLOGY INC COM	1,200 0000 S	07/06/01	09/06/01	09/11/01	6,694.60	6,878.92	8,378.92 P
SLOF2012002	572231108	MATTSON TECHNOLOGY INC COM	200 0000 S	07/06/01	09/06/01	09/11/01	7,303.20	16,622.28	9,319.08 P
SLOF2012002	572231108	MATTSON TECHNOLOGY INC COM	400 0000 S	07/06/01	09/06/01	09/11/01	1,801.53	2,891.86	28.09 P
SLOF2012002	783549108	RYDER SYS INC COM	2,400 0000 S	04/16/01	09/06/01	09/11/01	45,902.46	35,290.28	9,992.46 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	200 0000 S	05/21/01	09/06/01	09/11/01	2,799.91	2,849.32	-49.61 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	200 0000 S	05/22/01	09/06/01	09/11/01	2,799.91	2,839.44	110.47 P
SLOF2012002	817826209	SCHULER HOMES INC CL A	1,100 0000 S	02/27/01	09/06/01	09/11/01	13,444.30	11,817.04	1,527.26 P
SLOF2012002	817826209	ELEVEN INC COM NEW	300 0000 S	03/21/01	09/06/01	09/11/01	3,666.63	2,796.12	870.51 P
SLOF2012002	817826209	ELEVEN INC COM NEW	500 0000 S	03/22/01	09/06/01	09/11/01	5,111.03	4,599.75	1,601.30 P
SLOF2012002	817826209	ELEVEN INC COM NEW	900 0000 S	05/22/01	09/06/01	09/11/01	10,999.88	10,947.87	52.01 P
SLOF2012002	817826209	ELEVEN INC COM NEW	3,900 0000 S	06/05/01	09/06/01	09/11/01	72,116.34	71,323.62	827.72 P
SLOF2012002	817826209	ELEVEN INC COM NEW	1,700 0000 S	06/06/01	09/06/01	09/11/01	20,777.56	20,919.52	141.96 P
SLOF2012002	817826209	ELEVEN INC COM NEW	1,000 0000 S	07/11/01	09/06/01	09/11/01	12,222.09	11,247.80	974.29 P
SLOF2012002	817826209	ELEVEN INC COM NEW	400 0000 S	07/11/01	09/06/01	09/11/01	4,888.84	5,074.80	185.96 P
SLOF2012002	922071103	VARIAN SEMICONDUCTOR EQUIPMENT	400 0000 S	08/17/01	09/06/01	09/11/01	13,179.64	13,143.40	36.24 P
SLOF2012002	922071103	VARIAN SEMICONDUCTOR EQUIPMENT	200 0000 S	09/03/01	09/06/01	09/11/01	6,589.82	6,151.08	261.26 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	331,171,550.00 S	04/03/01	09/06/01	09/06/01	231,171.55	231,171.55	0.00 P
SLOF2012002	008916108	AGRIUM INC COM	4,400 0000 S	04/24/01	09/07/01	09/12/01	42,439.45	52,817.60	10,378.15 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	00916108	AGRIUM INC COM	1 100 0000 S	09/07/01	09/12/01	10 614 86	13 204 40	2,395 54 P
SLOF2012002	00916108	AGRIUM INC COM	2,300 0000 S	09/07/01	09/12/01	22,194 71	-22,500 50	310 79 P
SLOF2012002	00916108	AGRIUM INC COM	1,400 0000 S	09/07/01	09/12/01	13,664 00	13,509 83	-154 17 P
SLOF2012002	00916108	AGRIUM INC COM	1,200 0000 S	09/07/01	09/12/01	11,579 85	11,600 76	20 91 P
SLOF2012002	00916108	AGRIUM INC COM	1,300 0000 S	09/07/01	09/12/01	12,544 84	12,475 50	71 34 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	100 0000 S	09/07/01	09/12/01	1,794 94	1,756 00	38 94 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	500 0000 S	09/07/01	09/12/01	8,974 70	-4 723 40	231 30 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	700 0000 S	09/07/01	09/12/01	12,564 58	12,316 50	248 08 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	500 0000 S	09/07/01	09/12/01	11,289 62	-14 454 90	3 164 88 P
SLOF2012002	08160H101	BENCHMARK ELECTRS INC	700 0000 S	09/07/01	09/12/01	19 805 47	-20 145 41	-4,337 94 P
SLOF2012002	12612W104	CNF INC	500 0000 S	09/07/01	09/12/01	13 474 63	15 778 15	303 52 P
SLOF2012002	154751109	CENTRAL PKG CORP	1 000 0000 S	09/07/01	09/12/01	18 975 56	-18 185 50	790 06 P
SLOF2012002	36229U102	GEORGIA GULF CORP COM PAR	600 0000 S	09/07/01	09/12/01	4,816 09	-4,987 50	-171 41 P
SLOF2012002	373200203	GEORGIA GULF CORP COM PAR	400 0000 S	09/07/01	09/12/01	6 723 33	-6 627 08	94 25 P
SLOF2012002	373200203	GEORGIA GULF CORP COM PAR	400 0000 S	09/07/01	09/12/01	6 723 33	-6 674 92	50 41 P
SLOF2012002	413084109	HARAMAI INTL INDS INC NEW COM	2,000 0000 S	09/07/01	09/12/01	8 195 06	7 927 10	267 96 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	400 0000 S	09/07/01	09/12/01	6,079 79	-6,312 00	-302 21 P
SLOF2012002	545011103	MANUFACTURERS GROUP INC	5 700 0000 S	09/07/01	09/12/01	43 890 24	-40 003 17	3 887 07 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	500 0000 S	09/07/01	09/12/01	4,575 40	-4 630 00	74 60 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	500 0000 S	09/07/01	09/12/01	4,575 40	-4 550 00	25 40 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	1,400 0000 S	09/07/01	09/12/01	12 811 11	-12,501 72	309 39 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	900 0000 S	09/07/01	09/12/01	8,235 71	8,190 00	45 71 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	1 800 0000 S	09/07/01	09/12/01	16 471 43	15,202 98	1,268 45 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	900 0000 S	09/07/01	09/12/01	8,235 71	-4 172 00	63 71 P
SLOF2012002	671802106	OAK TECHNOLOGIES INC COM	600 0000 S	09/07/01	09/12/01	13,539 56	13 683 00	143 44 P
SLOF2012002	719403102	PHOTONICS INC COM	500 0000 S	09/07/01	09/12/01	7 169 48	8 900 36	1 730 88 P
SLOF2012002	727492108	PLANTRONICS INC	400 0000 S	09/07/01	09/12/01	5,377 11	-6 361 45	1 184 34 P
SLOF2012002	727492108	PLANTRONICS INC	300 0000 S	09/07/01	09/12/01	3,777 11	-3,395 00	975 87 P
SLOF2012002	727492108	PLANTRONICS INC	300 0000 S	09/07/01	09/12/01	4,570 87	4,570 87	0 00 P
SLOF2012002	783549108	RYDER SYS INC COM	1 700 0000 S	09/07/01	09/12/01	38 832 36	30 511 60	8,340 76 P
SLOF2012002	783549108	RYDER SYS INC COM	600 0000 S	09/07/01	09/12/01	20 175 52	19 920 00	253 52 P
SLOF2012002	922207165	VARIAN SEMICONDUCTOR EQUIPMENT	20 619 5900 S	09/07/01	09/12/01	20 619 59	20 619 59	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	100 0000 S	09/10/01	09/13/01	8 797 50	8 797 50	177 20 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 S	09/10/01	09/13/01	3 039 89	-3 440 00	-408 11 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	200 0000 S	09/10/01	09/13/01	6 815 98	-6 841 50	25 52 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	300 0000 S	09/10/01	09/13/01	2,271 99	-2,101 00	170 99 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	100 0000 S	09/10/01	09/13/01	1 794 94	-2,181 89	316 95 P
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	600 0000 S	09/10/01	09/13/01	10 769 64	-13 122 99	2,353 26 P
SLOF2012002	0426601	UCAR INTL INC COM	400 0000 S	09/10/01	09/13/01	4 777 47	-4 988 00	210 53 P
SLOF2012002	0426601	UCAR INTL INC COM	48 049 4100 S	09/10/01	09/13/01	48 049 41	-48 049 41	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	89 441 5600 S	09/13/01	09/13/01	89 441 56	-89 441 56	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	201 283 1300 S	09/13/01	09/13/01	201 283 13	201 283 13	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	196 883 0400 S	09/13/01	09/13/01	196 883 04	196 883 04	0 00 P
SLOF2012002	09032C109	TRENWICK GROUP LTD BERMUDA SHS	300 0000 S	09/17/01	09/20/01	2,324 53	-6 009 03	-1 184 50 P
SLOF2012002	09032C109	TRENWICK GROUP LTD BERMUDA SHS	900 0000 S	09/17/01	09/20/01	1 473 58	-18 044 73	-9,571 15 P
SLOF2012002	12612W104	CNF INC	200 0000 S	09/17/01	09/20/01	5 796 81	-6,311 26	514 45 P
SLOF2012002	12612W104	CNF INC	600 0000 S	09/17/01	09/20/01	17,390 42	-17 936 46	546 04 P
SLOF2012002	12612W104	CNF INC	900 0000 S	09/17/01	09/20/01	16 007 66	12,373 18	2,367 52 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	2 100 0000 S	09/17/01	09/20/01	86 404 63	63 384 51	17 020 12 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1,300 0000 S	09/17/01	09/20/01	49 774 30	39 843 44	9 930 86 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	600 0000 S	09/17/01	09/20/01	23 972 75	18 408 00	4 564 75 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1,600 0000 S	09/17/01	09/20/01	61,260 67	-49 596 00	11 664 67 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1 600 0000 S	09/17/01	09/20/01	54 112 16	7 148 51 P	7 148 51 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	900 0000 S	09/17/01	09/20/01	34 459 13	28 485 00	5 974 13 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	500 0000 S	09/17/01	09/20/01	19 143 96	-15 475 00	3 668 96 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1,000 0000 S	09/17/01	09/20/01	17,506 51	21 818 90	-4,312 39 P
SLOF2012002	727492108	PLANTRONICS INC	400 0000 S	09/17/01	09/20/01	7 002 61	8 640 72	-1 638 11 P
SLOF2012002	727492108	PLANTRONICS INC	21 734 9900 S	09/17/01	09/17/01	21 734 99	-21 734 99	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	41 134 5100 S	09/17/01	09/17/01	41 134 58	41 134 58	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 S	09/18/01	09/21/01	9 716 32	-14 454 50	-4 738 18 P
SLOF2012002	08160H101	BENCHMARK ELECTRS INC	300 0000 S	09/18/01	09/21/01	3,277 57	-4 125 06	-847 49 P
SLOF2012002	12612W104	CNF INC	1,200 0000 S	09/19/01	09/24/01	26,384 20	23 913 28	3,551 08 P
SLOF2012002	12612W104	CNF INC	900 0000 S	09/19/01	09/24/01	36 198 00	36 198 00	0 00 P
SLOF2012002	12612W104	CNF INC	1,500 0000 S	09/19/01	09/24/01	23,932 22	26 459 37	-3,527 15 P
SLOF2012002	12612W104	CNF INC	1,500 0000 S	09/19/01	09/24/01	31,220 37	-44 392 15	-6,371 78 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	600 0000 S	05/18/01	09/19/01	09/24/01	9,074.55	-783.32 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	100 0000 S	06/04/01	09/19/01	09/24/01	1,588.17	-1,865.33 P
SLOF2012002	514606102	LANCE INC	1 000 0000 S	07/16/01	09/19/01	09/24/01	13,500.00	-1,540.42 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	200 0000 S	08/24/01	09/19/01	09/24/01	7,730.06	-6 190.00 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1 600 0000 S	09/04/01	09/19/01	09/24/01	53 421.92	8 418.37 P
SLOF2012002	731750103	REGAL BELOIT CORP	300 0000 S	06/14/01	09/19/01	09/24/01	5 440.49	-6,017.73 P
SLOF2012002	731750103	REGAL BELOIT CORP	1 000 0000 S	06/25/01	09/19/01	09/24/01	27 415.33	2 476.67 P
SLOF2012002	861642106	STONE ENERGY CORP COM	200 0000 S	06/26/01	09/19/01	09/24/01	3 579.36	323.98 P
SLOF2012002	861642106	STONE ENERGY CORP COM	137 0000 S	04/20/01	09/19/01	09/24/01	-6 481.47	1 909.44 P
SLOF2012002	861642106	STONE ENERGY CORP COM	1 200 0000 S	03/02/01	09/19/01	09/24/01	-17 130.74 P	-17 130.74 P
SLOF2012002	861642106	STONE ENERGY CORP COM	900 0000 S	03/04/01	09/19/01	09/24/01	-43 778.88	13 743.65 P
SLOF2012002	861642106	STONE ENERGY CORP COM	63 0000 S	03/09/01	09/19/01	09/24/01	3 168.66	-1 066.19 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	2 300 0000 S	04/15/01	09/20/01	09/24/01	12 433.34	2 66 14 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	600 0000 S	06/04/01	09/20/01	09/24/01	8 325.64	1 085.38 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	400 0000 S	06/05/01	09/20/01	09/24/01	5 549.09	794.91 P
SLOF2012002	44914M104	HYPERION SOLUTIONS CORP	1 200 0000 S	06/29/01	09/20/01	09/24/01	17 760.00	1 112.72 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	700 0000 S	09/04/01	09/20/01	09/24/01	12 699.48	2 66 14 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	600 0000 S	09/05/01	09/20/01	09/24/01	9 409.02	1 085.38 P
SLOF2012002	546011107	LOUIS DREYFUS NAT GAS CORP COM	1 000 0000 S	09/07/01	09/20/01	09/24/01	38 625.41	3 668.47 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	122,964.3900 S	08/14/01	09/20/01	09/24/01	122,964.39	5 494.31 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	6,566 0500 S	08/20/01	09/20/01	09/24/01	-6,566.05	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,500 0000 S	03/11/01	09/21/01	09/24/01	15 331.48	34 792.77 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 S	05/01/01	09/21/01	09/24/01	1,196.54	1 953.46 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	200 0000 S	05/02/01	09/21/01	09/24/01	2,060.00	1 262.31 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,300 0000 S	04/26/01	09/21/01	09/24/01	23 726.43	16 791.17 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1 000 0000 S	04/27/01	09/21/01	09/24/01	-19 158.10	-14 183.28 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	45,338 9300 S	08/20/01	09/21/01	09/24/01	-45,338.93	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	67 037 6200 S	08/22/01	09/21/01	09/24/01	-67 037.62	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	138 713 3100 S	08/24/01	09/21/01	09/24/01	158 713.31	0 00 P
SLOF2012002	49326R104	KEYMEDIA GRP INC COM	2 200 0000 S	05/02/01	09/21/01	09/24/01	22 660.00	-13 934.00 P
SLOF2012002	49326R104	KEYMEDIA GRP INC COM	1 100 0000 S	05/22/01	09/21/01	09/24/01	4 363.00	-6 846.78 P
SLOF2012002	514606102	LANCE INC	2 300 0000 S	07/16/01	09/21/01	09/24/01	25 784.44	5 265.56 P
SLOF2012002	709668107	PENTON MEDIA INC COM	800 0000 S	04/27/01	09/21/01	09/24/01	-15 614.48	11 597.34 P
SLOF2012002	709668107	PENTON MEDIA INC COM	2 500 0000 S	04/15/01	09/21/01	09/24/01	13 391.80	-122.70 P
SLOF2012002	86211E103	STORAGE NETWORKS INC OC COM	4 200 0000 S	08/16/01	09/21/01	09/24/01	21 331.94	1 159.29 P
SLOF2012002	86211E103	STORAGE NETWORKS INC OC COM	1 400 0000 S	09/04/01	09/21/01	09/24/01	7 336.00	163.41 P
SLOF2012002	86211E103	STORAGE NETWORKS INC OC COM	1 500 0000 S	09/05/01	09/21/01	09/24/01	8 035.08	2 200.08 P
SLOF2012002	86211E103	STORAGE NETWORKS INC OC COM	1 800 0000 S	09/11/01	09/21/01	09/24/01	9 642.10	8 602.20 P
SLOF2012002	86211E103	STORAGE NETWORKS INC OC COM	300 0000 S	03/19/01	09/21/01	09/24/01	8 641.06	2 198.86 P
SLOF2012002	86211E103	STORAGE NETWORKS INC OC COM	1 200 0000 S	09/19/01	09/21/01	09/24/01	32 617.19	1 045.19 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	1 000 0000 S	09/21/01	09/21/01	09/24/01	23 762.60	1 418.39 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	800 0000 S	09/21/01	09/21/01	09/24/01	-47 259.36	1 494.39 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	47 539 5600 S	08/24/01	09/21/01	09/24/01	-47 539.36	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	446 153 1300 S	08/27/01	09/21/01	09/24/01	-446 153.13	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	33 127 6000 S	08/28/01	09/21/01	09/24/01	33 127.60	21 296.85 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMUDA SHS	600 0000 S	05/11/01	09/23/01	09/24/01	12 720.00	9 201.92 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMUDA SHS	400 0000 S	06/15/01	09/23/01	09/24/01	-4 603.80	-6 243.08 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMUDA SHS	600 0000 S	07/19/01	09/23/01	09/24/01	13 146.00	9 634.93 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMUDA SHS	700 0000 S	07/24/01	09/23/01	09/24/01	4 096.26	9 403.83 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMUDA SHS	600 0000 S	08/23/01	09/23/01	09/24/01	-10 911.30	1 393.46 P
SLOF2012002	134783109	CENTRAL PKG CORP	600 0000 S	03/09/01	09/23/01	09/24/01	-6 743.64	966.10 P
SLOF2012002	31649Q187	FIDELITY BANKSHARES INC COM	1 200 0000 S	06/26/01	09/23/01	09/24/01	11 978.76	2 724.35 P
SLOF2012002	434401107	INTERACTIVE DATA CORP COM	500 0000 S	07/02/01	09/23/01	09/24/01	-3 010.50	1 115.79 P
SLOF2012002	434401107	INTERACTIVE DATA CORP COM	500 0000 S	07/13/01	09/23/01	09/24/01	6 126.29	552.64 P
SLOF2012002	434401107	INTERACTIVE DATA CORP COM	300 0000 S	07/24/01	09/23/01	09/24/01	6 126.29	698.70 P
SLOF2012002	434401107	INTERACTIVE DATA CORP COM	1 100 0000 S	08/02/01	09/23/01	09/24/01	13 477.83	1 684.94 P
SLOF2012002	434401107	INTERACTIVE DATA CORP COM	500 0000 S	08/27/01	09/23/01	09/24/01	17 999.40	-6 344.35 P
SLOF2012002	609200100	MONDAY ROBERT CORP CL A	1 000 0000 S	03/19/01	09/23/01	09/24/01	12 884.40	4 400.02 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	200 0000 S	09/21/01	09/23/01	09/24/01	5 479.81	417.21 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	600 0000 S	09/21/01	09/23/01	09/24/01	7 469.15	1 010.45 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	1 200 0000 S	09/21/01	09/23/01	09/24/01	14 938.29	137.97 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	1 800 0000 S	09/24/01	09/23/01	09/24/01	208 944.25	0 00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	410 061 9900 S	08/23/01	09/23/01	09/24/01	-410 061.99	0 00 P
SLOF2012002	64933P101	IPC HOLDINGS LTD COM ADR	400 0000 S	09/20/01	09/23/01	1 001/01	8 779.32	380.40 P

Alfred P Sioan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	09032C109	TRENWICK GROUP LTD BERMUDA SHS	200 0000 \$	0724401	0926601	1000101	1 161 80	3,457 74	2,695 94 P
SLOF2012002	09033C109	TRENWICK GROUP LTD BERMUDA SHS	1,300 0000 \$	0723701	0926601	1000101	7,551 70	23 080 59	15 328 89 P
SLOF2012002	09033C109	TRENWICK GROUP LTD BERMUDA SHS	1,400 0000 \$	0801801	0926601	1000101	8 132 60	24 762 08	-16 629 48 P
SLOF2012002	134783109	CENTRAL PKG CORP	200 0000 \$	0614801	0926601	1000101	1 981 04	3 640 00	-653 96 P
SLOF2012002	43640107	INTERACTIVE DATA CORP COM	900 0000 \$	0800201	0926601	1000101	11 066 39	11 159 01	-92 62 P
SLOF2012002	43640107	INTERACTIVE DATA CORP COM	800 0000 \$	0906601	0926601	1000101	9 836 79	9 270 64	466 15 P
SLOF2012002	43640107	INTERACTIVE DATA CORP COM	600 0000 \$	0906601	0926601	1000101	7 377 59	7 050 00	327 59 P
SLOF2012002	43640107	INTERACTIVE DATA CORP COM	300 0000 \$	0907801	0926601	1000101	3 688 80	3 340 00	141 80 P
SLOF2012002	43640107	INTERACTIVE DATA CORP COM	100 0000 \$	0910001	0926601	1000101	1 229 60	1 177 50	52 10 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	1,200 0000 \$	0921901	0926601	1000101	37,138 76	-33 720 68	3 408 08 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	300 0000 \$	0924901	0926601	1000101	8 848 69	8 439 01	439 01 P
SLOF2012002	472319102	JEFFERIES GROUP INC NEW COM	1,000 0000 \$	0917901	0926601	1000101	20 421 32	-19 514 80	906 52 P
SLOF2012002	59323C107	MID ATLANTIC MED SVCS INC COM	1,200 0000 \$	0918801	0926601	1000101	24 505 58	23 280 44	1 215 14 P
SLOF2012002	59323C107	MID ATLANTIC MED SVCS INC COM	500 0000 \$	0919301	0926601	1000101	10 210 66	9 146 05	1 070 61 P
SLOF2012002	59323C107	MID ATLANTIC MED SVCS INC COM	1,300 0000 \$	0920001	0926601	1000101	26,347 18	24,247 18	2,200 53 P
SLOF2012002	69325Q103	PC TEL INC COM	1,200 0000 \$	0921901	0926601	1000101	22,933 93	22,198 02	735 91 P
SLOF2012002	754907103	RAYONIER INC COM	600 0000 \$	0640781	0926601	1000101	4 109 86	-4 690 00	-990 14 P
SLOF2012002	84070103	STEWART ENTERPRISES INC CL A	700 0000 \$	0319301	0926601	1000101	3 161 29	2,578 88	584 41 P
SLOF2012002	879360103	TELEDYNE TECHNOLOGIES INC COM	200 0000 \$	0411781	0926601	1000101	2,849 90	-2,750 00	119 90 P
SLOF2012002	890786106	TOPPS INC	300 0000 \$	0827981	0926601	1000101	208 080 26	201 080 26	0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	208 080 2600 \$	0829001	0926601	1000101	62,308 23	62,308 23	0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	141 725 3500 \$	0831801	0926601	1000101	141 725 35	141 725 35	0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	2,400 0000 \$	0324401	0926601	1000101	27 403 00	25,252 96	4,050 04 P
SLOF2012002	69325Q103	PC TEL INC COM	600 0000 \$	0170001	0926601	1000101	4 142 98	-4,563 44	2,822 46 P
SLOF2012002	69325Q103	PC TEL INC COM	1 000 0000 \$	0201801	0926601	1000101	6 904 97	11,933 60	5 028 63 P
SLOF2012002	69325Q103	PC TEL INC COM	300 0000 \$	0626601	0926601	1000101	2 071 49	3 418 35	1,246 86 P
SLOF2012002	738750103	REGAL BELOIT CORP	600 0000 \$	0411781	0926601	1000101	10,304 16	-11 432 22	-1 432 22 P
SLOF2012002	890786106	TOPPS INC	600 0000 \$	0411781	0926601	1000101	5 603 63	5 460 00	143 63 P
SLOF2012002	890786106	TOPPS INC	100 0000 \$	0411901	0926601	1000101	933 94	911 00	18 94 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	32,406 7000 \$	0821801	0926601	1000101	32,406 70	32,406 70	0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	1,500 0000 \$	0301801	0926601	1000101	21 197 80	27,977 55	2,779 75 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	1,200 0000 \$	0921801	0926601	1000101	20,272 12	16,377 88	3 694 24 P
SLOF2012002	235478101	DUAL CORP NEW COM	2,900 0000 \$	0716801	0926601	1000101	18 704 37	28 851 00	10 150 63 P
SLOF2012002	227116100	CROMPTON CORP COM	300 0000 \$	0719901	0926601	1000101	1 934 93	3 014 00	-1 080 07 P
SLOF2012002	227116100	CROMPTON CORP COM	3 100 0000 \$	0720001	0926601	1000101	19 994 33	-31 675 63	-11 679 30 P
SLOF2012002	227116100	CROMPTON CORP COM	700 0000 \$	0724401	0926601	1000101	4 314 83	7 033 00	2,220 15 P
SLOF2012002	261878102	DREYERS GRAND ICE CREAM INC	900 0000 \$	0802801	0926601	1000101	21 946 13	-24 840 00	1 106 13 P
SLOF2012002	261878102	DREYERS GRAND ICE CREAM INC	600 0000 \$	0803001	0926601	1000101	2 882 90	-2,796 00	68 92 P
SLOF2012002	261878102	DREYERS GRAND ICE CREAM INC	100 0000 \$	0509901	0926601	1000101	16 090 69	-13 848 05	2,242 64 P
SLOF2012002	31640Q107	FIDELITY BANKSHARES INC COM	1,232 1000 \$	0510091	0926601	1000101	11 935 06	16 482 38	2,451 68 P
SLOF2012002	31640Q107	FIDELITY BANKSHARES INC COM	1 449 9000 \$	0522801	0926601	1000101	13 039 36	12 996 80	62 76 P
SLOF2012002	31640Q107	FIDELITY BANKSHARES INC COM	1 000 0000 \$	0522801	0926601	1000101	9 141 69	9 217 60	75 91 P
SLOF2012002	31640Q107	FIDELITY BANKSHARES INC COM	900 0000 \$	0525901	0926601	1000101	11 733 61	-12,232 63	559 02 P
SLOF2012002	444591102	HUMANA INC COM	700 0000 \$	0801801	0926601	1000101	8 424 21	-6 811 28	1 612 93 P
SLOF2012002	46600W106	IXYS CORP DEL COM	600 0000 \$	0801801	0926601	1000101	3 338 88	7 848 54	-4,509 66 P
SLOF2012002	46600W106	IXYS CORP DEL COM	700 0000 \$	0802801	0926601	1000101	3 893 37	9 923 58	-6,030 21 P
SLOF2012002	709668107	PENTON MEDIA INC COM	1,300 0000 \$	0427801	0926601	1000101	4 422 83	25,371 13	20 950 70 P
SLOF2012002	817492101	SERENA SOFTWARE INC COM	1,300 0000 \$	0920001	0926601	1000101	14,351 13	13 064 61	1,286 52 P
SLOF2012002	817492101	SERENA SOFTWARE INC COM	900 0000 \$	0811301	0926601	1000101	9 975 40	8 991 27	984 13 P
SLOF2012002	88266103	TITAN CORP	2,300 0000 \$	0811301	0926601	1000101	43 488 11	-41,514 77	3,973 34 P
SLOF2012002	88266103	TITAN CORP	2 400 0000 \$	0814601	0926601	1000101	47 463 83	-43,911 36	3,554 49 P
SLOF2012002	88266103	TITAN CORP	300 0000 \$	0815801	0926601	1000101	5 933 23	5 636 11	298 92 P
SLOF2012002	890786106	TOPPS INC	700 0000 \$	0411901	0926601	1000101	6 343 39	-4 405 00	180 39 P
SLOF2012002	913407C102	VINTAGE PETA INC COM	800 0000 \$	0911901	0926601	1000101	10 780 68	9 400 00	1 380 68 P
SLOF2012002	927640105	UNITED THERAPEUTICS CORP DEL	2,500 0000 \$	0922801	0926601	1000101	37 464 24	-40 122 00	2,660 76 P
SLOF2012002	96102102	SLO CLIENT CASH INVESTMENT TR	3 928 4300 \$	0801801	0926601	1000101	3 928 45	3 928 45	0 00 P
SLOF2012002	007768104	AEROFLEX INC	1,300 0000 \$	0421901	0926601	1000101	14 842 77	19 498 83	-4 656 06 P
SLOF2012002	007768104	AEROFLEX INC	700 0000 \$	0422001	0926601	1000101	7 992 26	10,560 00	2,567 74 P
SLOF2012002	034423108	ANDREW CORP COM	1 100 0000 \$	0906601	0926601	1000101	19 188 86	18,796 00	422 86 P
SLOF2012002	034423108	ANDREW CORP COM	1 000 0000 \$	0907801	0926601	1000101	17 444 41	17,098 30	346 11 P
SLOF2012002	117421107	BRUSH ENGINEERED MATERIALS INC	200 0000 \$	0626601	0926601	1000101	2 591 51	3 410 00	818 49 P
SLOF2012002	227116100	CROMPTON CORP COM	1,900 0000 \$	0814801	0926601	1000101	12,254 39	17,992 05	5,737 66 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	227116100	CROMPTON CORP COM	3 600 0000 S	08/15/01	1002/01	1005/01	22,219.22	33 833.52	-10,614.30 P
SLOF2012002	227116100	CROMPTON CORP COM	600 0000 S	07/24/01	1002/01	1005/01	3 469.87	-6 030.00	2,160.13 P
SLOF2012002	227116100	CROMPTON CORP COM	8 700 0000 S	08/01/01	1002/01	1005/01	56 113.11	79 167.39	23,054.28 P
SLOF2012002	261878102	DREYERS GRAND ICE CREAM INC	800 0000 S	08/07/01	1002/01	1005/01	23 199.22	-22,348.00	831.22 P
SLOF2012002	444859102	HUMANA INC COM	1,300 0000 S	03/24/01	1002/01	1005/01	15,240.69	12,649.52	2,591.17 P
SLOF2012002	444859102	HUMANA INC COM	2 600 0000 S	05/25/01	1002/01	1005/01	30 481.37	25 031.76	5 449.61 P
SLOF2012002	562567107	MANTALAY RESORT GROUP COM	1 100 0000 S	09/27/01	1002/01	1005/01	17 868.79	-16,841.33	1 027.46 P
SLOF2012002	709648107	PENTON MEDIA INC COM	100 0000 S	04/27/01	1002/01	1005/01	337.28	-1,951.81	1 614.53 P
SLOF2012002	709648107	PENTON MEDIA INC COM	700 0000 S	04/27/01	1002/01	1005/01	2,360.94	-14 018.97	11 638.03 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	2,300 0000 S	09/10/01	1002/01	1005/01	27 484.08	22,589.40	4 884.68 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	100 0000 S	09/17/01	1002/01	1005/01	1 194.56	921.15	273.81 P
SLOF2012002	920231101	VALLMORT INDS INC COM	300 0000 S	06/27/01	1002/01	1005/01	10 012.26	-10 102.50	89.94 P
SLOF2012002	929236107	WD 40 CO	100 0000 S	06/27/01	1002/01	1005/01	2,002.51	2,053.00	50.49 P
SLOF2012002	929236107	WD 40 CO	100 0000 S	09/19/01	1002/01	1005/01	5,374.87	5,245.30	129.57 P
SLOF2012002	943315101	WAUSU MOSINEE PAPER CORP COM	22,450 6400 S	08/21/01	1002/01	1005/01	22,430.64	22,450.64	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	2,700 0000 S	09/19/01	1002/01	1009/01	18 141.09	16,349.30	1 791.79 P
SLOF2012002	034425108	ANDREW CORP COM	1 000 0000 S	09/21/01	1003/01	1009/01	30 839.86	-22,298.89	8,540.97 P
SLOF2012002	034425108	ANDREW CORP COM	700 0000 S	09/07/01	1003/01	1009/01	5 442.33	3 129.49	312.84 P
SLOF2012002	034425108	ANDREW CORP COM	300 0000 S	09/27/01	1003/01	1009/01	33 792.07	31 573.08	2,218.99 P
SLOF2012002	11434A100	BROOKS AUTOMATION INC COM	1,200 0000 S	09/27/01	1003/01	1009/01	36 608.08	-32,676.54	3,931.54 P
SLOF2012002	11434A100	BROOKS AUTOMATION INC COM	700 0000 S	04/09/01	1003/01	1009/01	25 018.63	25 921.33	-902.71 P
SLOF2012002	349231200	FOOTSTAR INC COM	2,700 0000 S	05/23/01	1003/01	1009/01	32,564.42	25,994.52	6,569.90 P
SLOF2012002	444859102	HUMANA INC COM	1 100 0000 S	04/21/01	1003/01	1009/01	3 752.19	22,029.81	18,277.62 P
SLOF2012002	709648107	PEP BOYS MANNY MOE & JACK COM	3 000 0000 S	09/17/01	1003/01	1009/01	36 143.99	27 634.50	8 509.49 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	1 300 0000 S	09/18/01	1003/01	1009/01	18 071.99	14,355.60	3 716.39 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	2,000 0000 S	09/19/01	1003/01	1009/01	24 093.99	19,265.60	4 828.39 P
SLOF2012002	713278109	PEP BOYS MANNY MOE & JACK COM	1 000 0000 S	09/20/01	1003/01	1009/01	12 072.79	9 990.30	2 082.49 P
SLOF2012002	817492101	SERENA SOFTWARE INC COM	400 0000 S	09/24/01	1003/01	1009/01	4 829.12	-4 189.20	639.92 P
SLOF2012002	82960K107	SITEL CORP	1,200 0000 S	02/16/01	1003/01	1009/01	1 019.96	-4 258.32	-3,238.36 P
SLOF2012002	82960K107	SITEL CORP	1 600 0000 S	02/20/01	1003/01	1009/01	1,539.93	5 368.48	-4,208.53 P
SLOF2012002	82960K107	SITEL CORP	1 800 0000 S	02/21/01	1003/01	1009/01	1,529.93	-6,293.52	-4 763.57 P
SLOF2012002	82960K107	SITEL CORP	2,200 0000 S	02/22/01	1003/01	1009/01	1 869.93	7 677.34	-5 807.41 P
SLOF2012002	82960K107	SITEL CORP	1,700 0000 S	02/23/01	1003/01	1009/01	1 444.93	5 918.38	-4 473.43 P
SLOF2012002	82960K107	SITEL CORP	1,500 0000 S	02/27/01	1003/01	1009/01	1,274.94	-5,233.80	-3,958.85 P
SLOF2012002	82960K107	SITEL CORP	6 700 0000 S	03/01/01	1003/01	1009/01	5 694.80	17,085.00	11,390.20 P
SLOF2012002	82960K107	SITEL CORP	2,300 0000 S	05/09/01	1003/01	1009/01	1,954.93	-3 872.82	-5 827.75 P
SLOF2012002	82960K107	SITEL CORP	300 0000 S	06/27/01	1003/01	1009/01	9 849.67	10,265.00	-3 415.33 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	112,391 4200 S	08/31/01	1003/01	1003/01	112,391.42	112,391.42	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	215,780 7700 S	09/04/01	1003/01	1003/01	215,780.77	-214,780.77	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	14 624 1800 S	09/20/01	1003/01	1003/01	14 024.18	14 024.18	0.00 P
SLOF2012002	G81932102	TOMMY HILFGER CORP COM	700 0000 S	09/20/01	1004/01	1010/01	6,923.03	-4,980.91	20 14 P
SLOF2012002	G81932102	TOMMY HILFGER CORP COM	1,300 0000 S	09/19/01	1004/01	1010/01	12,857.08	12,998.75	418.33 P
SLOF2012002	00754A105	ADVANCED FIBER COMMUNICATIONS	1 000 0000 S	10/03/01	1004/01	1010/01	17,938.40	15,220.00	2,718.40 P
SLOF2012002	00754A105	ADVANCED FIBER COMMUNICATIONS	1 100 0000 S	10/02/01	1004/01	1010/01	19,732.24	16,577.33	3 154.91 P
SLOF2012002	00754A105	ADVANCED FIBER COMMUNICATIONS	1,200 0000 S	10/02/01	1004/01	1010/01	21,536.08	16 938.84	4,597.24 P
SLOF2012002	018991108	ALLEN TELECOM INC COM	1 000 0000 S	03/13/01	1004/01	1010/01	7 484.64	13 914.70	-6 430.06 P
SLOF2012002	043639108	ASCENTIAL SOFTWARE CORP COM	9,300 0000 S	10/02/01	1004/01	1010/01	32 046.43	-38 758.63	-4,712.21 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	900 0000 S	09/17/01	1004/01	1010/01	12,545.58	-12 807.00	261.42 P
SLOF2012002	142339100	CARLISLE COS INC COM	300 0000 S	02/26/01	1004/01	1010/01	14 973.79	14 138.70	837.09 P
SLOF2012002	201723102	COMMERCIAL METALS CO	600 0000 S	02/26/01	1004/01	1010/01	17 469.08	13,232.50	4,236.58 P
SLOF2012002	301723103	COMMERCIAL METALS CO	2,000 0000 S	03/09/01	1004/01	1010/01	58,230.26	51 890.00	6,340.26 P
SLOF2012002	301723103	COMMERCIAL METALS CO	900 0000 S	03/12/01	1004/01	1010/01	26,203.62	-23 373.23	2,830.37 P
SLOF2012002	344912100	FOOTSTAR INC COM	400 0000 S	04/09/01	1004/01	1010/01	14 082.48	14 812.20	729.72 P
SLOF2012002	444859102	HUMANA INC COM	300 0000 S	06/15/01	1004/01	1010/01	3 838.63	-4 401.57	-542.92 P
SLOF2012002	444859102	HUMANA INC COM	2,200 0000 S	05/23/01	1004/01	1010/01	26,501.41	21,180.72	5,320.69 P
SLOF2012002	466210101	JLG INDS INC COM	1 100 0000 S	07/26/01	1004/01	1010/01	10,479.33	12,006.50	-1,527.15 P
SLOF2012002	466210101	JLG INDS INC COM	300 0000 S	08/03/01	1004/01	1010/01	2 858.00	-3,312.00	-454.00 P
SLOF2012002	48666K109	KB HOME COM	300 0000 S	08/22/01	1004/01	1010/01	14,912.40	13,588.70	1,323.70 P
SLOF2012002	99148104	MIDWAY GAMES INC	1 300 0000 S	08/23/01	1004/01	1010/01	44 737.20	-42 418.35	2,318.85 P
SLOF2012002	999003101	MILLENITUM CHEMICALS INC	2,400 0000 S	09/18/01	1004/01	1010/01	33 759.91	29,234.16	4,525.75 P
SLOF2012002	999003101	MILLENITUM CHEMICALS INC	300 0000 S	06/01/01	1004/01	1010/01	5 089.98	-4 184.43	3 094.47 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	599903101	MILLENIUM CHEMICALS INC	200 0000 S	0604001	1004001	1071001	2,053 99	3,319 40	1,283 41 P
SLOF2012002	639089101	NAUTICA ENTERPRISES INC COM	1,500 0000 S	0905001	1004001	1071001	18,204 13	21 4220 30	2,916 17 P
SLOF2012002	639089101	NAUTICA ENTERPRISES INC COM	500 0000 S	0907001	1004001	1071001	6 168 04	-6 774 90	-606 86 P
SLOF2012002	639089101	NAUTICA ENTERPRISES INC COM	1 400 0000 S	1003001	1004001	1071001	17,270 52	13 669 64	1 600 81 P
SLOF2012002	713271109	PEP BOYS MANNY MOE & JACK COM	100 0000 S	0922001	1004001	1071001	9,546 08	7,349 04	2,217 04 P
SLOF2012002	713271109	PEP BOYS MANNY MOE & JACK COM	1,300 0000 S	0922101	1004001	1071001	15,544 48	11 836 89	3 707 99 P
SLOF2012002	713271109	PEP BOYS MANNY MOE & JACK COM	1,200 0000 S	0821401	1004001	1071001	14,249 12	1 177 00	2,571 12 P
SLOF2012002	713271109	PEP BOYS MANNY MOE & JACK COM	1 000 0000 S	0821401	1004001	1071001	14 549 51	16 829 50	2,279 99 P
SLOF2012002	71713B104	PHARMACOPEDIA INC COM	300 0000 S	0821601	1004001	1071001	4,264 83	5,160 09	795 24 P
SLOF2012002	71713B104	PHARMACOPEDIA INC COM	2,000 0000 S	0604001	1004001	1071001	28 099 06	24 282 80	3 816 26 P
SLOF2012002	721467108	PILGRIMS PRIDE CORP CL B COM	500 0000 S	0602001	1004001	1071001	7 024 76	-4,229 05	795 71 P
SLOF2012002	721467108	PILGRIMS PRIDE CORP CL B COM	600 0000 S	0924001	1004001	1071001	12,333 95	-12,544 92	190 97 P
SLOF2012002	758110100	REEBOK INTL LTD COM	1,200 0000 S	0924001	1004001	1071001	24 707 89	24 012 00	695 89 P
SLOF2012002	758110100	REEBOK INTL LTD COM	1 000 0000 S	0427701	1004001	1071001	18 939 36	-18 048 30	890 86 P
SLOF2012002	817231100	SENSIENT TECHNOLOGIES CORP COM	200 0000 S	0319001	1004001	1071001	3,599 22	2,576 88	932 34 P
SLOF2012002	879360105	TELEDYNE TECHNOLOGIES INC COM	1,300 0000 S	0312001	1004001	1071001	22,809 99	16,856 06	5 953 89 P
SLOF2012002	882266103	TELEDYNE TECHNOLOGIES INC COM	1,700 0000 S	0813001	1004001	1071001	32,313 74	31 939 09	376 65 P
SLOF2012002	890786106	TITAN CORP	900 0000 S	0419001	1004001	1071001	8,870 55	-4,233 00	635 55 P
SLOF2012002	890786106	TOPPS INC	300 0000 S	0420001	1004001	1071001	2,956 85	-2,775 00	181 85 P
SLOF2012002	896239100	TRIMBLE NAV LTD	400 0000 S	0504001	1004001	1071001	5 660 77	-6 762 80	-1 102 03 P
SLOF2012002	896239100	TRIMBLE NAV LTD	2,200 0000 S	0919001	1004001	1071001	37,552 75	-40 481 74	-2,908 99 P
SLOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	500 0000 S	0921001	1004001	1071001	8 534 71	-9 179 93	-645 24 P
SLOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	100 0000 S	0117001	1004001	1071001	1,310 70	-1 827 84	517 14 P
SLOF2012002	920233101	VALMONT INDS INC COM	400 0000 S	0222001	1004001	1071001	5,243 78	-6,908 00	-1 665 22 P
SLOF2012002	920233101	VALMONT INDS INC COM	2,100 0000 S	0924601	1004001	1071001	94 722 49	51 771 93	2 930 56 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	700 0000 S	0823001	1004001	1071001	19 871 28	20 773 83	982 55 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	1 100 0000 S	0623001	1004001	1071001	22,539 47	-22,383 00	1 033 53 P
SLOF2012002	929236107	WD 40 CO	1 800 0000 S	0903001	1004001	1071001	35,230 04	-38,223 00	2,992 96 P
SLOF2012002	929236107	WD 40 CO	600 0000 S	0924001	1004001	1071001	17,968 08	17,278 86	689 22 P
SLOF2012002	946670107	YORK INTL CORP NEW COM	400 0000 S	0920001	1005001	1071001	4 011 87	3,944 52	67 35 P
SLOF2012002	949152102	TOMMY HILFINGER CORP COM	3 100 0000 S	1003001	1005001	1071001	31 091 95	28,591 30	2,500 65 P
SLOF2012002	949152102	TOMMY HILFINGER CORP COM	700 0000 S	0313001	1005001	1071001	5 234 63	9 740 29	-4,505 66 P
SLOF2012002	011091108	ALLEN TELECOM INC COM	1 800 0000 S	0904001	1005001	1071001	35 798 46	38 962 98	3 164 52 P
SLOF2012002	09643P108	BLYTH INC COM	400 0000 S	0671801	1005001	1071001	6 402 35	-6 614 80	-212 45 P
SLOF2012002	373200303	GEORGIA GULF CORP COM PAR	600 0000 S	0670801	1005001	1071001	9 603 32	10 239 70	-656 38 P
SLOF2012002	373200303	GEORGIA GULF CORP COM PAR	800 0000 S	0621001	1005001	1071001	12 804 69	13 755 84	951 15 P
SLOF2012002	466210101	GEORGIA GULF CORP COM PAR	400 0000 S	0823001	1005001	1071001	6 402 35	-6 185 72	216 63 P
SLOF2012002	48666K109	KB HOME COM	2,500 0000 S	1003001	1005001	1071001	23 982 95	27 600 00	-3 617 05 P
SLOF2012002	48666K109	KB HOME COM	300 0000 S	0824001	1005001	1071001	14 994 94	14 139 45	855 49 P
SLOF2012002	48666K109	KB HOME COM	300 0000 S	0507001	1005001	1071001	8 996 97	8 832 93	164 04 P
SLOF2012002	598799103	MILACRON INC COM	300 0000 S	0522001	1005001	1071001	6 838 45	-5 602 26	-1 235 04 P
SLOF2012002	598799103	MILACRON INC COM	1 400 0000 S	0816001	1005001	1071001	19,599 34	24 080 42	-4,665 41 P
SLOF2012002	71713B104	PHARMACOPEDIA INC COM	600 0000 S	0822001	1005001	1071001	8,599 72	10 464 78	-4 481 08 P
SLOF2012002	71713B104	PHARMACOPEDIA INC COM	800 0000 S	0821001	1005001	1071001	11 199 62	14,534 40	3,334 78 P
SLOF2012002	71713B104	PHARMACOPEDIA INC COM	600 0000 S	0427001	1005001	1071001	11,365 17	-10 829 10	536 07 P
SLOF2012002	879360105	TELEDYNE TECHNOLOGIES CORP COM	700 0000 S	0320001	1005001	1071001	11 865 51	9 076 34	2 789 17 P
SLOF2012002	890786106	TELEDYNE TECHNOLOGIES INC COM	1 100 0000 S	0321001	1005001	1071001	5 093 22	-3 614 55	1 470 67 P
SLOF2012002	890786106	TOPPS INC	300 0000 S	0423001	1005001	1071001	2 939 90	-2 828 37	604 64 P
SLOF2012002	896239100	TRIMBLE NAV LTD	500 0000 S	0504001	1005001	1071001	6 772 77	8 453 90	-1 680 73 P
SLOF2012002	90562K109	UCAR INTL INC COM	2 400 0000 S	0426001	1005001	1071001	18 019 07	29 928 00	-11 908 93 P
SLOF2012002	90562K109	UCAR INTL INC COM	800 0000 S	0310101	1005001	1071001	6 006 36	9 640 00	-3 633 64 P
SLOF2012002	920233101	VALMONT INDS INC COM	2,200 0000 S	0222001	1005001	1071001	41 807 40	55,264 00	13 460 60 P
SLOF2012002	007768104	AEROFLEX INC	1 300 0000 S	0420001	1005001	1071001	15,258 50	19,240 00	3 981 50 P
SLOF2012002	007768104	AEROFLEX INC	1 000 0000 S	0423001	1005001	1071001	11 737 31	13 432 30	1 699 99 P
SLOF2012002	344912100	FOOTSTAR INC COM	200 0000 S	0424001	1008001	1071001	7 007 32	-7 088 00	80 68 P
SLOF2012002	466210101	JLG INDS INC COM	300 0000 S	0803001	1008001	1071001	3,312 00	-3 112 00	-200 00 P
SLOF2012002	466210101	JLG INDS INC COM	1 200 0000 S	0407001	1008001	1071001	11 700 33	12,801 72	1 101 39 P
SLOF2012002	4666K109	KB HOME COM	700 0000 S	0824001	1008001	1071001	21 041 29	-20 610 17	431 12 P
SLOF2012002	598799103	MILACRON INC COM	500 0000 S	0522001	1008001	1071001	5,534 61	9,586 55	-4 051 94 P
SLOF2012002	598799103	MILACRON INC COM	700 0000 S	0503001	1008001	1071001	7 748 46	12 005 35	-4,256 89 P
SLOF2012002	694873100	PACIFIC SUNWEAR CALLF INC COM	100 0000 S	0601001	1008001	1071001	1 106 92	-1 671 00	564 08 P
SLOF2012002	882861103	TITAN CORP	1 000 0000 S	0917001	1008001	1071001	40 909 63	-41,254 80	343 17 P
SLOF2012002	882861103	TITAN CORP	800 0000 S	0815001	1008001	1071001	15 198 93	15 030 16	168 77 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	881266109	TITAN CORP	1,500,000 \$	10/15/01	10/05/01	10/11/01	28,497.99	27,867.00	630.99 P
SLOF2012002	890786106	TOPPS INC	600,000 \$	10/15/01	10/08/01	10/11/01	5,879.80	-5,656.74	223.06 P
SLOF2012002	90262K109	UCAR INTL INC COM	1,500,000 \$	03/10/01	10/08/01	10/11/01	1,1207.32	18,075.00	-6,867.68 P
SLOF2012002	90262K109	UCAR INTL INC COM	100,000 \$	03/10/01	10/08/01	10/11/01	747.15	1,310.37	563.22 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	1,100,000 \$	09/26/01	10/08/01	10/11/01	28,520.39	27,118.63	1,401.76 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	800,000 \$	08/21/01	10/08/01	10/11/01	23,107.63	25,741.52	-633.89 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	100,000 \$	09/28/01	10/08/01	10/11/01	6,663.36	-7,967.85	697.51 P
SLOF2012002	344912100	FOOTSTAR INC COM	300,000 \$	04/24/01	10/09/01	10/12/01	10,544.79	10,632.00	87.27 P
SLOF2012002	466210101	JLG INDS INC COM	1,300,000 \$	08/07/01	10/09/01	10/12/01	13,868.53	13,868.53	946.96 P
SLOF2012002	466210101	JLG INDS INC COM	1,200,000 \$	08/14/01	10/09/01	10/12/01	11,927.60	13,584.48	1,656.88 P
SLOF2012002	466210101	JLG INDS INC COM	600,000 \$	09/07/01	10/09/01	10/12/01	5,963.80	-6,616.26	-652.46 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	1,300,000 \$	09/10/01	10/09/01	10/12/01	15,921.57	14,539.28	1,437.71 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	2,100,000 \$	07/11/01	10/09/01	10/12/01	36,720.71	30,206.20	782.78 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	600,000 \$	07/16/01	10/09/01	10/12/01	10,694.49	10,118.52	375.97 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	500,000 \$	07/17/01	10/09/01	10/12/01	8,745.41	-8,480.00	265.41 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	200,000 \$	07/18/01	10/09/01	10/12/01	3,698.16	-3,396.00	102.16 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	700,000 \$	06/01/01	10/09/01	10/12/01	7,674.96	-11,697.00	-4,022.04 P
SLOF2012002	517200106	MILACRON INC COM	1,000,000 \$	06/21/01	10/09/01	10/12/01	12,060.65	19,026.92	-6,966.27 P
SLOF2012002	517200106	MILACRON INC COM	400,000 \$	06/26/01	10/09/01	10/12/01	4,315.69	-4,479.80	2,094.11 P
SLOF2012002	517200106	MILACRON INC COM	200,000 \$	06/29/01	10/09/01	10/12/01	2,182.83	3,162.86	970.01 P
SLOF2012002	517200106	MILACRON INC COM	200,000 \$	09/17/01	10/09/01	10/12/01	2,759.91	2,750.22	9.59 P
SLOF2012002	517200106	MILACRON INC COM	200,000 \$	09/19/01	10/09/01	10/12/01	13,799.53	-13,697.70	741.83 P
SLOF2012002	517200106	MILACRON INC COM	1,000,000 \$	07/11/01	10/09/01	10/12/01	31,877.37	-30,151.00	1,726.37 P
SLOF2012002	517200106	MILACRON INC COM	200,000 \$	05/09/01	10/09/01	10/12/01	163.99	510.68	346.69 P
SLOF2012002	517200106	MILACRON INC COM	1,200,000 \$	03/10/01	10/09/01	10/12/01	983.97	3,056.64	2,072.07 P
SLOF2012002	517200106	MILACRON INC COM	1,700,000 \$	03/11/01	10/09/01	10/12/01	1,393.95	-4,333.64	2,939.69 P
SLOF2012002	517200106	MILACRON INC COM	4,800,000 \$	05/22/01	10/09/01	10/12/01	3,953.86	-12,296.64	-8,360.78 P
SLOF2012002	517200106	MILACRON INC COM	700,000 \$	03/04/01	10/09/01	10/12/01	8,929.25	-11,834.90	2,903.65 P
SLOF2012002	517200106	MILACRON INC COM	700,000 \$	03/10/01	10/09/01	10/12/01	5,215.31	9,172.59	3,957.28 P
SLOF2012002	90262K109	UCAR INTL INC COM	140,247,660 \$	09/05/01	10/09/01	10/09/01	140,247.66	140,247.66	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	328,487,050 \$	09/11/01	10/09/01	10/09/01	6,187.81	-6,187.81	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	6,187,810 \$	09/12/01	10/09/01	10/09/01	1,240.00	1,240.00	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,240,000 \$	09/14/01	10/09/01	10/09/01	266.00	266.00	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	266,000 \$	09/18/01	10/09/01	10/09/01	3,196.23	-3,196.23	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	3,196,200 \$	09/21/01	10/09/01	10/09/01	25,229.98	24,194.25	4,333.73 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	1,700,000 \$	08/20/01	10/10/01	10/15/01	23,493.28	21,077.56	2,417.72 P
SLOF2012002	G6032F103	MAX RE CAPITAL LTD HAMILTON	1,400,000 \$	10/10/01	10/10/01	10/15/01	18,161.04	-18,161.04	1,977.77 P
SLOF2012002	G6032F103	MAX RE CAPITAL LTD HAMILTON	1,900,000 \$	09/05/01	10/10/01	10/15/01	40,722.48	39,583.74	1,136.74 P
SLOF2012002	00738A106	ADTRAN INC	100,000 \$	09/06/01	10/10/01	10/15/01	2,143.29	2,082.00	61.29 P
SLOF2012002	00738A106	ADTRAN INC	900,000 \$	03/17/01	10/10/01	10/15/01	31,769.75	31,384.89	384.86 P
SLOF2012002	00738A106	ADTRAN INC	600,000 \$	03/18/01	10/10/01	10/15/01	21,179.83	20,899.38	280.45 P
SLOF2012002	00738A106	ADTRAN INC	1,300,000 \$	03/21/01	10/10/01	10/15/01	45,889.64	-45,335.96	553.68 P
SLOF2012002	00738A106	ADTRAN INC	900,000 \$	06/18/01	10/10/01	10/15/01	17,649.86	16,575.25	1,074.61 P
SLOF2012002	00738A106	ADTRAN INC	2,200,000 \$	04/23/01	10/10/01	10/15/01	27,327.26	29,562.06	2,234.80 P
SLOF2012002	00738A106	ADTRAN INC	2,500,000 \$	08/09/01	10/10/01	10/15/01	74,262.52	-69,050.00	5,212.52 P
SLOF2012002	00738A106	ADTRAN INC	500,000 \$	08/16/01	10/10/01	10/15/01	14,832.30	15,750.00	1,102.50 P
SLOF2012002	261878102	DREYERS GRAND ICE CREAM INC	200,000 \$	08/17/01	10/10/01	10/15/01	5,941.00	-5,495.62	445.38 P
SLOF2012002	261878102	DREYERS GRAND ICE CREAM INC	900,000 \$	04/20/01	10/10/01	10/15/01	9,530.86	12,375.18	2,844.32 P
SLOF2012002	316869106	FILENET CORP	700,000 \$	04/24/01	10/10/01	10/15/01	24,724.99	24,801.00	483.01 P
SLOF2012002	344912100	FOOTSTAR INC COM	100,000 \$	04/25/01	10/10/01	10/15/01	3,522.14	-3,491.68	40.46 P
SLOF2012002	344912100	FOOTSTAR INC COM	300,000 \$	06/15/01	10/10/01	10/15/01	13,474.54	15,812.50	726.99 P
SLOF2012002	442487203	HOVNANIAN ENTERPRISES INC CL A	1,100,000 \$	06/18/01	10/10/01	10/15/01	6,308.55	5,888.62	419.93 P
SLOF2012002	442487203	HOVNANIAN ENTERPRISES INC CL A	200,000 \$	08/24/01	10/10/01	10/15/01	56,776.94	53,121.60	3,655.34 P
SLOF2012002	4666K109	KB HOME COM	1,800,000 \$	08/27/01	10/10/01	10/15/01	6,936.43	-6,792.00	144.43 P
SLOF2012002	4666K109	KB HOME COM	400,000 \$	07/18/01	10/10/01	10/15/01	3,468.22	3,206.76	261.46 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	200,000 \$	07/20/01	10/10/01	10/15/01	12,138.79	-12,183.92	45.13 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	700,000 \$	08/07/01	10/10/01	10/15/01	1,234.11	1,803.89	71.78 P
SLOF2012002	517200106	MENTOR GRAPHICS CORP COM	100,000 \$	08/10/01	10/10/01	10/15/01	26,939.67	-28,716.48	1,756.81 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1,300,000 \$	06/01/01	10/10/01	10/15/01	33,181.13	36,903.68	3,722.55 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	1,600,000 \$	06/07/01	10/10/01	10/15/01	31,107.31	-34,857.90	3,750.59 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	900,000 \$	06/27/01	10/10/01	10/15/01	18,664.38	22,025.07	3,360.69 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	200,000 \$	07/13/01	10/10/01	10/15/01	4,147.64	-4,715.00	-567.36 P

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1823877

SLOF2012002	704549104	PEABODY ENERGY CORP COM	600 0000 \$	1011001	1011501	17,282.14	16,446.00	939.14 P
SLOF2012002	704149104	PEABODY ENERGY CORP COM	1,300 0000 \$	1010001	1011501	3,697.80	36,292.62	1,375.18 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	200 0000 \$	1010001	1011501	3,795.03	5,379.46	415.59 P
SLOF2012002	804137107	SAUER-DANFOSS INC	100 0000 \$	1010001	1011501	772.97	-228.40 P	
SLOF2012002	817257100	SENSIENT TECHNOLOGIES CORP COM	800 0000 \$	1010001	1011501	14,758.46	-14,438.80	1,001.37
SLOF2012002	857689103	STATION CASINOS INC	600 0000 \$	1010001	1011501	5,444.81	-9,030.00	3,383.19 P
SLOF2012002	874911103	TEXAS INDS INC COM	1,200 0000 \$	1010001	1011501	37,459.70	34,751.64	2,688.06 P
SLOF2012002	881266103	TITAN CORP	100 0000 \$	1010001	1011501	1,936.33	-1,837.80	38.53 P
SLOF2012002	881266103	TITAN CORP	2,800 0000 \$	1010001	1011501	53,097.14	51,976.96	1,120.18 P
SLOF2012002	881266103	TITAN CORP	300 0000 \$	1010001	1011501	3,688.98	-5,597.22	91.76 P
SLOF2012002	890781106	TOPPS INC	800 0000 \$	1010001	1011501	8,239.72	7,542.32	697.40 P
SLOF2012002	890781106	TOPPS INC	1,800 0000 \$	1010001	1011501	18,539.38	18,090.00	449.38 P
SLOF2012002	896239100	TRIMBLE NAV LTD	700 0000 \$	1010001	1011501	9,245.22	11,834.90	2,589.68 P
SLOF2012002	91307C102	UNITED THERAPEUTICS CORP DEL	1,000 0000 \$	1010001	1011501	13,891.13	11,750.00	2,141.13 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	500 0000 \$	1010001	1011501	12,720.53	12,326.65	393.88 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	500 0000 \$	1010001	1011501	12,720.53	11,885.30	835.03 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	300 0000 \$	1010001	1011501	7,632.32	7,996.47	363.15 P
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	700 0000 \$	1010001	1011501	17,808.74	17,160.37	648.37 P
SLOF2012002	902078101	ATMI INC COM	300 0000 \$	1011001	1011601	5,805.16	-4,830.00	975.16 P
SLOF2012002	907545102	ADVO INC	600 0000 \$	1011001	1011601	21,612.29	19,890.30	1,721.99 P
SLOF2012002	907768104	AEROFLEX INC	300 0000 \$	1011001	1011601	3,779.96	-4,031.19	251.23 P
SLOF2012002	907768104	AEROFLEX INC	700 0000 \$	1011001	1011601	8,819.91	-9,619.82	-799.91 P
SLOF2012002	920253109	ALPHA INDS INC	1,300 0000 \$	1011001	1011601	30,740.59	33,590.83	-2,850.24 P
SLOF2012002	920253109	ALPHA INDS INC	700 0000 \$	1011001	1011601	16,532.63	18,119.29	1,586.66 P
SLOF2012002	920253109	ALPHA INDS INC	1,000 0000 \$	1011001	1011601	25,995.23	27,917.70	1,922.47 P
SLOF2012002	920253109	ALPHA INDS INC	2,100 0000 \$	1011001	1011601	21,695.17	20,790.00	905.17 P
SLOF2012002	907768104	AEROFLEX INC	300 0000 \$	1011001	1011601	8,515.70	-8,794.44	278.74 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	600 0000 \$	1011001	1011601	8,313.70	-8,114.36	84.14 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	1,100 0000 \$	1011001	1011601	14,651.51	26,118.40	11,466.89 P
SLOF2012002	233302108	CREDENCEYSYS CORP	200 0000 \$	1011001	1011601	2,300.25	2,750.04	449.79 P
SLOF2012002	316469106	FILENET CORP	1,800 0000 \$	1011001	1011601	27,144.18	27,144.18	7,241.97 P
SLOF2012002	316469106	FILENET CORP	1,000 0000 \$	1011001	1011601	36,916.80	1,590.88 P	
SLOF2012002	344912100	FOOTSTAR INC COM	400 0000 \$	1011001	1011601	14,211.96	391.11 P	
SLOF2012002	344912100	FOOTSTAR INC COM	1,300 0000 \$	1011001	1011601	20,103.59	20,103.59	1,312.47 P
SLOF2012002	373206203	GEORGIA GULF CORP COM PAR	300 0000 \$	1011001	1011601	10,378.18	11,890.65	3,209.72 P
SLOF2012002	413084109	HARMAN INTL INDS INC NEW COM	900 0000 \$	1011001	1011601	31,134.55	34,344.27	3,209.72 P
SLOF2012002	413084109	HARMAN INTL INDS INC NEW COM	800 0000 \$	1011001	1011601	7,017.32	43.24 P	
SLOF2012002	487200106	MENTOR GRAPHICS CORP COM	400 0000 \$	1011001	1011601	10,281.36	309.49 P	
SLOF2012002	487200106	MENTOR GRAPHICS CORP COM	600 0000 \$	1011001	1011601	10,590.85	16,854.80	796.61 P
SLOF2012002	487200106	MENTOR GRAPHICS CORP COM	1,000 0000 \$	1011001	1011601	16,651.41	-4,164.00 P	
SLOF2012002	487200106	MENTOR GRAPHICS CORP COM	1,200 0000 \$	1011001	1011601	5,209.68	-9,373.68	-4,164.00 P
SLOF2012002	59151K108	METHANEX CORP	6,200 0000 \$	1011001	1011601	26,516.68	30,997.24	23,180.56 P
SLOF2012002	59151K108	METHANEX CORP	2,400 0000 \$	1011001	1011601	10,419.36	19,423.68	-9,004.32 P
SLOF2012002	59151K108	METHANEX CORP	106 0000 \$	1011001	1011601	460.19	863.90	-403.71 P
SLOF2012002	598148104	MIDWAY GAMES INC	1,000 0000 \$	1011001	1011601	15,549.48	12,180.90	3,368.58 P
SLOF2012002	598148104	MIDWAY GAMES INC	1,700 0000 \$	1011001	1011601	26,434.11	18,970.30	7,463.81 P
SLOF2012002	719403102	PHOTONICS INC COM	500 0000 \$	1011001	1011601	11,729.61	-10,305.00	1,224.61 P
SLOF2012002	719403102	PHOTONICS INC COM	500 0000 \$	1011001	1011601	11,729.61	-10,375.00	1,234.61 P
SLOF2012002	719403102	PHOTONICS INC COM	900 0000 \$	1011001	1011601	21,113.29	-18,239.76	2,873.53 P
SLOF2012002	719403102	PHOTONICS INC COM	800 0000 \$	1011001	1011601	18,767.37	-17,346.48	1,220.89 P
SLOF2012002	721467108	PIRGIMUS PRIDE CORP CL B COM	500 0000 \$	1011001	1011601	6,974.76	-6,229.05	745.71 P
SLOF2012002	783549108	RYDER SYS INC COM	1,300 0000 \$	1011001	1011601	26,411.74	-23,332.40	3,079.34 P
SLOF2012002	783549108	RYDER SYS INC COM	600 0000 \$	1011001	1011601	12,190.03	11,213.80	956.23 P
SLOF2012002	817257100	SENSIENT TECHNOLOGIES CORP COM	1,200 0000 \$	1011001	1011601	24,408.89	-23,463.05	945.84 P
SLOF2012002	857689103	STATION CASINOS INC	2,200 0000 \$	1011001	1011601	19,799.33	-33,110.00	13,310.67 P
SLOF2012002	857689103	STATION CASINOS INC	700 0000 \$	1011001	1011601	6,299.79	-10,936.54	-4,636.75 P
SLOF2012002	857689103	STATION CASINOS INC	400 0000 \$	1011001	1011601	3,599.88	-6,020.00	2,420.12 P
SLOF2012002	871206108	SYCAMORE NETWORKS INC COM	1,600 0000 \$	1011001	1011601	6,982.97	-8,080.00	1,097.03 P
SLOF2012002	871206108	SYCAMORE NETWORKS INC COM	1,600 0000 \$	1011001	1011601	6,982.97	-6,604.00	378.97 P
SLOF2012002	871206108	SYCAMORE NETWORKS INC COM	2,800 0000 \$	1011001	1011601	12,220.19	9,331.56	2,888.63 P
SLOF2012002	871206108	SYCAMORE NETWORKS INC COM	4,600 0000 \$	1011001	1011601	20,076.03	-17,261.62	2,814.61 P
SLOF2012002	871206108	SYCAMORE NETWORKS INC COM	1,300 0000 \$	1011001	1011601	5,200.00	5,200.00	473.66 P
SLOF2012002	879360103	TELEDYNE TECHNOLOGIES INC COM	1,200 0000 \$	1011001	1011601	19,475.82	-14,458.20	5,017.62 P
SLOF2012002	881266103	TITAN CORP	300 0000 \$	1011001	1011601	5,827.69	5,597.22	230.47 P
SLOF2012002	881266103	TITAN CORP	800 0000 \$	1011001	1011601	15,340.52	15,218.00	322.52 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	88266103	TITAN CORP	100,000 S	04/27/01	10/11/01	10/16/01	5,827.69	-5,717.40	110.29 P
SLOF2012002	89076106	TOPPS INC	400,000 S	05/09/01	10/11/01	10/16/01	4,166.50	-4,020.00	146.50 P
SLOF2012002	89076106	TOPPS INC	600,000 S	07/18/01	10/11/01	10/16/01	6,249.75	-6,046.25 P	426.57 P
SLOF2012002	896239100	TRIMBLE NAV LTD	100,000 S	05/04/01	10/11/01	10/16/01	13,932.17	13,252.60	123.83 P
SLOF2012002	896239100	TRIMBLE NAV LTD	500,000 S	06/19/01	10/11/01	10/16/01	19,952.17	14,076.90	19.29 P
SLOF2012002	896239100	TRIMBLE NAV LTD	500,000 S	06/26/01	10/11/01	10/16/01	8,809.40	8,720.11	89.29 P
SLOF2012002	896239100	TRIMBLE NAV LTD	1,000,000 S	07/08/01	10/11/01	10/16/01	31,392.39	30,897.00	495.39 P
SLOF2012002	896239100	TRIMBLE NAV LTD	5,000,000 S	10/10/01	10/11/01	10/16/01	88,060.06	79,750.00	8,310.06 P
SLOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	600,000 S	09/20/01	10/11/01	10/16/01	7,324.50	-7,324.50	1,520.94 P
SLOF2012002	91307C102	UNITED THERAPEUTICS CORP DEL	1,200,000 S	09/21/01	10/11/01	10/16/01	17,690.89	14,520.00	3,170.89 P
SLOF2012002	91307C102	UNITED THERAPEUTICS CORP DEL	500,000 S	09/19/01	10/11/01	10/16/01	5,175.00	5,175.00	283.22 P
SLOF2012002	927646109	VIRATA CORP COM	1,900,000 S	09/20/01	10/11/01	10/16/01	20,741.22	19,155.42	1,585.80 P
SLOF2012002	927646109	VIRATA CORP COM	700,000 S	08/21/01	10/11/01	10/16/01	12,018.25	10,593.94	1,424.31 P
SLOF2012002	G6032F103	MAX RE CAPITAL LTD HAMILTON	1,000,000 S	08/23/01	10/12/01	10/17/01	17,168.93	15,121.10	2,047.83 P
SLOF2012002	G6032F103	MAX RE CAPITAL LTD HAMILTON	500,000 S	08/24/01	10/12/01	10/17/01	8,584.46	-7,516.55	1,067.91 P
SLOF2012002	G6032F103	MAX RE CAPITAL LTD HAMILTON	400,000 S	10/03/01	10/12/01	10/17/01	7,632.54	-6,440.00	1,192.54 P
SLOF2012002	062078101	ATMI INC COM	200,000 S	06/18/01	10/12/01	10/17/01	7,269.14	-6,630.10	639.04 P
SLOF2012002	067585102	ADVO INC	300,000 S	06/19/01	10/12/01	10/17/01	10,903.70	-9,840.63	1,063.07 P
SLOF2012002	067585102	ADVO INC	1,300,000 S	08/19/01	10/12/01	10/17/01	11,258.23	11,258.23	1,751.94 P
SLOF2012002	281667105	EDWARDS I.D. & CO COM	1,200,000 S	05/04/01	10/12/01	10/17/01	8,867.34	10,504.20	1,636.86 P
SLOF2012002	281667105	EDWARDS I.D. & CO COM	1,100,000 S	05/02/01	10/12/01	10/17/01	14,361.01	19,604.13	5,243.12 P
SLOF2012002	316869106	FILENET CORP	1,000,000 S	05/11/01	10/12/01	10/17/01	3,578.86	-3,252.99	24.87 P
SLOF2012002	344912100	FOOTSTAR INC COM	100,000 S	05/23/01	10/12/01	10/17/01	3,578.86	3,676.69	97.83 P
SLOF2012002	344912100	FOOTSTAR INC COM	100,000 S	05/23/01	10/12/01	10/17/01	9,606.79	11,258.23	1,651.44 P
SLOF2012002	344912100	FOOTSTAR INC COM	1,000,000 S	06/01/01	10/12/01	10/17/01	7,266.75	-7,865.00	598.25 P
SLOF2012002	344912100	FOOTSTAR INC COM	700,000 S	09/20/01	10/12/01	10/17/01	6,414.94	7,492.03	1,077.09 P
SLOF2012002	348431100	FRIEDMAN BILLINGS RAMSEY GROUP	300,000 S	09/21/01	10/12/01	10/17/01	4,832.10	-4,980.00	197.90 P
SLOF2012002	481272107	INTEGRATED SILICON SOLUTION IN	3,800,000 S	10/03/01	10/12/01	10/17/01	34,823.94	-26,924.14	7,899.80 P
SLOF2012002	481272107	INTEGRATED SILICON SOLUTION IN	400,000 S	07/13/01	10/12/01	10/17/01	9,599.68	8,692.00	907.68 P
SLOF2012002	481272107	INTEGRATED SILICON SOLUTION IN	400,000 S	04/18/01	10/12/01	10/17/01	19,534.24	-13,106.10	6,428.14 P
SLOF2012002	719463102	PHOTONICS INC COM	700,000 S	03/22/01	10/12/01	10/17/01	5,997.30	-6,723.60	726.30 P
SLOF2012002	783493108	RYDER SYS INC COM	500,000 S	05/29/01	10/12/01	10/17/01	11,904.60	-13,487.80	1,493.20 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	1,000,000 S	06/13/01	10/12/01	10/17/01	4,797.84	5,036.80	258.96 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	400,000 S	06/18/01	10/12/01	10/17/01	2,598.92	-2,512.00	86.92 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	200,000 S	10/03/01	10/12/01	10/17/01	12,796.49	10,800.00	1,996.49 P
SLOF2012002	808181106	SCHULER HOMES INC CL A	2,400,000 S	08/28/01	10/12/01	10/17/01	47,086.18	-45,612.00	1,474.18 P
SLOF2012002	81206104	SYCAMORE NETWORKS INC COM	500,000 S	09/04/01	10/12/01	10/17/01	9,809.62	-9,264.00	545.62 P
SLOF2012002	88266103	TITAN CORP	1,000,000 S	07/09/01	10/12/01	10/17/01	10,207.22	-10,299.00	91.78 P
SLOF2012002	88266103	TITAN CORP	600,000 S	08/13/01	10/12/01	10/17/01	3,402.40	-3,620.00	217.60 P
SLOF2012002	896239100	TRIMBLE NAV LTD	200,000 S	07/19/01	10/12/01	10/17/01	5,103.61	5,407.35	303.74 P
SLOF2012002	896239100	TRIMBLE NAV LTD	300,000 S	08/16/01	10/12/01	10/17/01	1,783.00	1,783.00	83.80 P
SLOF2012002	896239100	TRIMBLE NAV LTD	1,000,000 S	10/10/01	10/12/01	10/17/01	30,164.89	27,115.00	3,053.89 P
SLOF2012002	896239100	TRIMBLE NAV LTD	1,700,000 S	05/10/01	10/12/01	10/17/01	774.92	-1,310.37	535.45 P
SLOF2012002	90262K109	UCAR INTL INC COM	100,000 S	03/17/01	10/12/01	10/17/01	4,649.54	7,966.26	3,316.72 P
SLOF2012002	90262K109	UCAR INTL INC COM	600,000 S	05/21/01	10/12/01	10/17/01	4,649.54	8,218.52	3,568.98 P
SLOF2012002	90262K109	UCAR INTL INC COM	600,000 S	05/22/01	10/12/01	10/17/01	4,649.54	8,493.82	3,844.28 P
SLOF2012002	90262K109	UCAR INTL INC COM	7,900,000 S	06/06/01	10/12/01	10/17/01	61,218.99	118,103.00	56,884.01 P
SLOF2012002	90262K109	UCAR INTL INC COM	300,000 S	06/27/01	10/12/01	10/17/01	3,874.62	-6,286.65	2,412.03 P
SLOF2012002	90262K109	UCAR INTL INC COM	300,000 S	06/26/01	10/12/01	10/17/01	2,224.77	3,623.56	1,398.79 P
SLOF2012002	90262K109	UCAR INTL INC COM	600,000 S	07/30/01	10/12/01	10/17/01	4,649.54	-6,798.30	2,148.76 P
SLOF2012002	90262K109	UCAR INTL INC COM	1,200,000 S	07/31/01	10/12/01	10/17/01	9,299.09	13,723.72	4,424.63 P
SLOF2012002	90262K109	UCAR INTL INC COM	600,000 S	08/14/01	10/12/01	10/17/01	4,649.54	7,472.06	2,822.52 P
SLOF2012002	90262K109	UCAR INTL INC COM	1,000,000 S	08/15/01	10/12/01	10/17/01	8,524.16	13,905.43	5,381.27 P
SLOF2012002	90262K109	UCAR INTL INC COM	500,000 S	08/16/01	10/12/01	10/17/01	3,874.62	-6,310.05	2,435.43 P
SLOF2012002	90262K109	UCAR INTL INC COM	3,300,000 S	02/28/01	10/12/01	10/17/01	40,483.03	-41,451.96	966.93 P
SLOF2012002	942622100	WATSCO INC CL A	1,500,000 S	03/14/01	10/12/01	10/17/01	18,402.28	18,062.53	339.75 P
SLOF2012002	942622100	WATSCO INC CL A	2,700,000 S	04/24/01	10/15/01	10/18/01	46,225.96	-40,697.37	5,528.59 P
SLOF2012002	G6032F103	MAX RE CAPITAL LTD HAMILTON	300,000 S	09/06/01	10/15/01	10/18/01	10,923.63	-6,246.00	4,677.63 P
SLOF2012002	00753A106	ADTRAN INC	900,000 S	07/26/01	10/15/01	10/18/01	10,923.63	10,619.46	304.17 P
SLOF2012002	00753104	ADVANCED DIGITAL INFORMATION	100,000 S	07/25/01	10/15/01	10/18/01	1,213.96	1,128.87	85.09 P
SLOF2012002	00753104	ADVANCED DIGITAL INFORMATION	300,000 S	04/23/01	10/15/01	10/18/01	3,599.88	-4,122.78	522.90 P
SLOF2012002	00768104	AEROFLEX INC	1,200,000 S	09/19/01	10/15/01	10/18/01	16,859.43	16,863.12	-3.69 P
SLOF2012002	131193104	CALLAWAY GOLF CO COM	300,000 S	03/12/01	10/15/01	10/18/01	7,917.75	7,917.75	1,212.74 P
SLOF2012002	201731103	COMMERCIAL METALS CO	800,000 S	03/19/01	10/15/01	10/18/01	24,247.99	-20,132.27 P	4,215.72 P
SLOF2012002	261878102	DREYERS GRAND ICE CREAM INC	1,000,000 S	04/17/01	10/15/01	10/18/01	28,049.06	27,478.10	570.96 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	261878102	DREYERS GRAND ICE CREAM INC	1015001	1018001	19 654.34	19 180.00	454.34 P
SLOF2012002	281667105	EDWARDS J D & CO COM	1015001	1018001	9 490.27	11 379.55	1 889.48 P
SLOF2012002	316869106	FILENET CORP	1015001	1018001	1 077.29	1 508.01	-400.72 P
SLOF2012002	316869106	FILENET CORP	1015001	1018001	9 965.64	13 440.60	3 474.96 P
SLOF2012002	319829107	FIRST COMMONW RLN CORP FA	1015001	1018001	9 559.68	9 531.12	28.56 P
SLOF2012002	377221000	MATSON TECHNOLOGY INC COM	1015001	1018001	444.98	1 385.19	900.21 P
SLOF2012002	377221000	MATSON TECHNOLOGY INC COM	1015001	1018001	7 274.75	14 964.52	14 517.25 P
SLOF2012002	377221000	MATSON TECHNOLOGY INC COM	1015001	1018001	10 105.20	-43 866.27	-29 801.75 P
SLOF2012002	377221000	MATSON TECHNOLOGY INC COM	1015001	1018001	3 394.81	10 105.20	-6 710.32 P
SLOF2012002	377221000	MATSON TECHNOLOGY INC COM	1015001	1018001	2 424.92	-6 094.00	3 660.08 P
SLOF2012002	377221000	MATSON TECHNOLOGY INC COM	1015001	1018001	14 247.36	14 400.00	152.64 P
SLOF2012002	67612W108	ODYSSEY RE HLDSG CORP COM	1015001	1018001	4 605.84	-4 346.00	259.84 P
SLOF2012002	719405102	PHOTONICS INC COM	1015001	1018001	24 042.75	22 467.60	1 575.15 P
SLOF2012002	781349108	RYDER SYS INC COM	1015001	1018001	11 438.55	-8 433.95	3 024.90 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	1015001	1018001	1 636.94	-1 296.98	339.96 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	1015001	1018001	4 910.81	-3 168.11	1 042.70 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	1015001	1018001	6 547.74	-5 212.44	1 335.30 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	1015001	1018001	10 744.99	-41 027.26	9 717.73 P
SLOF2012002	879560105	TELEDYNE TECHNOLOGIES INC COM	1015001	1018001	5 093.68	5 335.00	261.32 P
SLOF2012002	896239100	TRUMBLE NAV LTD	1015001	1018001	10 187.36	10 726.80	539.44 P
SLOF2012002	896239100	TRUMBLE NAV LTD	1015001	1018001	11 815.25	-12 564.90	-679.05 P
SLOF2012002	896239100	TRUMBLE NAV LTD	1015001	1018001	6 791.57	-6 549.36	242.21 P
SLOF2012002	896239100	TRUMBLE NAV LTD	1015001	1018001	8 399.72	7 967.85	431.87 P
SLOF2012002	928417100	VEECO INSTRS INC DEL COM	1015001	1018001	2 432.98	5 306.16	2 873.18 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	6 487.94	14 211.60	7 723.66 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	9 240.73	-4 328.00	912.73 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	13 861.10	-12 531.00	1 330.10 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	32 250.60	29 521.89	3 768.71 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	15 059.03	-14 892.60	2 42.02 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	4 344.99	5 176.94	591.95 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	25 217.43	-22 239.03	2 978.40 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	36 679.90	-37 946.08	8 733.82 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	11 462.47	8 717.00	2 745.47 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	9 300.34	8 491.45	808.89 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	12 050.59	11 379.42 P	671.17 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	8 602.85	8 602.85	0.00 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	19 688.38	-18 232.20	1 456.18 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	1 241.95	2 374.40	-1 132.45 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	12 364.58	23 744.00	11 379.42 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	7 299.75	8 753.50	1 453.75 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	4 379.85	-4 809.48	-429.63 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	2 189.93	2 425.44	235.51 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	11 513.59	16 427.40	-4 913.87 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	7 197.76	7 353.38	155.62 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	3 903.86	-4 235.00	-329.14 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	24 246.21	26 712.21	2 466.00 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	61 247.39	31 026.38	10 321.11 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	10 612.21	10 115.00	497.21 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	18 950.37	19 437.23	-476.86 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	3 032.06	3 339.56	307.50 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	15 619.77	14 756.00	863.77 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	34 885.00	-36 080.00	1 114.97 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	43 699.75	-43 005.68	2 664.07 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	2 324.45	2 173.00	151.45 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	11 622.26	10 740.00	882.26 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	16 271.17	14 542.50	1 728.67 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	16 271.17	13 230.00	3 041.17 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	32 451.39	29 936.80	2 595.80 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	35 568.80	30 375.00	2 593.80 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	40 764.63	36 319.00	1 375.63 P
SLOF2012002	99032C109	TRENWICK GROUP LTD BERMU DA SHS	1016001	1019001	18 724.23	18 010.74	713.49 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	TRIMBLE NAV LTD	500 0000 S	09/04/01	10/16/01	10/19/01	8,311.01	-4,583.00	-71.99 P
SLOF2012002	TRIMBLE NAV LTD	200 0000 S	09/10/01	10/16/01	10/19/01	3,404.41	3,201.62	202.79 P
SLOF2012002	TRIMBLE NAV LTD	300 0000 S	10/03/01	10/16/01	10/19/01	3,106.61	-4,351.50	755.11 P
SLOF2012002	VEECO INSTRS INC DEL COM	500 0000 S	09/28/01	10/16/01	10/19/01	14,040.43	-13,379.75	760.68 P
SLOF2012002	VEECO INSTRS INC DEL COM	400 0000 S	10/01/01	10/16/01	10/19/01	11,232.34	10,165.32	1,067.02 P
SLOF2012002	VEECO INSTRS INC DEL COM	100 0000 S	09/25/01	10/16/01	10/19/01	2,129.01	1,875.00	254.01 P
SLOF2012002	YELLOW CORP COM	300 0000 S	09/25/01	10/16/01	10/19/01	6,387.03	-6,004.98	382.05 P
SLOF2012002	YELLOW CORP COM	100 0000 S	09/27/01	10/16/01	10/19/01	10,645.04	-9,138.00	1,507.04 P
SLOF2012002	YELLOW CORP COM	500 0000 S	06/18/01	10/17/01	10/22/01	3,271.27	-4,044.40	1,224.87 P
SLOF2012002	AGCO CORP COM	500 0000 S	06/19/01	10/17/01	10/22/01	13,451.05	-9,720.90	2,991.05 P
SLOF2012002	AGCO CORP COM	1,200 0000 S	08/16/01	10/17/01	10/22/01	29,324.62	27,956.64	1,367.98 P
SLOF2012002	ADVANCED DIGITAL INFORMATION	2,400 0000 S	08/16/01	10/17/01	10/22/01	2,443.72	2,357.28	86.44 P
SLOF2012002	ADVANCED DIGITAL INFORMATION	200 0000 S	09/09/01	10/17/01	10/22/01	8,540.97	10,424.82	1,883.85 P
SLOF2012002	AEROFLEX INC	700 0000 S	05/16/01	10/17/01	10/22/01	9,166.43	-623.46 P	
SLOF2012002	AEROFLEX INC	500 0000 S	05/18/01	10/17/01	10/22/01	6,100.69	7,445.70	1,345.01 P
SLOF2012002	ALBERTO CULVER CO CL A	100 0000 S	09/02/99	10/17/01	10/22/01	3,149.54	2,156.00	1,433.34 P
SLOF2012002	FRIEDMAN BILLINGS RAMSEY GROUP	900 0000 S	06/01/01	10/17/01	10/22/01	5,147.82	5,445.00	297.18 P
SLOF2012002	HUMANA INC COM	800 0000 S	05/25/01	10/17/01	10/22/01	9,266.32	7,702.08	1,564.24 P
SLOF2012002	RYDEX SYS INC COM	100 0000 S	05/04/01	10/17/01	10/22/01	15,839.00	-14,875.00	964.00 P
SLOF2012002	LINCOLN ELEC HLDS INC COM	400 0000 S	05/17/01	10/17/01	10/22/01	9,050.85	9,205.00	154.15 P
SLOF2012002	LINCOLN ELEC HLDS INC COM	900 0000 S	09/20/01	10/17/01	10/22/01	19,079.36	17,338.75	1,720.61 P
SLOF2012002	MOLECULAR DEVICES CORP	400 0000 S	04/18/01	10/17/01	10/22/01	7,968.65	7,489.20	479.45 P
SLOF2012002	RYDEX SYS INC COM	100 0000 S	08/16/01	10/17/01	10/22/01	788.26	1,270.01	-481.75 P
SLOF2012002	UCAR INTL INC COM	300 0000 S	10/01/01	10/17/01	10/22/01	8,527.22	7,623.99	903.23 P
SLOF2012002	VEECO INSTRS INC DEL COM	100 0000 S	10/04/01	10/17/01	10/22/01	2,842.41	2,765.00	77.41 P
SLOF2012002	VEECO INSTRS INC DEL COM	500 0000 S	10/02/01	10/18/01	10/23/01	3,637.97	8,812.25	-5,224.28 P
SLOF2012002	TRENKOW GROUP LTD BERKUDA SHS	2,700 0000 S	06/19/01	10/18/01	10/23/01	21,936.01	21,870.00	7,066.01 P
SLOF2012002	AGCO CORP COM	400 0000 S	06/19/01	10/18/01	10/23/01	21,936.01	11,116.36	11,819.65 P
SLOF2012002	ADVANCED DIGITAL INFORMATION	400 0000 S	09/06/01	10/18/01	10/23/01	8,445.01	-8,057.98	387.03 P
SLOF2012002	ADVANCED DIGITAL INFORMATION	700 0000 S	09/19/01	10/18/01	10/23/01	6,002.15	5,725.00	307.15 P
SLOF2012002	ADVANCED DIGITAL INFORMATION	500 0000 S	06/19/01	10/18/01	10/23/01	14,747.83	-13,120.84	1,628.99 P
SLOF2012002	ADVO INC	400 0000 S	06/26/01	10/18/01	10/23/01	14,747.83	-13,139.68	1,608.15 P
SLOF2012002	ADVO INC	400 0000 S	06/26/01	10/18/01	10/23/01	7,375.91	-6,751.50	622.41 P
SLOF2012002	ADVO INC	1,000 0000 S	06/29/01	10/18/01	10/23/01	34,869.37	-34,060.00	2,809.37 P
SLOF2012002	ADVO INC	800 0000 S	07/09/01	10/18/01	10/23/01	29,495.65	27,199.68	2,295.97 P
SLOF2012002	ADVO INC	200 0000 S	07/13/01	10/18/01	10/23/01	7,375.91	-7,013.32	360.59 P
SLOF2012002	ADVO INC	700 0000 S	09/17/01	10/18/01	10/23/01	23,808.70	23,180.47	628.23 P
SLOF2012002	ADVO INC	2,300 0000 S	05/17/01	10/18/01	10/23/01	27,370.23	34,611.20	27,240.97 P
SLOF2012002	CREDENCE SYS CORP	200 0000 S	09/10/01	10/18/01	10/23/01	1,415.09	1,616.96	-201.87 P
SLOF2012002	EDWARDS LD & CO COM	1,100 0000 S	09/19/01	10/18/01	10/23/01	7,783.01	7,650.50	132.51 P
SLOF2012002	EDWARDS LD & CO COM	1,000 0000 S	05/23/01	10/18/01	10/23/01	34,976.33	36,766.90	1,790.57 P
SLOF2012002	FOOTSTAR INC COM	600 0000 S	05/03/01	10/18/01	10/23/01	20,985.80	20,555.70	430.10 P
SLOF2012002	FOOTSTAR INC COM	100 0000 S	06/01/01	10/18/01	10/23/01	3,497.63	-3,381.23	116.38 P
SLOF2012002	FOOTSTAR INC COM	300 0000 S	05/29/01	10/18/01	10/23/01	10,432.51	10,813.35	380.84 P
SLOF2012002	HARMAN INTL INDS INC NEW COM	400 0000 S	05/24/01	10/18/01	10/23/01	13,910.01	14,623.96	713.95 P
SLOF2012002	HARMAN INTL INDS INC NEW COM	1,300 0000 S	05/25/01	10/18/01	10/23/01	14,897.50	12,515.88	1,981.62 P
SLOF2012002	HUMANA INC COM	700 0000 S	08/14/01	10/18/01	10/23/01	3,251.39	4,531.60	5,280.21 P
SLOF2012002	MATTSON TECHNOLOGY INC COM	3,700 0000 S	08/15/01	10/18/01	10/23/01	17,185.92	37,255.94	-20,170.02 P
SLOF2012002	MATTSON TECHNOLOGY INC COM	1,000 0000 S	10/03/01	10/18/01	10/23/01	16,782.13	-14,379.20	2,502.93 P
SLOF2012002	MATTSON TECHNOLOGY INC COM	200 0000 S	08/16/01	10/18/01	10/23/01	1,506.40	-2,540.02	1,033.62 P
SLOF2012002	UCAR INTL INC COM	1,200 0000 S	09/19/01	10/18/01	10/23/01	13,190.68	12,588.72	601.96 P
SLOF2012002	WAUSU MOSSINEE PAPER CORP COM	800 0000 S	09/20/01	10/18/01	10/23/01	8,793.78	7,787.52	1,006.26 P
SLOF2012002	WAUSU MOSSINEE PAPER CORP COM	1,000 0000 S	06/19/01	10/19/01	10/24/01	10,449.65	-8,100.00	2,349.65 P
SLOF2012002	AGCO CORP COM	800 0000 S	06/20/01	10/19/01	10/24/01	8,359.72	-6,696.00	1,663.72 P
SLOF2012002	AGCO CORP COM	100 0000 S	06/01/01	10/19/01	10/24/01	3,315.21	-3,381.25	133.96 P
SLOF2012002	FOOTSTAR INC COM	400 0000 S	06/04/01	10/19/01	10/24/01	14,060.85	13,616.56	444.29 P
SLOF2012002	FOOTSTAR INC COM	200 0000 S	07/05/01	10/19/01	10/24/01	7,030.42	-6,539.32	501.10 P
SLOF2012002	FOOTSTAR INC COM	200 0000 S	07/10/01	10/19/01	10/24/01	7,030.42	-6,603.64	426.78 P
SLOF2012002	FOOTSTAR INC COM	800 0000 S	05/29/01	10/19/01	10/24/01	27,783.07	28,835.60	1,050.53 P
SLOF2012002	HARMAN INTL INDS INC NEW COM	3,000 0000 S	07/30/01	10/19/01	10/24/01	24,028.00	26,546.70	2,518.70 P
SLOF2012002	INFORMATICA CORP COM	2,100 0000 S	08/13/01	10/19/01	10/24/01	18,421.46	20,510.71	2,089.25 P
SLOF2012002	INFORMATICA CORP COM	1,000 0000 S	08/13/01	10/19/01	10/24/01	4,599.84	10,096.20	5,496.36 P
SLOF2012002	MATTSON TECHNOLOGY INC COM	1,000 0000 S	08/15/01	10/19/01	10/24/01	4,599.84	-9,063.80	-4,463.96 P
SLOF2012002	MATTSON TECHNOLOGY INC COM	700 0000 S	09/06/01	10/19/01	10/24/01	3,319.89	-4,060.00	840.11 P
SLOF2012002	MATTSON TECHNOLOGY INC COM	2,100 0000 S	04/18/01	10/19/01	10/24/01	41,829.13	-39,318.20	2,510.93 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	096761101	BOB EVANS FARMS INC	500 0000 S	10/22/01	10/25/01	9 440 64	-4,602 85	877 83 P
SLOF2012002	096761101	BOB EVANS FARMS INC	1 000 0000 S	10/22/01	10/25/01	18,561 37	18 050 00	911 37 P
SLOF2012002	0511701	CREVENCE SVS CORP	2 600 0000 S	10/22/01	10/25/01	-61 734 40	-61 734 40	-23 445 11 P
SLOF2012002	0780901	DUPONT PHOTOMASKS INC	100 0000 S	10/22/01	10/25/01	3 416 31	4 403 06	-991 68 P
SLOF2012002	0711001	DUPONT PHOTOMASKS INC	700 0000 S	10/22/01	10/25/01	23 914 63	30 851 10	-6 936 47 P
SLOF2012002	0911901	EDWARDS J D & CO COM	100 0000 S	10/22/01	10/25/01	699 98	-499 50	4 48 P
SLOF2012002	1040301	EDWARDS J D & CO COM	700 0000 S	10/22/01	10/25/01	4 899 83	-4 861 50	38 33 P
SLOF2012002	0711001	FOOTSTAR INC COM	700 0000 S	10/22/01	10/25/01	17,245 11	16,599 10	1 056 01 P
SLOF2012002	0723001	FOOTSTAR INC COM	100 0000 S	10/22/01	10/25/01	3,213 02	-3,391 16	78 14 P
SLOF2012002	0646000	GENERAL SEMICONDUCTOR INC	1 300 0000 S	10/22/01	10/25/01	9 124 17	13,879 78	-4 753 11 P
SLOF2012002	0623001	GENERAL SEMICONDUCTOR INC	100 0000 S	10/22/01	10/25/01	26,025 63	23 196 45	2,829 18 P
SLOF2012002	0623001	GENERAL SEMICONDUCTOR INC	1 300 0000 S	10/22/01	10/25/01	3,205 13	-4,572 72	632 41 P
SLOF2012002	0623001	GENERAL SEMICONDUCTOR INC	100 0000 S	10/22/01	10/25/01	6 940 17	-6,198 44	741 73 P
SLOF2012002	0780901	GEORGIA GULF CORP COM PAR	500 0000 S	10/22/01	10/25/01	8 673 21	-7 891 15	784 06 P
SLOF2012002	0780901	GEORGIA GULF CORP COM PAR	1 000 0000 S	10/22/01	10/25/01	17,350 42	16 046 50	1,303 92 P
SLOF2012002	0711001	GEORGIA GULF CORP COM PAR	500 0000 S	10/22/01	10/25/01	8 673 21	-4 025 00	650 21 P
SLOF2012002	0623001	GEORGIA GULF CORP COM PAR	100 0000 S	10/22/01	10/25/01	3 497 00	-3 604 45	107 45 P
SLOF2012002	0911901	HARMAN INTL INDS INC NEW COM	300 0000 S	10/22/01	10/25/01	10 491 01	10 410 00	81 01 P
SLOF2012002	0911901	HARMAN INTL INDS INC NEW COM	300 0000 S	10/22/01	10/25/01	10 491 01	-10,304 85	186 16 P
SLOF2012002	0911901	HARMAN INTL INDS INC NEW COM	300 0000 S	10/22/01	10/25/01	10 491 01	10 420 85	70 48 P
SLOF2012002	0911901	HARMAN INTL INDS INC NEW COM	300 0000 S	10/22/01	10/25/01	10 491 01	-4,242 39	79 23 P
SLOF2012002	0623001	INFORMATICA CORP COM	700 0000 S	10/22/01	10/25/01	24 632 62	-21 611 84	3 000 78 P
SLOF2012002	0623001	INFORMATICA CORP COM	2 800 0000 S	10/22/01	10/25/01	4 402 25	3 650 20	752 05 P
SLOF2012002	0511701	INFORMATICA CORP COM	500 0000 S	10/22/01	10/25/01	11 019 63	11,506 25	-486 62 P
SLOF2012002	1083001	LINCOLN ELEC HLDS INC COM	500 0000 S	10/22/01	10/25/01	24 967 32	19,990 88	4 976 44 P
SLOF2012002	1064001	NATIONAL-OIL-WELL INC	1 400 0000 S	10/22/01	10/25/01	44,384 51	-38 796 25	5,788 26 P
SLOF2012002	1070001	NATIONAL-OIL-WELL INC	1 100 0000 S	10/22/01	10/25/01	19 617 18	-18,516 85	1 100 33 P
SLOF2012002	0711001	PEABODY ENERGY CORP COM	400 0000 S	10/22/01	10/25/01	17,331 26	10 830 20	1 701 06 P
SLOF2012002	0711001	PEABODY ENERGY CORP COM	100 0000 S	10/22/01	10/25/01	25 962 52	20 422 64	4 639 88 P
SLOF2012002	0720001	PEABODY ENERGY CORP COM	600 0000 S	10/22/01	10/25/01	18 796 89	-13,579 56	5,217 33 P
SLOF2012002	0912001	PEABODY ENERGY CORP COM	2 700 0000 S	10/22/01	10/25/01	57,324 48	54 027 00	3,297 48 P
SLOF2012002	0910601	SAPIENT CORP	1 300 0000 S	10/22/01	10/25/01	6,356 98	-4,895 46	318 48 P
SLOF2012002	0910701	SAPIENT CORP	2 300 0000 S	10/22/01	10/25/01	12,609 58	12,265 50	346 08 P
SLOF2012002	0911901	SAPIENT CORP	700 0000 S	10/22/01	10/25/01	1 410 67	-8 189 61	3 411 20 P
SLOF2012002	0912001	SAPIENT CORP	2 300 0000 S	10/22/01	10/25/01	22,822 47	2,540 02	-1 129 35 P
SLOF2012002	90282109	UCAR INTL INC COM	22 822 4700 S	10/22/01	10/22/01	299 649 20	299 649 20	0 00 P
SLOF2012002	99610282	SLO CLIENT CASH INVESTMENT TR	299 649 2000 S	10/22/01	10/22/01	-29 073 72	0 00 P	0 00 P
SLOF2012002	99610282	SLO CLIENT CASH INVESTMENT TR	29 073 7200 S	10/22/01	10/22/01	254 460 64	-254 460 64	0 00 P
SLOF2012002	99610282	SLO CLIENT CASH INVESTMENT TR	1 000 0000 S	10/22/01	10/22/01	10 659 24	8,370 00	2,289 24 P
SLOF2012002	001084102	AGCO CORP COM	600 0000 S	10/23/01	10/26/01	6,395 54	5,009 46	1,386 08 P
SLOF2012002	001084102	AGCO CORP COM	100 0000 S	10/23/01	10/26/01	1,311 83	2,374 40	1 062 57 P
SLOF2012002	22502108	CREDENCE SVS CORP	1 800 0000 S	10/23/01	10/26/01	23 612 87	-46,990 62	23,377 75 P
SLOF2012002	22502108	CREDENCE SVS CORP	100 0000 S	10/23/01	10/26/01	2,478 78	1,646 95 P	1 831 83 P
SLOF2012002	22502108	CREDENCE SVS CORP	1 000 0000 S	10/23/01	10/26/01	11 436 01	17,249 10	5 813 09 P
SLOF2012002	37071103	GENERAL SEMICONDUCTOR INC	500 0000 S	10/23/01	10/26/01	4,373 93	3 650 20	923 73 P
SLOF2012002	456640102	INFORMATICA CORP COM	400 0000 S	10/23/01	10/26/01	3 659 16	2,864 72	894 44 P
SLOF2012002	456640102	INFORMATICA CORP COM	2 100 0000 S	10/23/01	10/26/01	19,210 58	-9,391 20	9 819 38 P
SLOF2012002	456640102	INFORMATICA CORP COM	2 300 0000 S	10/23/01	10/26/01	22,869 74	-9,250 00	13 619 74 P
SLOF2012002	59118104	MIDWAY GAMES INC	700 0000 S	10/23/01	10/26/01	10,552 07	7 811 30	2,740 77 P
SLOF2012002	618792104	NBTV INC	7 100 0000 S	10/23/01	10/26/01	57,939 74	-50,397 93	7,541 81 P
SLOF2012002	67071101	NATIONAL-OIL-WELL INC	2 000 0000 S	10/23/01	10/26/01	36,043 19	-33 667 00	2,376 19 P
SLOF2012002	67071101	REEBOOK INTL LTD COM	2 000 0000 S	10/23/01	10/26/01	47,132 42	-42,021 00	5,111 42 P
SLOF2012002	78149109	RYDER SVS INC COM	300 0000 S	10/23/01	10/26/01	6,019 33	5 616 90	402 43 P
SLOF2012002	78149109	RYDER SVS INC COM	900 0000 S	10/23/01	10/26/01	18 037 98	17 762 04	295 94 P
SLOF2012002	78149109	RYDER SVS INC COM	100 0000 S	10/23/01	10/26/01	2,006 44	1,924 04	82 40 P
SLOF2012002	80188106	SCHULER HOMES INC CL A	2 000 0000 S	10/23/01	10/26/01	30 741 97	-25,330 00	5 411 97 P
SLOF2012002	80188106	SCHULER HOMES INC CL A	3 100 0000 S	10/23/01	10/26/01	50 724 26	-40,425 00	10,299 26 P
SLOF2012002	80188106	SCHULER HOMES INC CL A	700 0000 S	10/23/01	10/26/01	10,759 69	-9,333 31	1,426 38 P
SLOF2012002	80188106	SCHULER HOMES INC CL A	900 0000 S	10/23/01	10/26/01	14 804 50	-15 123 96	-319 46 P
SLOF2012002	932270101	WALLACE COMPUTER SVCS INC	100 0000 S	10/24/01	10/29/01	1 054 96	-834 91	220 05 P
SLOF2012002	001084102	AGCO CORP COM	1 400 0000 S	10/24/01	10/29/01	14 769 50	-12,660 00	2 109 50 P
SLOF2012002	001084102	AGCO CORP COM	700 0000 S	10/24/01	10/29/01	7,384 75	-6,675 41	709 34 P
SLOF2012002	001084102	AGCO CORP COM	200 0000 S	10/24/01	10/29/01	2 109 53	1 736 04	373 89 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	600 0000 S	10/24/01	10/29/01	20 477 31	-26,443 80	5,966 49 P



Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1623877

SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	700 0000 \$	1025601	1025901	11 493.33	11 324.76	-33.43 P
SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	2,700 0000 \$	1024601	1025901	44,331.43	51,601.32	-7,269.89 P
SLOF2012002	572083102	MARATHA STEWART LIVING	600 0000 \$	1024601	1025901	9,071.33	14,896.14	-5,824.81 P
SLOF2012002	598148104	MIDWAY GAMES INC	400 0000 \$	1024601	1025901	6,371.93	-4,463.60	1,908.33 P
SLOF2012002	598148104	MIDWAY GAMES INC	500 0000 \$	1024601	1025901	7,984.91	5,693.15	2,291.76 P
SLOF2012002	598148104	MIDWAY GAMES INC	1,200 0000 \$	1024601	1025901	19,115.84	13,194.60	5,921.24 P
SLOF2012002	598148104	MIDWAY GAMES INC	600 0000 \$	1024601	1025901	9,537.92	-7,128.00	2,409.92 P
SLOF2012002	598148104	MIDWAY GAMES INC	1,100 0000 \$	1024601	1025901	17,322.85	12,769.13	4,553.72 P
SLOF2012002	598148104	MIDWAY GAMES INC	1,200 0000 \$	1024601	1025901	19,115.84	15,284.52	3,831.32 P
SLOF2012002	598148104	MIDWAY GAMES INC	1,100 0000 \$	1024601	1025901	17,809.51	4,729.30 P	4,729.30 P
SLOF2012002	598148104	MIDWAY GAMES INC	1,100 0000 \$	1024601	1025901	12,339.80	3,469.71 P	3,469.71 P
SLOF2012002	69357H106	PRE AUTOMATION INC COM	500 0000 \$	1024601	1025901	8,095.23	-4,108.35	3,286.88 P
SLOF2012002	69357H106	PRE AUTOMATION INC COM	600 0000 \$	1024601	1025901	9,714.28	-4,182.70	3,531.58 P
SLOF2012002	69357H106	PRE AUTOMATION INC COM	600 0000 \$	1024601	1025901	29,142.83	-17,188.38	11,954.45 P
SLOF2012002	69357H106	PRE AUTOMATION INC COM	1,800 0000 \$	1024601	1025901	32,666.64	-17,001.46	5,663.18 P
SLOF2012002	69357H106	PRE AUTOMATION INC COM	2,300 0000 \$	1024601	1025901	37,233.06	29,633.96	7,602.10 P
SLOF2012002	69357H106	PRE AUTOMATION INC COM	1,000 0000 \$	1024601	1025901	16,190.46	13,095.50	3,094.96 P
SLOF2012002	69357H106	PRE AUTOMATION INC COM	800 0000 \$	1024601	1025901	15,593.79	15,392.32	203.47 P
SLOF2012002	783549108	RYDER SYS INC COM	400 0000 \$	1024601	1025901	7,797.90	7,629.80	168.10 P
SLOF2012002	783549108	RYDER SYS INC COM	300 0000 \$	1024601	1025901	8,407.72	-8,293.00	112.72 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	1,400 0000 \$	1025601	1026001	13,669.93	3,553.90	2,182.93 P
SLOF2012002	99033C109	TRENWICK GROUP LTD BERMUDA SHS	1,400 0000 \$	1025601	1026001	9,589.68	-24,793.12	13,203.44 P
SLOF2012002	99033C109	TRENWICK GROUP LTD BERMUDA SHS	2,900 0000 \$	1025601	1026001	53,098.16	52,345.00	753.16 P
SLOF2012002	096761101	BOB EVANS FARMS INC	500 0000 \$	1025601	1026001	17,699.66	-23,036.30	-4,336.64 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	500 0000 \$	1025601	1026001	17,699.66	-22,475.60	-4,775.94 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	300 0000 \$	1025601	1026001	10,619.79	12,832.77	2,212.98 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	600 0000 \$	1025601	1026001	21,239.39	22,462.74	1,223.35 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	600 0000 \$	1025601	1026001	3,469.82	3,469.82	1,269.00 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	200 0000 \$	1025601	1026001	3,391.24	-4,807.83	-1,416.59 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	300 0000 \$	1025601	1026001	3,360.99	3,822.32	461.33 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	200 0000 \$	1025601	1026001	171,389.98	216,335.26	44,945.28 P
SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	10,200 0000 \$	1025601	1026001	10,999.63	-11,815.00	815.37 P
SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	500 0000 \$	1025601	1026001	13,199.56	14,162.76	963.20 P
SLOF2012002	533900106	LINCOLN ELEC HLDS INC COM	600 0000 \$	1025601	1026001	1,799.71	-9,990.24	-1,190.53 P
SLOF2012002	533900106	LINCOLN ELEC HLDS INC COM	400 0000 \$	1025601	1026001	3,982.48	-9,930.76	-3,948.28 P
SLOF2012002	533900106	LINCOLN ELEC HLDS INC COM	1,200 0000 \$	1025601	1026001	17,947.43	28,668.00	10,720.57 P
SLOF2012002	570983102	MARATHA STEWART LIVING	400 0000 \$	1025601	1026001	12,360.43	9,053.04	3,307.39 P
SLOF2012002	570983102	MARATHA STEWART LIVING	1,200 0000 \$	1025601	1026001	37,081.28	29,384.76	7,696.52 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	1,200 0000 \$	1025601	1026001	3,090.11	2,494.27	595.84 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	500 0000 \$	1025601	1026001	9,827.02	-9,237.25	289.77 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	800 0000 \$	1025601	1026001	15,723.23	13,770.80	-1,952.43 P
SLOF2012002	783549108	RYDER SYS INC COM	500 0000 \$	1025601	1026001	23,530.26	26,120.71	2,590.45 P
SLOF2012002	783549108	RYDER SYS INC COM	1,300 0000 \$	1025601	1026001	3,447.90	3,699.70	251.80 P
SLOF2012002	81723T100	SENSIENT TECHNOLOGIES CORP COM	200 0000 \$	1025601	1026001	29,507.19	31,873.64	2,366.45 P
SLOF2012002	81723T100	SENSIENT TECHNOLOGIES CORP COM	1,700 0000 \$	1025601	1026001	71,628.28	58,232.24	13,396.04 P
SLOF2012002	879346103	TELEDYNE TECHNOLOGIES INC COM	4,400 0000 \$	1025601	1026001	22,790.82	18,564.00	4,226.82 P
SLOF2012002	879346103	TELEDYNE TECHNOLOGIES INC COM	300 0000 \$	1025601	1026001	8,441.57	-8,293.00	146.57 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	1,100 0000 \$	1025601	1026001	30,932.41	29,263.73	1,668.68 P
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	128,089,3400 \$	1025601	1026001	126,089.54	126,089.54	0.00 P
SLOF2012002	996102003	SLO CLIENT CASH INVESTMENT TR	600 0000 \$	1026601	1026101	4,123.88	10,626.48	-6,502.60 P
SLOF2012002	996102003	SLO CLIENT CASH INVESTMENT TR	600 0000 \$	1026601	1026101	4,125.88	10,572.12	-6,446.24 P
SLOF2012002	99033C109	TRENWICK GROUP LTD BERMUDA SHS	600 0000 \$	1026601	1026101	3,438.23	8,846.20	-5,407.97 P
SLOF2012002	99033C109	TRENWICK GROUP LTD BERMUDA SHS	500 0000 \$	1026601	1026101	4,125.88	10,744.14	-6,618.26 P
SLOF2012002	99033C109	TRENWICK GROUP LTD BERMUDA SHS	600 0000 \$	1026601	1026101	6,418.10	-5,208.12	11,626.22 P
SLOF2012002	99033C109	TRENWICK GROUP LTD BERMUDA SHS	600 0000 \$	1026601	1026101	18,184.63	15,263.45	2,921.18 P
SLOF2012002	001084102	AGCO CORP COM	1,700 0000 \$	1026601	1026101	14,300.40	12,617.88	1,682.52 P
SLOF2012002	001084102	AGCO CORP COM	1,100 0000 \$	1026601	1026101	20,800.58	20,337.28	463.30 P
SLOF2012002	054340109	AXCELIS TECHNOLOGIES INC COM	1,600 0000 \$	1026601	1026101	7,400.99	7,487.58	-86.59 P
SLOF2012002	054340109	AXCELIS TECHNOLOGIES INC COM	200 0000 \$	1026601	1026101	40,703.46	38,259.71	2,443.75 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	1,100 0000 \$	1026601	1026101	52,637.99	53,867.40	-1,229.41 P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	1,500 0000 \$	1026601	1026101	17,542.66	17,796.90	-254.24 P
SLOF2012002	344912100	FOOTSTAR INC COM	500 0000 \$	1026601	1026101	33,860.92	36,090.76	-2,229.84 P
SLOF2012002	344912100	FOOTSTAR INC COM	400 0000 \$	1026601	1026101	6,324.33	-3,094.84	9,419.17 P
SLOF2012002	598148104	MIDWAY GAMES INC	1,000 0000 \$	1026601	1026101	13,810.86	1,994.46 P	1,994.46 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	1,100 0000 \$	1026601	1026101	33,912.52	27,436.97	6,475.55 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	713149108	RYDER SYS INC COM	200 0000 \$	05/03/01	1026601	1031/01	3,953.65	-4,049.34	113.69 P
SLOF2012002	713149108	RYDER SYS INC COM	600 0000 \$	06/03/01	1026601	1031/01	11,806.94	13,153.36	1,346.20 P
SLOF2012002	879360105	TELEDYNE TECHNOLOGIES INC COM	700 0000 \$	04/23/01	1026601	1031/01	11,168.20	9,212.00	1,846.20 P
SLOF2012002	879360105	TELEDYNE TECHNOLOGIES INC COM	500 0000 \$	05/09/01	1026601	1031/01	7,972.28	7,277.45	699.83 P
SLOF2012002	879360105	TELEDYNE TECHNOLOGIES INC COM	200 0000 \$	05/10/01	1026601	1031/01	3,190.91	-3,060.58	130.33 P
SLOF2012002	943315101	WAUSU-MOSINIEE PAPER CORP COM	1 100 0000 \$	09/20/01	1026601	1031/01	12,127.09	-10,707.84	1,419.25 P
SLOF2012002	943315101	WAUSU-MOSINIEE PAPER CORP COM	1 800 0000 \$	09/21/01	1026601	1031/01	19,844.34	15,350.22	4,494.12 P
SLOF2012002	943315101	WAUSU-MOSINIEE PAPER CORP COM	304 643 0400 \$	10/10/01	1026601	1026/01	304,643.04	304,643.04	0 00 P
SLOF2012002	201723103	COMMERCIAL METALS CO	400 0000 \$	03/19/01	1026601	11/01/01	12,440.66	10,066.36	2,374.30 P
SLOF2012002	233921108	CREDENCE SYS CORP	300 0000 \$	05/24/01	1026601	11/01/01	4,239.33	7,416.34	3,176.99 P
SLOF2012002	233921108	CREDENCE SYS CORP	1,200 0000 \$	05/24/01	1026601	11/01/01	17,037.39	29,313.20	12,345.81 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	500 0000 \$	06/13/00	1026601	11/01/01	5,490.16	2,522.89 P	2,967.27 P
SLOF2012002	43811K208	INTEGRATED CIRCUIT SYS INC	700 0000 \$	06/01/01	1026601	11/01/01	11,539.60	14,847.91	3,308.31 P
SLOF2012002	628782104	NBTY INC	3 800 0000 \$	10/22/01	1026601	11/01/01	30,826.47	26,973.54	3,852.93 P
SLOF2012002	651290108	NEWFIELD EXPL CO COM	1 100 0000 \$	10/02/01	1026601	11/01/01	40,664.76	-50,950.26	9,714.50 P
SLOF2012002	705481101	PATTEKSON UTI ENERGY INC COM	1 400 0000 \$	06/29/01	1026601	11/01/01	27,929.06	27,929.06	0 00 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	800 0000 \$	07/25/01	1026601	11/01/01	24,647.57	20,061.28	4,586.29 P
SLOF2012002	994102402	SLO CLIENT CASH INVESTMENT TR	20 108 2500 \$	07/04/01	1026601	10/29/01	20,108.25	0 00 P	0 00 P
SLOF2012002	994102402	SLO CLIENT CASH INVESTMENT TR	210 239 7400 \$	10/11/01	1026601	10/29/01	210,239.74	210,239.74	0 00 P
SLOF2012002	06651F108	ADAPTEC INC COM	2,700 0000 \$	10/03/01	1026601	11/02/01	32,786.40	22,590.23	9,746.17 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	4 400 0000 \$	07/13/01	1026601	11/02/01	8,379.70	-43,518.64	34,953.94 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	1 800 0000 \$	07/13/01	1026601	11/02/01	3,509.88	18,377.28	-14,867.40 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	1 400 0000 \$	07/19/01	1026601	11/02/01	2,739.91	14,230.00	-11,590.09 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	800 0000 \$	07/24/01	1026601	11/02/01	1,539.95	-8,040.00	-6,480.05 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	1,200 0000 \$	08/06/01	1026601	11/02/01	2,339.92	12,744.00	-10,404.08 P
SLOF2012002	023657208	AMERICA WEST HLDG CORP CL B	1,500 0000 \$	08/08/01	1026601	11/02/01	2,144.93	11,603.00	-9,460.07 P
SLOF2012002	099449101	BORLAND SOFTWARE CORP COM	400 0000 \$	10/03/01	1026601	11/02/01	17,716.15	14,231.75	3,484.40 P
SLOF2012002	127914109	CAL DIVE INTL INC COM	400 0000 \$	07/11/01	1026601	11/02/01	8,223.23	-8,272.40	252.13 P
SLOF2012002	201723103	COMMERCIAL METALS CO	300 0000 \$	03/19/01	1026601	11/02/01	9,110.14	7,549.77	1,630.37 P
SLOF2012002	318032204	COMMERCIAL METALS CO	100 0000 \$	05/01/01	1026601	11/02/01	3,060.05	2,789.93	270.12 P
SLOF2012002	318032204	COMMERCIAL METALS CO	300 0000 \$	05/01/01	1026601	11/02/01	8,829.57	8,123.28	706.29 P
SLOF2012002	318032204	COMMERCIAL METALS CO	1 000 0000 \$	05/09/01	1026601	11/02/01	29,431.92	27,124.00	2,307.92 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	500 0000 \$	06/14/00	1026601	11/02/01	5,204.33	-7,794.35	2,590.02 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	2 600 0000 \$	06/20/00	1026601	11/02/01	27,962.49	-44,062.20	16,999.71 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	900 0000 \$	06/26/00	1026601	11/02/01	9,367.79	14,424.12	-5,056.33 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	1,500 0000 \$	06/26/00	1026601	11/02/01	15,612.98	24,040.20	-8,427.22 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	2,500 0000 \$	06/28/00	1026601	11/02/01	26,021.63	39,503.25	-13,481.62 P
SLOF2012002	444859102	HUMANA INC COM	2,200 0000 \$	06/11/00	1026601	11/02/01	23,019.54	22,061.60	2,957.94 P
SLOF2012002	45672106	INFORMATION HLDGS SYS INC	400 0000 \$	07/01/01	1026601	11/02/01	8,971.62	10,378.28	-1,406.66 P
SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	1 100 0000 \$	08/01/01	1026601	11/02/01	17,784.31	23,331.43	-5,548.12 P
SLOF2012002	570983102	MARATHA STEWART LIVING	1,500 0000 \$	02/13/01	1026601	11/02/01	21,001.09	35,833.00	-14,833.91 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	100 0000 \$	07/13/01	1026601	11/02/01	2,242.92	-2,337.50	114.58 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	200 0000 \$	07/13/01	1026601	11/02/01	4,485.85	-4,727.28	241.43 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	400 0000 \$	07/25/01	1026601	11/02/01	12,073.99	-10,030.64	2,043.35 P
SLOF2012002	74742E102	QUANTA SVCS INC COM	1 700 0000 \$	06/18/01	1026601	11/02/01	23,623.11	-40,944.73	15,323.64 P
SLOF2012002	74742E102	QUANTA SVCS INC COM	800 0000 \$	06/19/01	1026601	11/02/01	12,051.88	18,360.56	-6,308.68 P
SLOF2012002	74742E102	QUANTA SVCS INC COM	3 500 0000 \$	06/19/01	1026601	11/02/01	52,757.58	78,970.85	-26,213.27 P
SLOF2012002	74742E102	QUANTA SVCS INC COM	2,200 0000 \$	09/07/01	1026601	11/02/01	28,467.04	34,191.96	-5,724.92 P
SLOF2012002	810186106	SCOTT'S CO CL A	700 0000 \$	10/11/01	1026601	11/02/01	28,241.11	26,488.00	1,753.11 P
SLOF2012002	06651F108	ADAPTEC INC COM	2,000 0000 \$	10/03/01	1026601	11/03/01	24,422.38	17,029.80	7,392.58 P
SLOF2012002	06651F108	ADAPTEC INC COM	100 0000 \$	10/04/01	1026601	11/03/01	1,221.12	876.33	344.79 P
SLOF2012002	06651F108	ADAPTEC INC COM	1,400 0000 \$	05/18/01	1026601	11/03/01	19,878.92	-20,849.96	969.04 P
SLOF2012002	06651F108	ADAPTEC INC COM	600 0000 \$	05/29/01	1026601	11/03/01	8,519.54	8,434.26	85.28 P
SLOF2012002	049164106	ATLAS AIR WORLDWIDE HLDGS INC	600 0000 \$	06/07/01	1026601	11/03/01	7,769.74	14,424.00	-6,654.26 P
SLOF2012002	103041105	BOWNE & CO INC COM	1 100 0000 \$	02/15/01	1026601	11/03/01	11,632.23	10,890.00	762.23 P
SLOF2012002	233921108	CREDENCE SYS CORP	600 0000 \$	05/23/01	1026601	11/03/01	8,335.02	-6,356.58 P	1,978.44 P
SLOF2012002	233921108	CREDENCE SYS CORP	1 000 0000 \$	05/29/01	1026601	11/03/01	13,923.03	-22,920.40	8,997.37 P
SLOF2012002	318032204	FISHER SCIENTIFIC INTL INC COM	600 0000 \$	05/09/01	1026601	11/03/01	17,508.79	-16,274.40	1,234.39 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	900 0000 \$	06/28/00	1026601	11/03/01	9,600.61	14,221.17	-4,620.56 P
SLOF2012002	370787103	GENERAL SEMICONDUCTOR INC	800 0000 \$	07/13/00	1026601	11/03/01	8,533.87	11,440.00	-2,906.13 P
SLOF2012002	444859102	HUMANA INC COM	1 400 0000 \$	06/11/01	1026601	11/03/01	15,902.06	14,039.20	1,862.86 P
SLOF2012002	570983102	MARATHA STEWART LIVING	1 900 0000 \$	02/13/01	1026601	11/03/01	30,133.20	-45,291.00	15,263.80 P
SLOF2012002	570983102	MARATHA STEWART LIVING	800 0000 \$	02/13/01	1026601	11/03/01	12,684.30	-4,467.30 P	17,151.60 P
SLOF2012002	570983102	MARATHA STEWART LIVING	200 0000 \$	06/23/01	1026601	11/03/01	3,171.07	3,617.62	-446.55 P
SLOF2012002	700416209	PARK ELECTROCHEMICAL CORP COM	600 0000 \$	07/13/01	1026601	11/03/01	13,372.23	14,181.84	-809.61 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	703481101	PATTERSON UTI ENERGY INC COM	2 100 0000 \$	10/21/01	11/02/01	50 821.38	55 079.92	-4,251.54 P
SLOF2012002	704491004	PEABODY ENERGY CORP COM	100 0000 \$	10/21/01	11/02/01	3 006.20	2,407.66	498.54 P
SLOF2012002	704491004	PEABODY ENERGY CORP COM	500 0000 \$	10/21/01	11/02/01	15 030.99	12,480.00	2,550.99 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	200 0000 \$	10/21/01	11/02/01	3,029.24	-4,590.14	-1,560.90 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 700 0000 \$	10/21/01	11/02/01	25 748.53	-39,392.91	13 644.38 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 600 0000 \$	10/21/01	11/02/01	24 233.91	-35 690.36	-11 456.45 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	800 0000 \$	10/21/01	11/02/01	12,116.95	17 883.20	5 766.25 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	300 0000 \$	10/21/01	11/02/01	4,343.86	-7,221.84	-2,877.98 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	300 0000 \$	10/21/01	11/02/01	3,944.87	-4 662.54	-717.67 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	2 100 0000 \$	10/21/01	11/02/01	30,243.98	36 726.17	-6 482.19 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 800 0000 \$	10/21/01	11/02/01	25 130.76	27 797.94	2,667.18 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 800 0000 \$	10/21/01	11/02/01	18,149.99	20 813.26	2,663.27 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 300 0000 \$	10/21/01	11/02/01	16 683.74	15 442.90	1,240.84 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 000 0000 \$	10/21/01	11/02/01	6 673.50	-5,986.48	-687.02 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	900 0000 \$	10/21/01	11/02/01	13 812.21	13 812.21	0.00 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 700 0000 \$	10/21/01	11/02/01	28 562.36	25 442.30	-3,120.06 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 300 0000 \$	10/21/01	11/02/01	21 448.87	19 521.58	-1,927.29 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 300 0000 \$	10/21/01	11/02/01	16 254.63	29 177.46	12,922.81 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	2 100 0000 \$	10/21/01	11/02/01	26 257.52	30 484.00	24,236.48 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	200 0000 \$	10/21/01	11/02/01	5,219.12	-4 950.90	-269.13 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	600 0000 \$	10/21/01	11/02/01	12,372.43	12,408.60	36.17 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 000 0000 \$	10/21/01	11/02/01	20 620.71	19 830.40	-790.31 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 000 0000 \$	10/21/01	11/02/01	12,372.43	-10 710.00	-1 662.43 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	600 0000 \$	10/21/01	11/02/01	21 718.61	-27,578.52	-5 859.91 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 000 0000 \$	10/21/01	11/02/01	27,222.24	25 109.37	-2,112.87 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	900 0000 \$	10/21/01	11/02/01	12,814.58	20 624.36	7 813.78 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 200 0000 \$	10/21/01	11/02/01	25 305.31	-36 104.28	-10 598.90 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 900 0000 \$	10/21/01	11/02/01	67,252.91	-66,568.59	-684.32 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 900 0000 \$	10/21/01	11/02/01	14 707.49	-13 839.84	-867.65 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	600 0000 \$	10/21/01	11/02/01	7,355.74	-7 006.05	-347.69 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	101 7000 \$	10/21/01	11/02/01	59 303.21	54 244.00	-5 059.21 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	65 099.00	10/21/01	11/02/01	26,792.22	28 473.04	1 682.82 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	800 0000 \$	10/21/01	11/02/01	6,698.06	7 029.98	331.92 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	200 0000 \$	10/21/01	11/02/01	2,203.04	2,003.60	-199.44 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	2 300 0000 \$	10/21/01	11/02/01	28 718.03	24 483.00	-4,235.03 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 900 0000 \$	10/21/01	11/02/01	21 878.91	18 635.19	-3,243.72 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	600 0000 \$	10/21/01	11/02/01	6,909.13	5 674.68	-1,234.41 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 900 0000 \$	10/21/01	11/02/01	33 081.50	-40,301.47	-7,219.97 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	400 0000 \$	10/21/01	11/02/01	12,075.60	11 804.80	-270.80 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 300 0000 \$	10/21/01	11/02/01	39 245.68	-42,046.81	-2,801.13 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	5 100 0000 \$	10/21/01	11/02/01	25 063.41	74 633.91	49,570.50 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	2 300 0000 \$	10/21/01	11/02/01	12,216.08	-17,572.25	-25,241.17 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	3 600 0000 \$	10/21/01	11/02/01	17 691.96	54 477.36	36 785.40 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	3 600 0000 \$	10/21/01	11/02/01	12,777.53	-40 909.70	-28 132.17 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	9 000 0000 \$	10/21/01	11/02/01	44,229.91	148,236.20	104 006.29 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 300 0000 \$	10/21/01	11/02/01	6,388.76	20 863.00	-14 476.24 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	300 0000 \$	10/21/01	11/02/01	2,457.22	7 774.30	5,317.08 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	2 800 0000 \$	10/21/01	11/02/01	13 760.42	-41 493.16	-27 732.74 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	100 0000 \$	10/21/01	11/02/01	2,237.55	2,363.64	106.09 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 000 0000 \$	10/21/01	11/02/01	23,375.54	23 052.00	-323.54 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	300 0000 \$	10/21/01	11/02/01	6,772.44	-6 718.02	-54.64 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	100 0000 \$	10/21/01	11/02/01	2,946.44	2,496.00	-450.44 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	500 0000 \$	10/21/01	11/02/01	14,733.30	-12,484.45	-2,247.85 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	600 0000 \$	10/21/01	11/02/01	15,363.53	12,633.20	-2,730.33 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	200 0000 \$	10/21/01	11/02/01	7,681.76	-6 400.38	-1,281.38 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 400 0000 \$	10/21/01	11/02/01	21 864.89	33 701.92	11 837.03 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 000 0000 \$	10/21/01	11/02/01	15 617.78	-24 801.30	-9 183.52 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	200 0000 \$	10/21/01	11/02/01	3 123.56	-4,951.16	-8,074.72 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	600 0000 \$	10/21/01	11/02/01	9,370.67	15 039.52	5 668.85 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 700 0000 \$	10/21/01	11/02/01	43 034.74	-42,080.10	-954.64 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	6 100 0000 \$	10/21/01	11/02/01	82,049.57	-97 663.22	-15 613.65 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	800 0000 \$	10/21/01	11/02/01	10 160.60	12 153.00	1,992.40 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	200 0000 \$	10/21/01	11/02/01	3 022.62	3 060.38	37.76 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	1 400 0000 \$	10/21/01	11/02/01	21,228.52	-22,083.00	-856.48 P
SLOF2012002	74762E102	QUANTA SVCS INC COM	100 0000 \$	10/21/01	11/02/01	1,316.31	1,301.61	-14.70 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823477

SLOF2012002	032315108	ANADIGICS INC	1,500,000 \$	11/08/01	11/14/01	24,201.61	20,766.60	7,435.01 P
SLOF2012002	032315108	ANADIGICS INC	200,000 \$	09/20/01	11/14/01	3,760.21	-2,780.00	980.21 P
SLOF2012002	172735100	CIRBUS LOGIC INC COM	2,700,000 \$	04/15/01	11/14/01	36,750.35	-4,387.78	-4,607.43 P
SLOF2012002	172735100	CIRBUS LOGIC INC COM	1,600,000 \$	08/16/01	11/14/01	21,783.91	24,138.40	-2,354.49 P
SLOF2012002	172735100	CIRBUS LOGIC INC COM	3,100,000 \$	08/17/01	11/14/01	42,206.33	-43,555.31	-1,348.98 P
SLOF2012002	172735100	CIRBUS LOGIC INC COM	200,000 \$	08/20/01	11/14/01	2,722.99	2,723.40	2.41 P
SLOF2012002	192422101	COGNEX CORP COM	100,000 \$	10/16/01	11/14/01	2,027.14	143.68 P	
SLOF2012002	192422101	COGNEX CORP COM	700,000 \$	10/17/01	11/14/01	15,193.72	-13,965.00	1,230.72 P
SLOF2012002	192422101	COGNEX CORP COM	300,000 \$	10/22/01	11/14/01	6,512.45	-6,052.98	459.47 P
SLOF2012002	232572107	CYMER INC COM	200,000 \$	08/15/01	11/14/01	4,619.84	5,218.00	-598.16 P
SLOF2012002	232572107	CYMER INC COM	300,000 \$	08/22/01	11/14/01	2,309.92	2,598.73	-288.81 P
SLOF2012002	232572107	CYMER INC COM	100,000 \$	11/02/01	11/14/01	8,045.63	-6,205.94	1,839.67 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	500,000 \$	07/23/01	11/14/01	20,114.13	19,718.30	395.83 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	400,000 \$	08/01/01	11/14/01	16,091.20	16,100.96	-9.66 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	600,000 \$	08/07/01	11/14/01	24,136.95	22,795.68	1,341.27 P
SLOF2012002	26413X101	DUPONT PHOTOMASKS INC	100,000 \$	08/08/01	11/14/01	4,022.83	-3,653.10	369.73 P
SLOF2012002	314869104	FILENET CORP	1,300,000 \$	05/16/01	11/14/01	21,999.81	18,732.74	3,267.07 P
SLOF2012002	31803204	FISHER SCIENTIFIC INTL INC COM	300,000 \$	05/09/01	11/14/01	8,566.71	-4,137.20	5,291.51 P
SLOF2012002	679642102	OAKLEY INC COM	3,700,000 \$	10/22/01	11/14/01	43,656.47	38,835.53	4,780.94 P
SLOF2012002	70932109	PENNZOIL QUAKER ST CO COM	1,200,000 \$	08/27/01	11/14/01	14,699.74	13,260.00	1,439.74 P
SLOF2012002	70932109	PENNZOIL QUAKER ST CO COM	1,700,000 \$	09/06/01	11/14/01	22,273.30	18,269.22	4,004.28 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	2,200,000 \$	09/07/01	11/14/01	28,824.33	22,328.24	6,496.29 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	3,600,000 \$	09/17/01	11/14/01	47,167.42	32,749.56	14,417.86 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	200,000 \$	09/18/01	11/14/01	2,620.41	-1,750.70	869.71 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	500,000 \$	10/16/01	11/14/01	11,894.33	13,311.10	-583.43 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	2,400,000 \$	10/04/01	11/14/01	23,533.13	18,652.80	4,880.33 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	1,100,000 \$	10/05/01	11/14/01	9,403.47	-8,140.02	2,626.00 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	1,000,000 \$	10/08/01	11/14/01	7,371.40	2,534.07 P	
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	272,491.2100 \$	10/11/01	11/08/01	272,491.21	272,491.21	0.00 P
SLOF2012002	006531F08	ADAPTEC INC COM	1,300,000 \$	10/11/01	11/15/01	18,009.99	-12,633.61	5,374.38 P
SLOF2012002	023215108	ANADIGICS INC	300,000 \$	09/20/01	11/15/01	23,533.53	-13,194.94	13,363.58 P
SLOF2012002	023215108	ANADIGICS INC	1,200,000 \$	09/21/01	11/15/01	5,284.28	-4,170.00	1,114.38 P
SLOF2012002	023215108	ANADIGICS INC	700,000 \$	09/24/01	11/15/01	12,330.23	-9,364.67	2,965.56 P
SLOF2012002	124661109	C & D TECHNOLOGIES INC COM	300,000 \$	08/21/01	11/15/01	64,360.15	-62,478.60	1,881.55 P
SLOF2012002	124661109	C & D TECHNOLOGIES INC COM	700,000 \$	08/22/01	11/15/01	15,017.37	13,568.52	1,448.85 P
SLOF2012002	124661109	C & D TECHNOLOGIES INC COM	500,000 \$	08/23/01	11/15/01	10,726.69	10,092.45	634.24 P
SLOF2012002	124661109	C & D TECHNOLOGIES INC COM	1,000,000 \$	08/24/01	11/15/01	21,433.38	21,497.10	-43.72 P
SLOF2012002	124661109	C & D TECHNOLOGIES INC COM	500,000 \$	08/18/01	11/15/01	10,726.69	-10,882.25	153.56 P
SLOF2012002	172735100	CIRBUS LOGIC INC COM	400,000 \$	09/05/01	11/15/01	8,381.35	8,157.92	222.43 P
SLOF2012002	172735100	CIRBUS LOGIC INC COM	1,400,000 \$	08/20/01	11/15/01	18,008.43	19,077.80	-1,069.37 P
SLOF2012002	172735100	CIRBUS LOGIC INC COM	400,000 \$	08/23/01	11/15/01	5,143.27	3,426.40	-1,716.87 P
SLOF2012002	332572107	CYMER INC COM	300,000 \$	08/28/01	11/15/01	6,709.27	-7,796.23	1,086.96 P
SLOF2012002	346543109	FORRESTER RESEARCH INC COM	500,000 \$	10/24/01	11/15/01	8,599.71	-4,483.75	1,115.96 P
SLOF2012002	444839102	HUMANA INC COM	1,600,000 \$	09/10/01	11/15/01	22,173.61	28,413.08	-1,762.53 P
SLOF2012002	444839102	HUMANA INC COM	1,700,000 \$	10/19/01	11/15/01	20,943.64	17,323.17	3,620.47 P
SLOF2012002	45111K208	INTEGRATED CIRCUIT SYS INC	500,000 \$	04/01/01	11/15/01	8,524.71	10,660.63	-2,080.94 P
SLOF2012002	678235102	OFFSHORE LOGISTICS INC COM	1,300,000 \$	10/23/01	11/15/01	48,033.39	-41,602.47	6,430.92 P
SLOF2012002	707821106	PENNY V.A. CORP	100,000 \$	07/13/01	11/15/01	3,694.88	-3,531.61	163.27 P
SLOF2012002	707821106	PENNY V.A. CORP	1,800,000 \$	06/27/01	11/15/01	22,185.77	19,890.00	2,296.77 P
SLOF2012002	70932109	PENNZOIL QUAKER ST CO COM	1,900,000 \$	09/18/01	11/15/01	24,934.00	16,631.63	8,302.33 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	8,200,000 \$	10/11/01	11/15/01	107,609.91	-88,030.78	19,539.13 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	1,800,000 \$	10/12/01	11/15/01	23,621.69	18,933.82	4,687.87 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	600,000 \$	10/16/01	11/15/01	7,873.90	-6,505.08	1,368.82 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	300,000 \$	10/08/01	11/15/01	2,884.82	-2,181.42	703.40 P
SLOF2012002	70932109	PIER 1 IMPORTS INC COM	2,400,000 \$	10/09/01	11/15/01	23,078.59	17,172.96	5,905.63 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	13,465,130.00 \$	10/11/01	11/09/01	13,465.13	13,465.13	0.00 P
SLOF2012002	007741104	AEROFLEX INC	206,374,590.00 \$	10/24/01	11/09/01	206,374.59	-206,374.59	0.00 P
SLOF2012002	007741104	AEROFLEX INC	1,600,000 \$	11/12/01	11/15/01	24,522.56	12,880.48	13,642.08 P
SLOF2012002	007741104	AEROFLEX INC	1,700,000 \$	11/12/01	11/15/01	27,974.10	14,838.63	13,135.47 P
SLOF2012002	007741104	AEROFLEX INC	1,300,000 \$	11/24/01	11/15/01	21,591.94	12,335.96	9,036.00 P
SLOF2012002	007741104	AEROFLEX INC	1,800,000 \$	11/20/01	11/15/01	29,619.63	18,990.36	10,629.27 P
SLOF2012002	100,000 \$	ALBEMARLE CORP	100,000 \$	06/19/01	11/15/01	2,069.51	2,215.05	-145.54 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	01263101	ALBEMARLE CORP	400,000.00	1/1/2001	1/1/2001	1/1/2001	8,278.04	8,593.80	715.76	P
SLOF2012002	01263101	ALBEMARLE CORP	300,000.00	07/10/01	1/1/2001	1/1/2001	6,208.53	-4,707.01	-498.48	P
SLOF2012002	02315108	ANADIGICS INC	600,000.00	09/24/01	1/1/2001	1/1/2001	7,036.72	-5,351.24	1,635.41	P
SLOF2012002	02315108	ANADIGICS INC	500,000.00	10/02/01	1/1/2001	1/1/2001	8,795.91	-5,985.50	2,810.41	P
SLOF2012002	02315108	ANADIGICS INC	1,600,000.00	10/03/01	1/1/2001	1/1/2001	28,146.90	20,897.60	7,249.30	P
SLOF2012002	17275100	CIBRUS LOGIC INC COM	600,000.00	08/23/01	1/1/2001	1/1/2001	7,937.34	-8,139.60	222.26	P
SLOF2012002	17275100	CIBRUS LOGIC INC COM	3,700,000.00	08/24/01	1/1/2001	1/1/2001	48,823.57	-31,460.34	2,636.77	P
SLOF2012002	17275100	CIBRUS LOGIC INC COM	500,000.00	08/27/01	1/1/2001	1/1/2001	6,597.78	-6,793.73	195.97	P
SLOF2012002	17275100	CIBRUS LOGIC INC COM	100,000.00	08/28/01	1/1/2001	1/1/2001	2,299.92	-2,598.73	298.81	P
SLOF2012002	23272107	CYMER INC COM	200,000.00	08/01/01	1/1/2001	1/1/2001	4,399.83	-5,032.00	-432.15	P
SLOF2012002	23272107	CYMER INC COM	400,000.00	08/01/01	1/1/2001	1/1/2001	16,474.01	14,612.60	1,861.61	P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	300,000.00	08/10/01	1/1/2001	1/1/2001	12,355.30	10,933.24	1,402.26	P
SLOF2012002	26613X101	DUPONT PHOTOMASKS INC	1,300,000.00	08/10/01	1/1/2001	1/1/2001	22,171.41	27,574.69	-5,403.21	P
SLOF2012002	4811K208	INTEGRATED CIRCUIT SYS INC	3,500,000.00	10/16/01	1/1/2001	1/1/2001	46,229.23	37,946.30	8,282.93	P
SLOF2012002	72079108	PIER 1 IMPORTS INC COM	1,500,000.00	10/17/01	1/1/2001	1/1/2001	23,995.81	-7,948.66	4,668.98	P
SLOF2012002	72079108	PIER 1 IMPORTS INC COM	300,000.00	10/16/01	1/1/2001	1/1/2001	8,272.76	-7,948.66	246.10	P
SLOF2012002	729132100	PLEXUS CORP	600,000.00	10/17/01	1/1/2001	1/1/2001	16,543.53	16,493.22	52.31	P
SLOF2012002	729132100	PLEXUS CORP	1,100,000.00	05/09/01	1/1/2001	1/1/2001	15,983.89	18,674.92	2,691.03	P
SLOF2012002	871130100	STYBASE INC COM	1,200,000.00	05/10/01	1/1/2001	1/1/2001	17,436.98	20,701.80	3,264.82	P
SLOF2012002	871130100	STYBASE INC COM	500,000.00	08/10/01	1/1/2001	1/1/2001	8,724.36	8,273.10	3,469.26	P
SLOF2012002	871130100	STYBASE INC COM	1,400,000.00	08/10/01	1/1/2001	1/1/2001	24,428.20	12,263.86	12,164.34	P
SLOF2012002	871130100	STYBASE INC COM	100,000.00	08/13/01	1/1/2001	1/1/2001	13,938.97	7,144.00	6,814.57	P
SLOF2012002	871130100	STYBASE INC COM	100,000.00	08/14/01	1/1/2001	1/1/2001	5,234.62	2,310.11	2,834.51	P
SLOF2012002	871130100	STYBASE INC COM	500,000.00	07/10/01	1/1/2001	1/1/2001	10,416.05	11,178.33	762.30	P
SLOF2012002	871130100	STYBASE INC COM	100,000.00	10/03/01	1/1/2001	1/1/2001	1,936.46	1,306.10	630.36	P
SLOF2012002	871130100	STYBASE INC COM	100,000.00	10/10/01	1/1/2001	1/1/2001	13,533.19	-9,503.51	4,046.81	P
SLOF2012002	871130100	STYBASE INC COM	10/11/01	1/1/2001	1/1/2001	1/1/2001	17,428.10	13,939.46	3,488.64	P
SLOF2012002	871130100	STYBASE INC COM	600,000.00	10/12/01	1/1/2001	1/1/2001	11,618.73	8,693.70	2,925.03	P
SLOF2012002	871130100	STYBASE INC COM	300,000.00	10/15/01	1/1/2001	1/1/2001	8,809.37	-4,424.40	1,384.97	P
SLOF2012002	871130100	STYBASE INC COM	600,000.00	10/17/01	1/1/2001	1/1/2001	11,618.73	8,678.52	2,940.21	P
SLOF2012002	871130100	STYBASE INC COM	600,000.00	09/17/01	1/1/2001	1/1/2001	20,842.74	-32,334.16	1,491.42	P
SLOF2012002	871130100	STYBASE INC COM	800,000.00	09/18/01	1/1/2001	1/1/2001	7,816.03	7,649.01	167.02	P
SLOF2012002	871130100	STYBASE INC COM	10/22/01	1/1/2001	1/1/2001	1/1/2001	12,940.78	12,105.96	834.82	P
SLOF2012002	871130100	STYBASE INC COM	600,000.00	09/04/01	1/1/2001	1/1/2001	4,210.68	5,128.58	397.90	P
SLOF2012002	871130100	STYBASE INC COM	400,000.00	09/05/01	1/1/2001	1/1/2001	9,461.36	9,780.04	-318.68	P
SLOF2012002	871130100	STYBASE INC COM	200,000.00	09/10/01	1/1/2001	1/1/2001	4,730.68	-4,784.58	33.90	P
SLOF2012002	871130100	STYBASE INC COM	200,000.00	11/02/00	1/1/2001	1/1/2001	6,799.77	15,193.75	-8,393.98	P
SLOF2012002	871130100	STYBASE INC COM	1,300,000.00	11/03/00	1/1/2001	1/1/2001	3,199.83	-11,618.73	-6,418.92	P
SLOF2012002	871130100	STYBASE INC COM	1,900,000.00	11/06/00	1/1/2001	1/1/2001	7,599.73	16,981.25	-9,381.50	P
SLOF2012002	871130100	STYBASE INC COM	200,000.00	11/10/00	1/1/2001	1/1/2001	799.97	-1,774.96	-974.99	P
SLOF2012002	871130100	STYBASE INC COM	200,000.00	10/22/01	1/1/2001	1/1/2001	3,422.20	-2,101.38	320.82	P
SLOF2012002	10924001	OAKLEY INC COM	2,700,000.00	06/29/01	1/1/2001	1/1/2001	32,699.64	30,733.83	1,965.81	P
SLOF2012002	10924001	OAKLEY INC COM	1,100,000.00	07/11/01	1/1/2001	1/1/2001	23,747.21	21,633.54	2,108.67	P
SLOF2012002	10924001	OAKLEY INC COM	500,000.00	07/11/01	1/1/2001	1/1/2001	10,794.19	7,643.00	3,149.19	P
SLOF2012002	10924001	OAKLEY INC COM	400,000.00	07/13/01	1/1/2001	1/1/2001	14,778.31	14,128.44	653.07	P
SLOF2012002	10924001	OAKLEY INC COM	400,000.00	07/16/01	1/1/2001	1/1/2001	14,779.51	14,071.88	707.63	P
SLOF2012002	10924001	OAKLEY INC COM	1,200,000.00	09/25/01	1/1/2001	1/1/2001	33,922.86	32,916.44	956.42	P
SLOF2012002	10924001	OAKLEY INC COM	700,000.00	09/25/01	1/1/2001	1/1/2001	13,938.70	12,270.72	1,667.98	P
SLOF2012002	10924001	OAKLEY INC COM	200,000.00	10/22/01	1/1/2001	1/1/2001	2,885.60	2,172.54	713.06	P
SLOF2012002	10924001	OAKLEY INC COM	2,900,000.00	10/11/01	1/1/2001	1/1/2001	41,841.23	28,187.13	13,654.12	P
SLOF2012002	10924001	OAKLEY INC COM	1,900,000.00	10/03/01	1/1/2001	1/1/2001	18,349.77	15,105.00	3,244.77	P
SLOF2012002	10924001	OAKLEY INC COM	500,000.00	07/16/01	1/1/2001	1/1/2001	37,324.54	34,557.94	2,866.60	P
SLOF2012002	10924001	OAKLEY INC COM	1,300,000.00	10/24/01	1/1/2001	1/1/2001	15,924.46	14,797.77	1,126.69	P
SLOF2012002	10924001	OAKLEY INC COM	1,300,000.00	10/17/01	1/1/2001	1/1/2001	37,284.18	35,733.31	1,548.87	P
SLOF2012002	10924001	OAKLEY INC COM	300,000.00	09/25/01	1/1/2001	1/1/2001	5,986.84	5,258.88	727.96	P
SLOF2012002	10924001	OAKLEY INC COM	600,000.00	10/31/01	1/1/2001	1/1/2001	11,973.67	-10,931.40	1,042.27	P
SLOF2012002	10924001	OAKLEY INC COM	3,900,000.00	09/19/01	1/1/2001	1/1/2001	107,495.63	99,437.13	8,058.49	P
SLOF2012002	10924001	OAKLEY INC COM	2,400,000.00	10/03/01	1/1/2001	1/1/2001	23,135.22	19,010.00	4,055.22	P
SLOF2012002	10924001	OAKLEY INC COM	300,000.00	10/10/01	1/1/2001	1/1/2001	4,819.84	3,863.00	954.84	P
SLOF2012002	10924001	OAKLEY INC COM	300,000.00	02/13/01	1/1/2001	1/1/2001	3,547.66	2,970.00	577.66	P
SLOF2012002	10924001	OAKLEY INC COM	1,600,000.00	02/16/01	1/1/2001	1/1/2001	21,054.17	16,400.00	4,654.17	P
SLOF2012002	10924001	OAKLEY INC COM	600,000.00	05/29/01	1/1/2001	1/1/2001	10,229.63	13,752.24	3,522.59	P
SLOF2012002	10924001	OAKLEY INC COM	100,000.00	10/23/01	1/1/2001	1/1/2001	3,093.89	2,538.76	569.13	P
SLOF2012002	493233103	CROSSMANN COMMUNITIES INC	1,000,000.00	06/04/01	1/1/2001	1/1/2001	24,480.68	21,094.50	3,386.18	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Entity Name	Balance	Account Type	Start Date	End Date	Current Balance	Change	Previous Balance
SLOF2012002	45111K208 INTEGRATED CIRCUIT SYS INC	1,700,000 \$		11/19/01	11/20/01	31,720.94	-36,059.21	-4,338.27 P
SLOF2012002	612081500 MONTANA PWR CO COM	700,000 \$		11/15/01	11/20/01	3,392.57	-6,991.22 P	-3,598.65 P
SLOF2012002	612081500 MONTANA PWR CO COM	1,300,000 \$		11/15/01	11/20/01	6,500.50	-19,941.10	-13,440.60 P
SLOF2012002	70923109 PENNZOIL QUAKER ST CO COM	1,200,000 \$		11/15/01	11/20/01	6,677.981	14,889.50 P	1,389.50 P
SLOF2012002	70923109 PENNZOIL QUAKER ST CO COM	1,400,000 \$		11/15/01	11/20/01	6,672.801	17,324.42	2,651.64 P
SLOF2012002	72912100 PLEXUS CORP	2,100,000 \$		11/15/01	11/20/01	60,381.39	57,726.27	2,655.12 P
SLOF2012002	753110100 REEBOK INTL LTD COM	2,900,000 \$		11/15/01	11/20/01	64,197.47	56,523.64	7,673.83 P
SLOF2012002	8010000 \$ SYBASE INC COM	800,000 \$		11/15/01	11/20/01	11,413.05	13,101.20	2,288.15 P
SLOF2012002	921298108 VISHAY INTERTECHNOLOGY INC	0,300 \$		11/15/01	11/20/01	7.89	-3.76 P	-1,619.74 P
SLOF2012002	089302103 BIG LOTS INC COM	1,100,000 \$		11/16/01	11/21/01	10,122.74	-4,501.00	1,619.74 P
SLOF2012002	109043103 BOWNE & CO INC COM	900,000 \$		11/16/01	11/21/01	11,563.60	-9,223.00	2,340.60 P
SLOF2012002	223302108 CREDENCE SYS CORP	1,300,000 \$		11/16/01	11/21/01	22,089.77	29,796.32	7,706.55 P
SLOF2012002	1001000 \$ CREDENCE SYS CORP	900,000 \$		11/16/01	11/21/01	13,292.92	-19,897.65	-6,604.73 P
SLOF2012002	223302108 CREDENCE SYS CORP	1,000,000 \$		11/16/01	11/21/01	1,699.21	2,279.00	579.79 P
SLOF2012002	612081500 MONTANA PWR CO COM	4,300,000 \$		11/16/01	11/21/01	4,477.40	-16,111.70	-11,634.30 P
SLOF2012002	612081500 MONTANA PWR CO COM	5,000,000 \$		11/16/01	11/21/01	17,502.56	-60,942.73	-43,440.17 P
SLOF2012002	612081500 MONTANA PWR CO COM	600,000 \$		11/16/01	11/21/01	2,442.22	-6,812.18	-4,369.96 P
SLOF2012002	612081500 MONTANA PWR CO COM	200,000 \$		11/16/01	11/21/01	2,430.03	1,827.00	598.03 P
SLOF2012002	612081500 MONTANA PWR CO COM	900,000 \$		11/16/01	11/21/01	29,774.60	31,661.73	1,887.13 P
SLOF2012002	70782106 PENN VA CORP	200,000 \$		11/16/01	11/21/01	6,616.38	7,199.76	583.38 P
SLOF2012002	70782106 PENN VA CORP	1,900,000 \$		11/16/01	11/21/01	23,705.13	-20,296.94	3,408.19 P
SLOF2012002	70923109 PENNZOIL QUAKER ST CO COM	300,000 \$		11/16/01	11/21/01	3,742.91	-3,179.07	563.84 P
SLOF2012002	70923109 PENNZOIL QUAKER ST CO COM	600,000 \$		11/16/01	11/21/01	4,510.82	-4,529.82	-19.00 P
SLOF2012002	71892100 PHILLIPS VAN HEUSEN CORP COM	1,600,000 \$		11/16/01	11/21/01	151,763.18	19,220.00	6,793.03 P
SLOF2012002	75940P108 RADIO ONE INC CL A	2,100,000 \$		11/16/01	11/21/01	23,513.34	36,228.13	5,993.54 P
SLOF2012002	871130100 SYBASE INC COM	400,000 \$		11/16/01	11/21/01	5,649.77	-6,790.64	-1,140.87 P
SLOF2012002	871130100 SYBASE INC COM	100,000 \$		11/16/01	11/21/01	1,412.44	-1,251.00	161.44 P
SLOF2012002	871130100 SYBASE INC COM	43,309,120 \$		11/16/01	11/21/01	43,309.82	-45,209.82	-1,899.00 P
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	151,763,180 \$		11/16/01	11/21/01	151,763.18	0.00 P	0.00 P
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	1,086,250 \$		11/16/01	11/21/01	11,086.25	-11,086.25	0.00 P
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	1,400,000 \$		11/16/01	11/21/01	12,971.36	10,822.00	2,149.36 P
SLOF2012002	99702103 BIG LOTS INC COM	300,000 \$		11/16/01	11/23/01	2,779.56	-2,415.00	364.56 P
SLOF2012002	99702103 BIG LOTS INC COM	2,000,000 \$		11/16/01	11/23/01	31,931.39	33,008.00	2,923.39 P
SLOF2012002	99702103 BIG LOTS INC COM	700,000 \$		11/16/01	11/23/01	12,575.99	12,022.36	553.63 P
SLOF2012002	99702103 BIG LOTS INC COM	800,000 \$		11/16/01	11/23/01	10,279.65	-4,200.00	2,079.65 P
SLOF2012002	109043103 BORDERS GROUP INC COM	800,000 \$		11/16/01	11/23/01	2,703.25	2,117.50	16.25 P
SLOF2012002	109043103 BORDERS GROUP INC COM	200,000 \$		11/16/01	11/23/01	14,867.87	15,877.29	1,009.42 P
SLOF2012002	109043103 BORDERS GROUP INC COM	1,100,000 \$		11/16/01	11/23/01	4,054.87	-4,093.50	-38.63 P
SLOF2012002	109043103 BORDERS GROUP INC COM	300,000 \$		11/16/01	11/23/01	12,354.38	11,178.09	1,376.49 P
SLOF2012002	109043103 BORDERS GROUP INC COM	900,000 \$		11/16/01	11/23/01	1,394.95	1,202.36	192.59 P
SLOF2012002	109043103 BORDERS GROUP INC COM	100,000 \$		11/16/01	11/23/01	12,548.58	-10,639.60	1,888.98 P
SLOF2012002	260086103 DOVER DOWNS ENTMT INC	300,000 \$		11/16/01	11/23/01	4,182.16	-3,457.87	724.99 P
SLOF2012002	260086103 DOVER DOWNS ENTMT INC	100,000 \$		11/16/01	11/23/01	15,345.29	12,968.82	2,376.47 P
SLOF2012002	26613X101 DUPONT PHOTO MASKS INC	900,000 \$		11/16/01	11/23/01	7,231.89	-6,228.33	903.54 P
SLOF2012002	45323103 UNAMED CORP	300,000 \$		11/16/01	11/23/01	21,693.66	19,291.32	2,404.34 P
SLOF2012002	45323103 UNAMED CORP	900,000 \$		11/16/01	11/23/01	20,510.24	-23,332.43	-2,822.19 P
SLOF2012002	45323103 UNAMED CORP	1,100,000 \$		11/16/01	11/23/01	29,833.08	-31,819.52	-1,986.44 P
SLOF2012002	45323103 UNAMED CORP	1,600,000 \$		11/16/01	11/23/01	14,916.54	-15,864.64	-948.10 P
SLOF2012002	45323103 UNAMED CORP	800,000 \$		11/16/01	11/23/01	7,438.37	-7,718.00	-259.73 P
SLOF2012002	45323103 UNAMED CORP	400,000 \$		11/16/01	11/23/01	6,269.84	5,298.45	971.39 P
SLOF2012002	70923109 PENNZOIL QUAKER ST CO COM	500,000 \$		11/16/01	11/23/01	2,507.95	2,051.00	456.95 P
SLOF2012002	70923109 PENNZOIL QUAKER ST CO COM	200,000 \$		11/16/01	11/23/01	46,317.93	-41,233.05	5,084.90 P
SLOF2012002	75940P108 PLEXUS CORP	1,500,000 \$		11/16/01	11/23/01	11,230.92	-4,240.00	2,690.92 P
SLOF2012002	75940P108 PLEXUS CORP	2,700,000 \$		11/16/01	11/23/01	43,119.24	33,291.00	10,028.24 P
SLOF2012002	75940P108 PLEXUS CORP	1,800,000 \$		11/16/01	11/23/01	23,315.25	22,918.00	-2,602.75 P
SLOF2012002	871130100 SYBASE INC COM	53,012,000 \$		11/16/01	11/23/01	53,012.07	0.00 P	0.00 P
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	140,243,950 \$		11/16/01	11/23/01	160,243.95	-1,602,433.95	-1,442,189.00 P
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	900,000 \$		11/16/01	11/23/01	16,154.46	15,457.32	697.14 P
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	900,000 \$		11/16/01	11/23/01	15,576.85	9,223.00	2,351.85 P
SLOF2012002	109043103 BOWNE & CO INC COM	400,000 \$		11/16/01	11/23/01	5,364.82	5,458.00	-91.18 P
SLOF2012002	109043103 BOWNE & CO INC COM	1,000,000 \$		11/16/01	11/23/01	13,412.05	14,407.50	995.45 P
SLOF2012002	109043103 BOWNE & CO INC COM	2,100,000 \$		11/16/01	11/23/01	29,239.23	25,249.56	4,044.66 P
SLOF2012002	109043103 BOWNE & CO INC COM	900,000 \$		11/16/01	11/23/01	12,534.67	-10,800.00	1,734.67 P
SLOF2012002	31668106 PILENET CORP	300,000 \$		11/20/01	11/26/01	4,971.23	-4,322.94	648.31 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF201202	44248720	HOVNANIAN ENTERPRISES INC CL A	200 0000 \$	11/20/01	11/25/01	2,509.17	2,875.00	363.83 P
SLOF201202	45643104	INFOCUS CORP COM	500 0000 \$	01/18/01	11/26/01	11,647.83	10,164.10	883.73 P
SLOF201202	45811K208	INTEGRATED CIRCUIT SYS INC	2,000 0000 \$	08/09/01	11/26/01	38,163.32	34,590.00	-424.64 P
SLOF201202	48111K268	INTEGRATED CIRCUIT SYS INC	600 0000 \$	08/10/01	11/26/01	7,633.06	-4,823.76	807.30 P
SLOF201202	59523C107	MID ATLANTIC MED SVCS INC COM	2,400 0000 \$	10/24/01	11/26/01	47,893.64	-39,578.17	7,086.56 P
SLOF201202	59523C107	MID ATLANTIC MED SVCS INC COM	2,500 0000 \$	10/25/01	11/26/01	43,900.02	22,431.30	6,231.85 P
SLOF201202	59523C107	MID ATLANTIC MED SVCS INC COM	1,300 0000 \$	10/26/01	11/26/01	25,943.49	14,334.72	3,511.99 P
SLOF201202	59523C107	MID ATLANTIC MED SVCS INC COM	800 0000 \$	10/29/01	11/26/01	15,963.23	10,753.74	1,630.31 P
SLOF201202	59523C107	MID ATLANTIC MED SVCS INC COM	600 0000 \$	10/30/01	11/26/01	11,973.92	11,220.18 P	4,881.53 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	1,000 0000 \$	07/11/01	11/26/01	8,068.61	-5,756.00	2,312.61 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	400 0000 \$	07/16/01	11/26/01	30,257.29	23,203.35	7,053.94 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	1,500 0000 \$	07/23/01	11/26/01	42,250.21	35,638.89	6,713.22 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	1,100 0000 \$	07/26/01	11/26/01	22,181.68	17,767.53	4,421.15 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	1,100 0000 \$	08/15/01	11/26/01	24,205.83	18,480.00	5,725.83 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	1,200 0000 \$	08/22/01	11/26/01	24,205.83	18,480.00	5,725.83 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	100 0000 \$	08/30/01	11/26/01	2,017.15	1,399.23	617.92 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	600 0000 \$	08/31/01	11/26/01	25,553.38	28,799.04	3,245.66 P
SLOF201202	707812106	PENNY V.A. CORP	500 0000 \$	02/29/01	11/26/01	15,970.87	17,715.05	1,744.18 P
SLOF201202	709232109	PENNZOIL QUAKER ST CO COM	2,600 0000 \$	07/03/01	11/26/01	33,039.95	26,663.00	6,376.95 P
SLOF201202	729137200	PLEXUS CORP	2,200 0000 \$	10/17/01	11/26/01	65,219.02	-60,473.14	4,745.88 P
SLOF201202	729137200	PLEXUS CORP	700 0000 \$	10/24/01	11/26/01	20,751.51	18,162.06	2,589.45 P
SLOF201202	730407108	RADIO ONE INC CL A	900 0000 \$	10/23/01	11/26/01	14,309.52	11,697.00	2,612.52 P
SLOF201202	921298104	VISHAY INTERTECHNOLOGY INC	224 9000 \$	07/13/00	11/26/01	3,937.23	5,912.11	1,974.76 P
SLOF201202	921298104	VISHAY INTERTECHNOLOGY INC	1,204 9000 \$	08/07/00	11/26/01	23,669.96	15,165.00	-8,493.04 P
SLOF201202	921298104	VISHAY INTERTECHNOLOGY INC	844 5000 \$	12/27/00	11/26/01	14,784.76	15,006.90	223.14 P
SLOF201202	921298104	VISHAY INTERTECHNOLOGY INC	781 2000 \$	01/17/01	11/26/01	11,799.11	13,364.34	1,565.61 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	41 802.1300 \$	10/17/01	11/26/01	41,802.13	-41,802.13	0.00 P
SLOF201202	996102802	SLO CLIENT CASH INVESTMENT TR	184.1200 \$	10/18/01	11/26/01	184.12	-184.12	0.00 P
SLOF201202	006317108	ADAPTEC INC COM	900 0000 \$	10/22/01	11/27/01	32,344.97	-9,716.43	2,368.54 P
SLOF201202	007768104	AEROFLEX INC	3 100 0000 \$	08/14/01	11/27/01	52,200.08	24,594.47	27,605.61 P
SLOF201202	087602105	BIG LOTS INC COM	1,300 0000 \$	11/21/01	11/27/01	11,216.28	10,465.00	751.28 P
SLOF201202	10343105	BOWNE & CO INC COM	900 0000 \$	02/16/01	11/27/01	11,624.64	9,225.00	2,399.64 P
SLOF201202	17144108	CHURCHILL-DOWNS INC	200 0000 \$	11/21/01	11/27/01	5,774.36	5,312.56	461.80 P
SLOF201202	17235100	CIRIUS LOGIC INC COM	100 0000 \$	08/31/01	11/27/01	1,243.30	1,440.75	-197.45 P
SLOF201202	17235100	CIRIUS LOGIC INC COM	1,700 0000 \$	09/04/01	11/27/01	19,892.78	22,968.96	3,076.18 P
SLOF201202	17235100	CIRIUS LOGIC INC COM	1,400 0000 \$	09/19/01	11/27/01	21,136.08	22,452.92	-1,316.84 P
SLOF201202	17235100	CIRIUS LOGIC INC COM	1,500 0000 \$	10/22/01	11/27/01	18,911.48	-37,348.00	-4,436.52 P
SLOF201202	192422103	COGNEX CORP COM	1,300 0000 \$	06/03/01	11/27/01	12,607.66	-18,845.12	-6,237.46 P
SLOF201202	223302108	CREDENCE SYS CORP	800 0000 \$	06/26/01	11/27/01	34,169.16	-31,120.83	3,048.33 P
SLOF201202	24613X101	DUPONT PHOTOMASKS INC	900 0000 \$	08/16/01	11/27/01	16,993.51	16,638.72	356.79 P
SLOF201202	456658106	INFOCUS CORP COM	800 0000 \$	01/26/01	11/27/01	30,811.47	-29,009.48	1,801.99 P
SLOF201202	48111K208	INTEGRATED CIRCUIT SYS INC	1,900 0000 \$	08/10/01	11/27/01	31,333.94	24,403.29	2,930.65 P
SLOF201202	481560108	KEMET CORP COM	1,500 0000 \$	09/21/01	11/27/01	24,737.32	21,378.85	3,358.47 P
SLOF201202	483560108	KEMET CORP COM	1,100 0000 \$	10/10/01	11/27/01	18,140.70	18,755.00	-614.30 P
SLOF201202	640204301	NEUMAN MARCUS GROUP INC CL B	100 0000 \$	08/14/01	11/27/01	2,879.20	3,112.83	-233.63 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	800 0000 \$	08/20/01	11/27/01	15,846.11	11,193.84	4,652.27 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	300 0000 \$	09/19/01	11/27/01	5,940.79	-4,008.00	1,941.79 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	300 0000 \$	09/20/01	11/27/01	5,940.79	-3,895.50	2,045.29 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	1,300 0000 \$	11/13/01	11/27/01	29,741.96	26,548.95	3,200.01 P
SLOF201202	703481101	PATTERSON UTI ENERGY INC COM	1,600 0000 \$	07/03/01	11/27/01	20,224.92	16,408.00	3,816.92 P
SLOF201202	709232109	PENNZOIL QUAKER ST CO COM	200 0000 \$	07/06/01	11/27/01	2,328.11	-1,984.52	543.59 P
SLOF201202	709232109	PENNZOIL QUAKER ST CO COM	800 0000 \$	11/14/01	11/27/01	12,373.33	11,246.32	1,127.01 P
SLOF201202	729137200	PLEXUS CORP	400 0000 \$	10/24/01	11/27/01	11,410.86	10,378.22	1,032.64 P
SLOF201202	729137200	PLEXUS CORP	500 0000 \$	10/26/01	11/27/01	12,263.57	11,527.40	736.17 P
SLOF201202	730407108	R/YDEN SYS INC COM	600 0000 \$	06/05/01	11/27/01	32,087.49	13,154.36	1,067.87 P
SLOF201202	871130100	SYBASE INC COM	1,100 0000 \$	06/01/01	11/27/01	15,333.70	17,061.00	-1,727.30 P
SLOF201202	871130100	SYBASE INC COM	1,200 0000 \$	06/04/01	11/27/01	16,727.64	19,165.56	-2,437.92 P
SLOF201202	903377101	USX U \$ STL GROUP COM	3,000 0000 \$	09/26/01	11/27/01	51,287.18	-42,852.60	8,434.58 P
SLOF201202	903377101	USX U \$ STL GROUP COM	800 0000 \$	10/03/01	11/27/01	13,676.58	11,623.68	2,052.90 P
SLOF201202	903377101	USX U \$ STL GROUP COM	1,000 0000 \$	10/10/01	11/27/01	17,093.73	15,007.90	2,085.83 P
SLOF201202	904804105	ULTRATECH STEPPER INC COM	1,000 0000 \$	02/14/01	11/27/01	13,904.53	20,400.00	-6,495.47 P
SLOF201202	904804105	ULTRATECH STEPPER INC COM	2,300 0000 \$	08/15/01	11/27/01	31,900.43	-47,163.57	15,183.14 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Year	Month	Day	Payee Name	Amount	Category
2009	11	27	ULTRA TECH STEPPER INC COM	3,100,000	ULTRA TECH STEPPER INC COM
2009	11	27	ULTRA TECH STEPPER INC COM	600,000	ULTRA TECH STEPPER INC COM
2009	11	27	ULTRA TECH STEPPER INC COM	1,000,000	ULTRA TECH STEPPER INC COM
2009	11	27	ULTRA TECH STEPPER INC COM	3,500,000	ULTRA TECH STEPPER INC COM
2009	11	27	ULTRA TECH STEPPER INC COM	500,000	ULTRA TECH STEPPER INC COM
2009	11	27	ULTRA TECH STEPPER INC COM	99,745,980	ULTRA TECH STEPPER INC COM
2009	11	27	SLO CLIENT CASH INVESTMENT TR	33,226,600	SLO CLIENT CASH INVESTMENT TR
2009	11	27	BIG LOTS INC COM	1,400,000	BIG LOTS INC COM
2009	11	27	BIG LOTS INC COM	500,000	BIG LOTS INC COM
2009	11	27	BOWNE & CO INC COM	400,000	BOWNE & CO INC COM
2009	11	27	BOWNE & CO INC COM	1,500,000	BOWNE & CO INC COM
2009	11	27	BOWNE & CO INC COM	1,400,000	BOWNE & CO INC COM
2009	11	27	BOWNE & CO INC COM	1,400,000	BOWNE & CO INC COM
2009	11	27	CIRBUS LOGIC INC COM	300,000	CIRBUS LOGIC INC COM
2009	11	27	CIRBUS LOGIC INC COM	2,000,000	CIRBUS LOGIC INC COM
2009	11	27	CREDENCE SYS CORP	100,000	CREDENCE SYS CORP
2009	11	27	CREDENCE SYS CORP	700,000	CREDENCE SYS CORP
2009	11	27	PIENET CORP	700,000	PIENET CORP
2009	11	27	HOVNANIAN ENTERPRISES INC CL A	400,000	HOVNANIAN ENTERPRISES INC CL A
2009	11	27	HOVNANIAN ENTERPRISES INC CL A	500,000	HOVNANIAN ENTERPRISES INC CL A
2009	11	27	INFOCUS CORP COM	1,100,000	INFOCUS CORP COM
2009	11	27	KEMET CORP COM	800,000	KEMET CORP COM
2009	11	27	MOLECULAR DEVICES CORP	500,000	MOLECULAR DEVICES CORP
2009	11	27	PIXEL WORKS INC COM	700,000	PIXEL WORKS INC COM
2009	11	27	SYBASE INC COM	700,000	SYBASE INC COM
2009	11	27	USX U S STL GROUP COM	3,882,420	USX U S STL GROUP COM
2009	11	27	SLO CLIENT CASH INVESTMENT TR	1,100,000	SLO CLIENT CASH INVESTMENT TR
2009	11	27	AEROFLEX INC	600,000	AEROFLEX INC
2009	11	27	ANNTAYLOR STORES CORP COM	1,100,000	ANNTAYLOR STORES CORP COM
2009	11	27	ANNTAYLOR STORES CORP COM	900,000	ANNTAYLOR STORES CORP COM
2009	11	27	ART TECHNOLOGY GRP INC OC-COM	6,100,000	ART TECHNOLOGY GRP INC OC-COM
2009	11	27	BIG LOTS INC COM	3,000,000	BIG LOTS INC COM
2009	11	27	DYCOM INDS INC	100,000	DYCOM INDS INC
2009	11	27	DYCOM INDS INC	1,100,000	DYCOM INDS INC
2009	11	27	DYCOM INDS INC	500,000	DYCOM INDS INC
2009	11	27	KEMET CORP COM	3,600,000	KEMET CORP COM
2009	11	27	KEMET CORP COM	100,000	KEMET CORP COM
2009	11	27	MOLECULAR DEVICES CORP	500,000	MOLECULAR DEVICES CORP
2009	11	27	MOLECULAR DEVICES CORP	500,000	MOLECULAR DEVICES CORP
2009	11	27	RYDER SYS INC COM	1,400,000	RYDER SYS INC COM
2009	11	27	RYDER SYS INC COM	800,000	RYDER SYS INC COM
2009	11	27	SYBASE INC COM	1,100,000	SYBASE INC COM
2009	11	27	SYBASE INC COM	900,000	SYBASE INC COM
2009	11	27	VERITY INC COM	1,400,000	VERITY INC COM
2009	11	27	BIG LOTS INC COM	400,000	BIG LOTS INC COM
2009	11	27	DYCOM INDS INC	200,000	DYCOM INDS INC
2009	11	27	DYCOM INDS INC	200,000	DYCOM INDS INC
2009	11	27	INAMED CORP	600,000	INAMED CORP
2009	11	27	KEMET CORP COM	300,000	KEMET CORP COM
2009	11	27	SYBASE INC COM	1,100,000	SYBASE INC COM
2009	11	27	SYBASE INC COM	600,000	SYBASE INC COM
2009	11	27	CHURCHILL DOWNS INC	1,100,000	CHURCHILL DOWNS INC
2009	11	27	RYDER SYS INC COM	500,000	RYDER SYS INC COM
2009	11	27	RYDER SYS INC COM	500,000	RYDER SYS INC COM
2009	11	27	SLO CLIENT CASH INVESTMENT TR	296,145,900	SLO CLIENT CASH INVESTMENT TR
2009	11	27	SLO CLIENT CASH INVESTMENT TR	84,136,920	SLO CLIENT CASH INVESTMENT TR
2009	11	27	ART TECHNOLOGY GRP INC OC-COM	2,000,000	ART TECHNOLOGY GRP INC OC-COM
2009	11	27	CHURCHILL DOWNS INC	100,000	CHURCHILL DOWNS INC
2009	11	27	INAMED CORP	300,000	INAMED CORP
2009	11	27	INAMED CORP	300,000	INAMED CORP
2009	11	27	RYDER SYS INC COM	1,600,000	RYDER SYS INC COM
2009	11	27	RYDER SYS INC COM	2,300,000	RYDER SYS INC COM
2009	11	27	STEWART & STEVENSON SVCS INC	139,312,540	STEWART & STEVENSON SVCS INC
2009	11	27	SLO CLIENT CASH INVESTMENT TR	10,231,000	SLO CLIENT CASH INVESTMENT TR



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	23764E109	CROSSMANN COMMUNITIES INC	1,300,000 \$	10/23/01	12/05/01	12/10/01	39,169.12	32,847.88	6,321.24 P
SLOF2012002	278156109	ECLIPSY'S CORP COM	2,400,000 \$	10/23/01	12/05/01	12/10/01	36,614.85	27,205.20	9,409.65 P
SLOF2012002	3148169106	FILENET CORP	100,000 \$	05/16/01	12/05/01	12/10/01	1,799.10	1,440.98	357.12 P
SLOF2012002	3148169106	FILENET CORP	1,200,000 \$	05/17/01	12/05/01	12/10/01	21,577.20	17,748.08	3,831.12 P
SLOF2012002	318469106	FILENET CORP	500,000 \$	06/04/01	12/05/01	12/10/01	8,990.50	7,012.05	1,978.45 P
SLOF2012002	339130106	FLEWING COS INC COM	2,600,000 \$	11/13/01	12/05/01	12/10/01	66,613.41	56,209.66	10,403.75 P
SLOF2012002	346543109	FORRESTER RESH INC COM	1,000,000 \$	10/25/01	12/05/01	12/10/01	21,176.60	17,463.01	3,713.59 P
SLOF2012002	346543109	FORRESTER RESH INC COM	2,000,000 \$	10/26/01	12/05/01	12/10/01	38,502.92	32,137.60	6,365.32 P
SLOF2012002	410232100	HANDLEMAN CO DEL	900,000 \$	11/13/01	12/05/01	12/10/01	13,436.81	11,313.92	2,072.88 P
SLOF2012002	410232100	HANDLEMAN CO DEL	600,000 \$	06/18/01	12/05/01	12/10/01	9,328.85	-8,625.00	703.85 P
SLOF2012002	442447203	HOVNANIAN ENTERPRISES INC CL A	1,300,000 \$	06/19/01	12/05/01	12/10/01	20,212.50	17,924.66	2,287.84 P
SLOF2012002	442447203	HOVNANIAN ENTERPRISES INC CL A	200,000 \$	06/20/01	12/05/01	12/10/01	3,109.62	2,920.00	189.62 P
SLOF2012002	442447203	HOVNANIAN ENTERPRISES INC CL A	200,000 \$	06/20/01	12/05/01	12/10/01	5,474.82	-4,564.00	510.82 P
SLOF2012002	453235103	INAMED CORP	200,000 \$	06/20/01	12/05/01	12/10/01	10,949.63	-9,992.00	957.63 P
SLOF2012002	453235103	INAMED CORP	400,000 \$	07/10/01	12/05/01	12/10/01	19,161.86	-16,765.00	2,396.86 P
SLOF2012002	453235103	INAMED CORP	600,000 \$	08/01/01	12/05/01	12/10/01	16,424.45	13,100.00	3,324.45 P
SLOF2012002	453235103	INAMED CORP	1,500,000 \$	02/08/01	12/05/01	12/10/01	36,747.57	-32,812.50	3,935.07 P
SLOF2012002	456638106	INFOCUS CORP COM	400,000 \$	06/25/00	12/05/01	12/10/01	4,036.98	-4,220.00	-383.02 P
SLOF2012002	461120107	INTERVAN INC	3,200,000 \$	06/27/00	12/05/01	12/10/01	32,295.88	35,251.52	2,955.64 P
SLOF2012002	461120107	INTERVAN INC	4,800,000 \$	11/27/01	12/05/01	12/10/01	52,397.37	-44,464.48	7,902.89 P
SLOF2012002	461141102	INTERWOVEN INC	700,000 \$	09/20/01	12/05/01	12/10/01	14,559.51	-14,510.37	49.14 P
SLOF2012002	481132208	KELLY SVCS INC CL A	700,000 \$	09/21/01	12/05/01	12/10/01	12,499.58	12,009.12	470.46 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1,100,000 \$	06/21/01	12/05/01	12/10/01	9,876.33	-13,952.17	-3,075.84 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	800,000 \$	06/21/01	12/05/01	12/10/01	7,182.72	-9,200.80	-2,018.08 P
SLOF2012002	535679104	LINENS N THINGS INC COM	2,300,000 \$	11/02/01	12/05/01	12/10/01	56,861.00	-42,488.00	14,403.00 P
SLOF2012002	535679104	LINENS N THINGS INC COM	800,000 \$	11/05/01	12/05/01	12/10/01	19,777.74	17,225.12	2,552.62 P
SLOF2012002	535679104	LINENS N THINGS INC COM	1,200,000 \$	09/04/01	12/05/01	12/10/01	30,032.99	29,208.84	844.15 P
SLOF2012002	680031100	OLD NATIONAL BANCORP INT	600,000 \$	10/27/01	12/05/01	12/10/01	9,067.07	7,290.00	1,777.07 P
SLOF2012002	699462107	PIXELWORKS INC COM	300,000 \$	11/15/01	12/05/01	12/10/01	9,236.99	-6,950.00	2,286.99 P
SLOF2012002	725814107	PIXELWORKS INC COM	2,400,000 \$	07/12/01	12/05/01	12/10/01	44,337.56	35,823.60	8,513.96 P
SLOF2012002	783549108	RYDER SYS INC COM	900,000 \$	07/12/01	12/05/01	12/10/01	18,948.05	16,824.96	2,123.09 P
SLOF2012002	851191100	STEEL DYNAMICS INC COM	4,700,000 \$	10/10/01	12/05/01	12/10/01	54,425.12	-46,083.50	8,341.62 P
SLOF2012002	851191100	STEEL DYNAMICS INC COM	1,600,000 \$	10/15/01	12/05/01	12/10/01	11,527.76	11,888.00	2,659.76 P
SLOF2012002	860342104	STEWART & STEVENSON SVCS INC	1,300,000 \$	02/23/01	12/05/01	12/10/01	24,114.19	-18,415.67	5,698.52 P
SLOF2012002	871130100	SYBASE INC COM	4,100,000 \$	07/11/01	12/05/01	12/10/01	64,487.87	-63,358.12	1,129.75 P
SLOF2012002	871130100	SYBASE INC COM	100,000 \$	08/14/01	12/05/01	12/10/01	1,572.78	1,026.00	546.78 P
SLOF2012002	903771101	USX U S STL GROUP COM	2,900,000 \$	10/23/01	12/05/01	12/10/01	32,002.09	-43,253.52	-11,251.43 P
SLOF2012002	903771101	USX U S STL GROUP COM	5,600,000 \$	11/13/01	12/05/01	12/10/01	100,475.76	-82,220.00	18,255.76 P
SLOF2012002	912270101	WALLACE COMPUTER SVCS INC	100,000 \$	08/31/01	12/05/01	12/10/01	1,803.14	1,680.44	122.70 P
SLOF2012002	912270101	WALLACE COMPUTER SVCS INC	600,000 \$	09/04/01	12/05/01	12/10/01	10,818.83	-10,164.00	654.83 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	131,491,916.00 \$	11/05/01	12/05/01	12/10/01	131,491.98	131,491.98	0.00 P
SLOF2012002	007768104	AEROFLEX INC	900,000 \$	08/15/01	12/06/01	12/11/01	16,205.12	7,208.64	8,996.48 P
SLOF2012002	007768104	AEROFLEX INC	200,000 \$	09/19/01	12/06/01	12/11/01	3,601.14	1,678.00	1,923.14 P
SLOF2012002	037933108	APMA HEALTHCARE GROUP INC	500,000 \$	10/15/01	12/06/01	12/11/01	12,032.39	-11,008.50	1,023.89 P
SLOF2012002	043981107	ART TECHNOLOGY GRP INC OC-COM	2,000,000 \$	07/02/01	12/06/01	12/11/01	6,021.79	-9,212.20	-3,190.41 P
SLOF2012002	147528103	CASEYS GEN STORES INC	300,000 \$	10/16/01	12/06/01	12/11/01	4,115.62	-3,695.01	420.61 P
SLOF2012002	147528103	CASEYS GEN STORES INC	1,600,000 \$	06/14/01	12/06/01	12/11/01	21,949.99	19,744.00	2,205.99 P
SLOF2012002	261173101	COMMERCIAL METALS CO	900,000 \$	08/14/01	12/06/01	12/11/01	29,605.86	25,109.37	4,496.49 P
SLOF2012002	264131101	DUPONT PHOTOMASKS INC	400,000 \$	08/28/01	12/06/01	12/11/01	17,306.70	14,267.52	3,039.18 P
SLOF2012002	278546109	ECLIPSY CORP COM	1,800,000 \$	10/23/01	12/06/01	12/11/01	27,158.93	20,403.90	6,755.03 P
SLOF2012002	339130106	FLEWING COS INC COM	1,200,000 \$	11/13/01	12/06/01	12/11/01	30,811.73	25,942.92	4,868.81 P
SLOF2012002	339130106	FLEWING COS INC COM	1,300,000 \$	11/14/01	12/06/01	12/11/01	33,792.37	-29,068.26	4,724.11 P
SLOF2012002	346543109	FORRESTER RESH INC COM	700,000 \$	10/26/01	12/06/01	12/11/01	13,637.58	-11,248.16	2,389.42 P
SLOF2012002	346543109	FORRESTER RESH INC COM	100,000 \$	10/29/01	12/06/01	12/11/01	1,637.58	1,307.45	330.13 P
SLOF2012002	410232100	HANDLEMAN CO DEL	200,000 \$	11/13/01	12/06/01	12/11/01	1,497.77	-1,264.88	232.89 P
SLOF2012002	410232100	HANDLEMAN CO DEL	200,000 \$	06/20/01	12/06/01	12/11/01	2,995.53	-3,616.58	-617.05 P
SLOF2012002	442447203	HOVNANIAN ENTERPRISES INC CL A	400,000 \$	06/20/01	12/06/01	12/11/01	6,201.31	5,840.00	361.31 P
SLOF2012002	442447203	HOVNANIAN ENTERPRISES INC CL A	400,000 \$	06/21/01	12/06/01	12/11/01	6,201.31	5,962.56	121.25 P
SLOF2012002	442447203	HOVNANIAN ENTERPRISES INC CL A	200,000 \$	06/23/01	12/06/01	12/11/01	3,100.66	2,978.84	121.82 P
SLOF2012002	453235103	INAMED CORP	1,200,000 \$	08/01/01	12/06/01	12/11/01	32,398.92	27,000.00	5,398.92 P
SLOF2012002	453235103	INAMED CORP	400,000 \$	09/19/01	12/06/01	12/11/01	10,799.64	7,171.16	3,628.48 P
SLOF2012002	453235103	INAMED CORP	100,000 \$	09/20/01	12/06/01	12/11/01	2,699.91	1,799.92	899.99 P
SLOF2012002	461141102	INTERWOVEN INC	1,100,000 \$	08/10/01	12/06/01	12/11/01	23,632.71	18,770.84	4,861.87 P
SLOF2012002	461141102	INTERWOVEN INC	300,000 \$	11/27/01	12/06/01	12/11/01	3,248.53	2,780.28	468.25 P
SLOF2012002	461141102	INTERWOVEN INC	1,400,000 \$	12/04/01	12/06/01	12/11/01	36,816.69	31,676.10	5,140.59 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1823877

Year	Entity Name	Amount	Code	Year	Amount	Code	Year	Amount	Code
2002	LINEAS N THINGS INC COM	1,300,000	1206001	2011	32,408.55	1206001	2011	27,990.82	4,418.13
2002	OLD NATIONAL BANCORP IND	600,000	1206001	2011	15,019.90	1206001	2011	14,604.42	415.48
2002	OLD NATIONAL BANCORP IND	1,800,000	0904001	2011	45,059.69	0904001	2011	-44,503.00	554.69
2002	PIXELWORKS INC COM	1,300,000	1206001	2011	23,743.05	1206001	2011	-19,404.45	4,338.60
2002	RELIANCE STL & ALUM CO	800,000	0712001	2011	21,131.29	0712001	2011	20,080.00	1,071.29
2002	REMEC INC COM	2,100,000	1206001	2011	26,137.61	1206001	2011	21,754.11	4,383.50
2002	REMEC INC COM	1,300,000	1206001	2011	16,180.43	1206001	2011	12,962.30	3,218.13
2002	REMEC INC COM	800,000	1206001	2011	9,957.19	1206001	2011	7,818.32	2,138.87
2002	REMEC INC COM	400,000	1206001	2011	8,712.34	1206001	2011	7,717.36	2,239.83
2002	REMEC INC COM	700,000	1206001	2011	9,957.19	1206001	2011	7,759.01	953.53
2002	REMEC INC COM	800,000	1206001	2011	7,467.89	1206001	2011	5,808.00	925.19
2002	REMEC INC COM	300,000	1206001	2011	3,733.94	1206001	2011	3,177.00	1,659.89
2002	REMEC INC COM	300,000	1206001	2011	10,047.98	1206001	2011	7,350.51	2,697.47
2002	REMEC INC COM	300,000	1206001	2011	11,267.02	1206001	2011	9,950.00	1,317.02
2002	REMEC INC COM	900,000	1206001	2011	16,199.46	1206001	2011	12,479.31	3,450.15
2002	REMEC INC COM	5,400,000	1206001	2011	15,311.49	1206001	2011	-67,953.70	51,644.21
2002	REMEC INC COM	4,700,000	1206001	2011	12,407.58	1206001	2011	56,165.00	8,505.17
2002	REMEC INC COM	300,000	1206001	2011	5,386.20	1206001	2011	5,082.00	304.20
2002	REMEC INC COM	300,000	1206001	2011	14,363.20	1206001	2011	13,393.60	969.60
2002	REMEC INC COM	800,000	1206001	2011	10,772.40	1206001	2011	9,767.34	1,005.06
2002	REMEC INC COM	33,347,610	1206001	2011	53,347.62	1206001	2011	53,347.62	0.00
2002	REMEC INC COM	900,000	1206001	2011	2,381.90	1206001	2011	2,103.92	277.98
2002	REMEC INC COM	100,000	1206001	2011	12,337.42	1206001	2011	11,754.48	582.94
2002	REMEC INC COM	900,000	1206001	2011	14,291.40	1206001	2011	13,393.60	760.14
2002	REMEC INC COM	600,000	1206001	2011	1,904.76	1206001	2011	-2,763.66	-858.90
2002	REMEC INC COM	3,300,000	1206001	2011	6,477.07	1206001	2011	15,293.83	-4,817.70
2002	REMEC INC COM	300,000	1206001	2011	12,337.42	1206001	2011	11,754.48	582.94
2002	REMEC INC COM	900,000	1206001	2011	28,419.53	1206001	2011	-20,134.84	8,284.69
2002	REMEC INC COM	400,000	1206001	2011	7,707.74	1206001	2011	11,977.96	-4,270.22
2002	REMEC INC COM	100,000	1206001	2011	1,926.94	1206001	2011	-2,828.09	-901.15
2002	REMEC INC COM	6,700,000	1206001	2011	101,335.55	1206001	2011	-75,947.85	25,405.70
2002	REMEC INC COM	4,200,000	1206001	2011	104,949.87	1206001	2011	-93,972.84	11,037.03
2002	REMEC INC COM	2,200,000	1206001	2011	27,020.81	1206001	2011	31,482.00	-4,461.19
2002	REMEC INC COM	300,000	1206001	2011	9,435.75	1206001	2011	13,321.30	3,395.45
2002	REMEC INC COM	600,000	1206001	2011	16,971.07	1206001	2011	14,986.02	1,945.05
2002	REMEC INC COM	400,000	1206001	2011	10,431.64	1206001	2011	7,199.68	3,631.96
2002	REMEC INC COM	600,000	1206001	2011	16,247.45	1206001	2011	10,413.48	5,833.97
2002	REMEC INC COM	1,400,000	1206001	2011	30,432.88	1206001	2011	23,890.16	6,542.72
2002	REMEC INC COM	500,000	1206001	2011	10,868.89	1206001	2011	9,027.15	1,841.74
2002	REMEC INC COM	800,000	1206001	2011	8,009.33	1206001	2011	8,812.88	-803.55
2002	REMEC INC COM	1,400,000	1206001	2011	14,016.33	1206001	2011	16,345.00	-2,328.67
2002	REMEC INC COM	300,000	1206001	2011	9,234.59	1206001	2011	-8,815.50	469.09
2002	REMEC INC COM	700,000	1206001	2011	12,988.42	1206001	2011	-12,180.35	818.07
2002	REMEC INC COM	700,000	1206001	2011	6,264.79	1206001	2011	1,829.45	1,864.66
2002	REMEC INC COM	2,800,000	1206001	2011	30,797.85	1206001	2011	-34,383.24	7,585.39
2002	REMEC INC COM	300,000	1206001	2011	3,299.77	1206001	2011	-4,158.57	838.80
2002	REMEC INC COM	1,400,000	1206001	2011	31,926.99	1206001	2011	27,990.82	3,936.11
2002	REMEC INC COM	200,000	1206001	2011	1,787.96	1206001	2011	2,002.92	-314.96
2002	REMEC INC COM	4,100,000	1206001	2011	36,653.17	1206001	2011	-43,618.26	-6,965.09
2002	REMEC INC COM	2,200,000	1206001	2011	16,657.56	1206001	2011	32,414.48	-2,746.92
2002	REMEC INC COM	1,000,000	1206001	2011	16,579.44	1206001	2011	14,131.00	2,448.44
2002	REMEC INC COM	200,000	1206001	2011	3,313.89	1206001	2011	2,834.72	481.17
2002	REMEC INC COM	600,000	1206001	2011	15,007.22	1206001	2011	14,826.00	181.22
2002	REMEC INC COM	600,000	1206001	2011	6,431.67	1206001	2011	-6,210.00	221.67
2002	REMEC INC COM	1,100,000	1206001	2011	11,791.39	1206001	2011	11,049.72	741.67

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	531679104	LINENS N THINGS INC COM	1,200,000 S	11/05/01	12/06/01	12/11/01	32,428.93	27,599.82	4,418.13 P
SLOF2012002	640033107	OLD NATIONAL BANCORP IND	600,000 S	09/04/01	12/06/01	12/11/01	15,019.90	14,604.42	415.48 P
SLOF2012002	640033107	OLD NATIONAL BANCORP IND	1,300,000 S	09/04/01	12/06/01	12/11/01	43,059.69	-44,305.00	354.69 P
SLOF2012002	731814107	PIXELWORKS INC COM	1,300,000 S	11/16/01	12/06/01	12/11/01	23,743.03	19,404.45	4,338.60 P
SLOF2012002	795909102	RELIANCE STL & ALUM CO	800,000 S	07/12/01	12/06/01	12/11/01	20,980.00	20,000.00	1,071.29 P
SLOF2012002	795943101	REMEC INC COM	2,100,000 S	06/13/01	12/06/01	12/11/01	26,137.61	21,754.11	4,383.50 P
SLOF2012002	795943101	REMEC INC COM	1,300,000 S	06/14/01	12/06/01	12/11/01	16,180.43	12,362.30	3,818.13 P
SLOF2012002	795943101	REMEC INC COM	800,000 S	06/15/01	12/06/01	12/11/01	9,957.19	-7,818.32	2,139.87 P
SLOF2012002	795943101	REMEC INC COM	800,000 S	06/19/01	12/06/01	12/11/01	9,557.19	-7,717.36	2,239.83 P
SLOF2012002	795943101	REMEC INC COM	700,000 S	06/27/01	12/06/01	12/11/01	8,712.54	-7,739.01	953.53 P
SLOF2012002	795943101	REMEC INC COM	800,000 S	06/28/01	12/06/01	12/11/01	9,957.19	-9,032.00	925.19 P
SLOF2012002	795943101	REMEC INC COM	600,000 S	07/11/01	12/06/01	12/11/01	7,467.89	5,808.00	1,659.89 P
SLOF2012002	795943101	REMEC INC COM	300,000 S	08/02/01	12/06/01	12/11/01	3,793.94	3,177.00	596.94 P
SLOF2012002	795943101	REMEC INC COM	300,000 S	07/11/01	12/06/01	12/11/01	10,047.98	7,358.51	2,697.47 P
SLOF2012002	831024101	SNAP ON INC COM	1,000,000 S	10/15/01	12/06/01	12/11/01	11,267.02	9,910.00	1,337.02 P
SLOF2012002	831191000	STEEL DYNAMICS INC COM	900,000 S	10/23/01	12/06/01	12/11/01	16,199.46	-12,749.31	3,450.15 P
SLOF2012002	840342104	STEWART & STEVENSON SVCS INC	5,300,000 S	10/17/01	12/06/01	12/11/01	15,311.49	-47,955.37	52,444.21 P
SLOF2012002	922793104	VENTIV HEALTH INC COM	900,000 S	08/02/01	12/06/01	12/11/01	2,375.92	-10,881.09	-8,505.17 P
SLOF2012002	922793104	VENTIV HEALTH INC COM	4,700,000 S	08/03/01	12/06/01	12/11/01	12,407.58	56,165.00	-43,757.42 P
SLOF2012002	922793104	VENTIV HEALTH INC COM	300,000 S	09/04/01	12/06/01	12/11/01	5,386.20	-5,082.00	304.20 P
SLOF2012002	932378101	WALLACE COMPUTER SVCS INC	600,000 S	09/03/01	12/06/01	12/11/01	10,772.40	10,165.00	607.32 P
SLOF2012002	932378101	WALLACE COMPUTER SVCS INC	800,000 S	09/06/01	12/06/01	12/11/01	14,503.20	13,399.60	1,103.60 P
SLOF2012002	932378101	WALLACE COMPUTER SVCS INC	600,000 S	09/07/01	12/06/01	12/11/01	10,772.40	-9,767.34	0.00 P
SLOF2012002	932378101	WALLACE COMPUTER SVCS INC	600,000 S	11/02/01	12/06/01	12/11/01	33,347.62	53,347.62	0.00 P
SLOF2012002	946102302	SLO CLIENT CASH INVESTMENT TR	100,000 S	10/17/01	12/07/01	12/12/01	2,311.90	-2,103.92	277.98 P
SLOF2012002	079331108	APRIA HEALTHCARE GROUP INC	900,000 S	10/22/01	12/07/01	12/12/01	21,437.10	19,897.29	1,539.81 P
SLOF2012002	079331108	APRIA HEALTHCARE GROUP INC	600,000 S	10/26/01	12/07/01	12/12/01	14,291.40	13,331.26	960.14 P
SLOF2012002	079331108	APRIA HEALTHCARE GROUP INC	600,000 S	07/02/01	12/07/01	12/12/01	1,904.76	2,763.66	-858.90 P
SLOF2012002	042195107	ART TECHNOLOGY GRP INC OC-COM	3,300,000 S	07/03/01	12/07/01	12/12/01	10,476.15	15,293.85	-4,817.70 P
SLOF2012002	103043105	BORNE & CO INC COM	500,000 S	02/17/01	12/07/01	12/12/01	6,677.07	5,275.00	1,402.07 P
SLOF2012002	109043109	BRIGGS & STRATTON CORP	300,000 S	03/16/01	12/07/01	12/12/01	12,337.42	11,754.48	582.94 P
SLOF2012002	109043109	BRIGGS & STRATTON CORP	600,000 S	03/16/01	12/07/01	12/12/01	24,674.83	23,397.66	1,277.17 P
SLOF2012002	109043109	BRIGGS & STRATTON CORP	2,400,000 S	04/02/01	12/07/01	12/12/01	98,699.34	87,240.00	11,459.34 P
SLOF2012002	109043109	BRIGGS & STRATTON CORP	400,000 S	11/02/01	12/07/01	12/12/01	5,020.00	5,333.13	-313.13 P
SLOF2012002	147328103	CASEYS GEN STORES INC	2,600,000 S	10/17/01	12/07/01	12/12/01	36,095.38	32,084.00	4,011.38 P
SLOF2012002	147328103	CASEYS GEN STORES INC	500,000 S	09/10/01	12/07/01	12/12/01	12,917.97	11,911.45	1,006.52 P
SLOF2012002	232572107	CYMER INC COM	1,100,000 S	09/19/01	12/07/01	12/12/01	28,419.53	20,134.84	8,284.69 P
SLOF2012002	262037104	DRIL-QUIP INC COM	400,000 S	01/03/01	12/07/01	12/12/01	15,415.48	23,914.40	-8,498.92 P
SLOF2012002	262037104	DRIL-QUIP INC COM	100,000 S	01/03/01	12/07/01	12/12/01	7,707.74	11,977.96	-4,270.22 P
SLOF2012002	262037104	DRIL-QUIP INC COM	100,000 S	01/17/01	12/07/01	12/12/01	1,926.94	-2,828.09	901.15 P
SLOF2012002	278156109	ECLIPSYS CORP COM	6,700,000 S	10/23/01	12/07/01	12/12/01	101,353.55	75,947.85	25,405.70 P
SLOF2012002	3191130106	FLEMING ODS INC COM	4,200,000 S	11/14/01	12/07/01	12/12/01	104,549.87	95,912.84	11,037.03 P
SLOF2012002	375916103	GILDAN ACTIVEWEAR SUB VTG CL A	800,000 S	03/09/01	12/07/01	12/12/01	27,020.81	31,482.00	-4,461.19 P
SLOF2012002	375916103	GILDAN ACTIVEWEAR SUB VTG CL A	600,000 S	05/24/01	12/07/01	12/12/01	16,571.07	14,986.02	1,585.05 P
SLOF2012002	438692108	HON RIDS INC	400,000 S	09/28/01	12/07/01	12/12/01	10,831.64	-7,199.68	3,631.96 P
SLOF2012002	453235105	INAMED CORP	400,000 S	09/21/01	12/07/01	12/12/01	16,247.45	16,413.48	-166.03 P
SLOF2012002	453235105	INAMED CORP	1,400,000 S	09/21/01	12/07/01	12/12/01	30,432.88	23,890.16	6,542.72 P
SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	500,000 S	08/10/01	12/07/01	12/12/01	10,468.89	9,037.15	1,431.74 P
SLOF2012002	45811K208	INTEGRATED CIRCUIT SYS INC	800,000 S	06/27/00	12/07/01	12/12/01	8,009.33	-8,812.88	-803.53 P
SLOF2012002	461120107	INTERTAN INC	1,400,000 S	07/07/00	12/07/01	12/12/01	14,016.33	16,345.00	-2,328.67 P
SLOF2012002	461120107	INTERTAN INC	500,000 S	10/12/01	12/07/01	12/12/01	9,284.59	-8,815.30	469.29 P
SLOF2012002	481836108	KEMET CORP COM	700,000 S	10/15/01	12/07/01	12/12/01	12,599.42	12,180.35	419.07 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	3,400,000 S	06/22/01	12/07/01	12/12/01	6,264.79	-4,129.45	1,864.66 P
SLOF2012002	524631106	LEGATO SYS INC COM	300,000 S	07/13/01	12/07/01	12/12/01	30,797.85	38,333.24	-7,535.39 P
SLOF2012002	534651106	LEGATO SYS INC COM	1,300,000 S	07/13/01	12/07/01	12/12/01	3,299.77	-4,158.57	-818.80 P
SLOF2012002	534651106	LEGATO SYS INC COM	1,300,000 S	11/08/01	12/07/01	12/12/01	31,928.93	27,990.82	3,938.11 P
SLOF2012002	546347103	LOUISIANA PAC CORP COM	200,000 S	07/26/01	12/07/01	12/12/01	1,787.96	2,002.92	-214.96 P
SLOF2012002	546347103	LOUISIANA PAC CORP COM	4,100,000 S	07/26/01	12/07/01	12/12/01	36,633.17	-43,618.26	-6,965.09 P
SLOF2012002	546347103	LOUISIANA PAC CORP COM	2,200,000 S	07/25/01	12/07/01	12/12/01	19,667.56	23,414.48	-2,746.92 P
SLOF2012002	546347103	LOUISIANA PAC CORP COM	1,000,000 S	10/25/01	12/07/01	12/12/01	16,379.44	14,131.00	2,248.44 P
SLOF2012002	713131105	PERICOM SEMICONDUCTOR CORP	200,000 S	11/03/01	12/07/01	12/12/01	3,315.89	2,834.72	481.17 P
SLOF2012002	713131105	PERICOM SEMICONDUCTOR CORP	1,400,000 S	08/02/01	12/07/01	12/12/01	15,007.22	14,826.00	181.22 P
SLOF2012002	795943101	REMEC INC COM	600,000 S	06/23/01	12/07/01	12/12/01	6,431.67	-6,310.00	221.67 P
SLOF2012002	795943101	REMEC INC COM	1,100,000 S	08/10/01	12/07/01	12/12/01	11,791.39	-11,049.72	741.67 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Description	08/31/01	12/07/01	12/12/01	13,913.27	12,589.72	1,345.55 P
SLOP7012002	REMEC INC COM	1,000,000 S	12/07/01	12/12/01	10,719.44	10,719.44	437.64 P
SLOP7012002	REMEC INC COM	1,000,000 S	12/07/01	12/12/01	1,071.94	1,071.94	26.09 P
SLOP7012002	REMEC INC COM	1,000,000 S	12/07/01	12/12/01	22,844.43	19,840.00	3,024.43 P
SLOP7012002	STEEL DYNAMICS INC COM	3,000,000 S	12/07/01	12/12/01	8,999.70	7,082.95	1,916.75 P
SLOP7012002	STEWART & STEVENSON SVCS INC	500,000 S	12/07/01	12/12/01	2,770.43	-6,835.08	433.53 P
SLOP7012002	UNIT CORP COM	600,000 S	12/07/01	12/12/01	16,964.35	-16,976.23	28.13 P
SLOP7012002	UNIT CORP COM	1,400,000 S	12/07/01	12/12/01	8,989.04	9,020.23	968.79 P
SLOP7012002	UNIT CORP COM	500,000 S	12/07/01	12/12/01	4,790.36	-4,484.22	306.14 P
SLOP7012002	WALLACE COMPUTER SVCS INC	300,000 S	12/07/01	12/12/01	7,184.53	-4,765.63	419.90 P
SLOP7012002	APRIA HEALTHCARE GROUP INC	300,000 S	12/07/01	12/12/01	4,259.85	-4,097.00	282.85 P
SLOP7012002	APRIA HEALTHCARE GROUP INC	600,000 S	12/07/01	12/12/01	20,592.36	18,175.00	2,418.36 P
SLOP7012002	ARBUS GROUP INC COM	500,000 S	12/07/01	12/12/01	4,118.47	3,899.02	219.63 P
SLOP7012002	BRIGGS & STRATTON CORP	100,000 S	12/07/01	12/12/01	2,112.03	1,827.40	284.63 P
SLOP7012002	BRIGGS & STRATTON CORP	100,000 S	12/07/01	12/12/01	4,224.05	3,771.14	492.91 P
SLOP7012002	COMMSCOPE INC COM	200,000 S	12/07/01	12/12/01	30,320.43	-36,528.50	-6,208.07 P
SLOP7012002	COMMSCOPE INC COM	1,500,000 S	12/07/01	12/12/01	3,740.37	3,740.37	104.47 P
SLOP7012002	CREDENCE SVS CORP	600,000 S	12/07/01	12/12/01	6,064.09	-6,418.06	-421.97 P
SLOP7012002	CREDENCE SVS CORP	700,000 S	12/07/01	12/12/01	13,488.55	20,619.27	7,130.72 P
SLOP7012002	DRILL-QUIP INC COM	300,000 S	12/07/01	12/12/01	13,488.55	19,796.63	-6,308.08 P
SLOP7012002	DRILL-QUIP INC COM	700,000 S	12/07/01	12/12/01	9,634.84	13,982.75	-4,348.07 P
SLOP7012002	DRILL-QUIP INC COM	500,000 S	12/07/01	12/12/01	4,544.84	3,740.37	804.47 P
SLOP7012002	ECLIPSYS CORP COM	300,000 S	12/07/01	12/12/01	8,699.71	-8,029.00	670.71 P
SLOP7012002	ELECTRONICS FOR IMAGING INC	400,000 S	12/07/01	12/12/01	12,121.24	-11,180.10	941.14 P
SLOP7012002	FLEMING COS INC COM	500,000 S	12/07/01	12/12/01	35,333.76	3,454.22 P	3,454.22 P
SLOP7012002	FLEMING COS INC COM	1,600,000 S	12/07/01	12/12/01	1,219.97	1,632.65	-441.68 P
SLOP7012002	GILDAN ACTIVEWEAR SUB VTG CL A	200,000 S	12/07/01	12/12/01	2,421.93	3,332.82	-910.89 P
SLOP7012002	GILDAN ACTIVEWEAR SUB VTG CL A	200,000 S	12/07/01	12/12/01	19,112.93	17,483.69	1,629.24 P
SLOP7012002	HON INDS INC	700,000 S	12/07/01	12/12/01	6,376.23	-5,360.94	1,015.29 P
SLOP7012002	INTEGRATED CIRCUIT SVS INC	300,000 S	12/07/01	12/12/01	10,627.05	-8,636.30	1,970.75 P
SLOP7012002	INTEGRATED CIRCUIT SVS INC	500,000 S	12/07/01	12/12/01	14,877.86	10,146.01	4,731.85 P
SLOP7012002	INTEGRATED CIRCUIT SVS INC	700,000 S	12/07/01	12/12/01	25,504.91	17,723.20	7,779.71 P
SLOP7012002	INTEGRATED CIRCUIT SVS INC	1,400,000 S	12/07/01	12/12/01	29,733.73	17,707.06	12,048.67 P
SLOP7012002	KEANE INC COM	2,100,000 S	12/07/01	12/12/01	11,116.72	10,440.30	676.42 P
SLOP7012002	KEANE INC COM	600,000 S	12/07/01	12/12/01	1,852.79	1,815.27	37.52 P
SLOP7012002	KEMET CORP COM	100,000 S	12/07/01	12/12/01	16,246.71	20,792.85	-4,546.14 P
SLOP7012002	LEGATO SVS INC COM	1,500,000 S	12/07/01	12/12/01	46,637.01	54,937.96	-7,300.95 P
SLOP7012002	LEGATO SVS INC COM	4,400,000 S	12/07/01	12/12/01	7,381.80	-6,650.00	931.80 P
SLOP7012002	LEGATO SVS INC COM	700,000 S	12/07/01	12/12/01	15,163.59	13,784.26	1,379.33 P
SLOP7012002	LEGATO SVS INC COM	1,400,000 S	12/07/01	12/12/01	23,824.51	22,627.66	1,200.85 P
SLOP7012002	LEGATO SVS INC COM	2,200,000 S	12/07/01	12/12/01	16,246.71	12,515.00	3,931.71 P
SLOP7012002	LEGATO SVS INC COM	1,600,000 S	12/07/01	12/12/01	1,013.11	-641.28	441.83 P
SLOP7012002	LEGATO SVS INC COM	90,190.01	12/07/01	12/12/01	4,789.84	-4,306.28	483.56 P
SLOP7012002	LINENS N THINGS INC COM	200,000 S	12/07/01	12/12/01	14,369.52	12,407.10	1,962.42 P
SLOP7012002	LINENS N THINGS INC COM	600,000 S	12/07/01	12/12/01	2,394.92	2,413.87	18.95 P
SLOP7012002	LINENS N THINGS INC COM	1,000,000 S	12/07/01	12/12/01	32,694.91	23,814.24	8,880.67 P
SLOP7012002	PENNZOIL QUIAKER ST CO COM	2,400,000 S	12/07/01	12/12/01	13,539.54	10,084.10	3,455.44 P
SLOP7012002	PENNZOIL QUIAKER ST CO COM	1,000,000 S	12/07/01	12/12/01	14,191.13	9,864.00	4,327.13 P
SLOP7012002	RADIO ONE INC CL A	800,000 S	12/07/01	12/12/01	10,643.34	7,517.64	3,125.70 P
SLOP7012002	RADIO ONE INC CL A	600,000 S	12/07/01	12/12/01	35,503.81	-32,265.00	3,238.81 P
SLOP7012002	RAILAMERICA INC	2,700,000 S	12/07/01	12/12/01	32,947.70	35,136.96	-2,189.26 P
SLOP7012002	REMEC INC COM	1,400,000 S	12/07/01	12/12/01	14,414.62	-15,246.00	-831.38 P
SLOP7012002	REMEC INC COM	1,200,000 S	12/07/01	12/12/01	39,669.95	-39,402.04	10,267.91 P
SLOP7012002	SNAP ON INC COM	900,000 S	12/07/01	12/12/01	29,752.47	-22,583.34	7,169.13 P
SLOP7012002	SNAP ON INC COM	100,000 S	12/12/01	12/12/01	1,233.64	1,209.73	23.91 P
SLOP7012002	UNIT CORP COM	200,000 S	12/12/01	12/12/01	2,471.27	2,408.72	62.55 P
SLOP7012002	UNIT CORP COM	300,000 S	12/12/01	12/12/01	7,843.18	-4,446.25	-603.07 P
SLOP7012002	VERITY INC COM	500,000 S	12/12/01	12/12/01	28,382.17	26,905.32	1,476.85 P
SLOP7012002	APRIA HEALTHCARE GROUP INC	1,200,000 S	12/12/01	12/12/01	1,079.80	1,024.25	55.55 P
SLOP7012002	ARBUS GROUP INC COM	100,000 S	12/12/01	12/12/01	9,713.24	-8,500.47	1,212.77 P
SLOP7012002	ARBUS GROUP INC COM	900,000 S	12/12/01	12/12/01	22,943.37	-19,751.22	3,190.15 P
SLOP7012002	CUMMINS INC COM	200,000 S	12/12/01	12/12/01	7,647.12	-6,747.28	899.84 P
SLOP7012002	CUMMINS INC COM	900,000 S	12/12/01	12/12/01	12,922.48	11,221.11	1,701.37 P
SLOP7012002	ECLIPSYS CORP COM						

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

Entity Name	Entity ID	Entity Address	Entity City	Entity State	Entity Zip	Entity Type	Entity Status	Entity Date	Entity Balance	Entity Description
SLOP2012002	216012102	ELECTRONICS FOR IMAGING INC				900 0000 \$	11/09/01	12/11/01	12/11/01	1,879,89 P
SLOP2012002	216012102	ELECTRONICS FOR IMAGING INC				400 0000 \$	10/24/01	12/11/01	12/11/01	725,119 P
SLOP2012002	216012102	ELECTRONICS FOR IMAGING INC				1,000 0000 \$	10/24/01	12/11/01	12/11/01	3,313,311 P
SLOP2012002	3191130106	FLEXING COS INC COM				1,200 0000 \$	11/17/01	12/11/01	12/11/01	1,543,94 P
SLOP2012002	410232100	HANDLEMAN CO DEL				300 0000 \$	11/14/01	12/11/01	12/11/01	262,99 P
SLOP2012002	410232100	HANDLEMAN CO DEL				500 0000 \$	11/16/01	12/11/01	12/11/01	66,42 P
SLOP2012002	410232100	HANDLEMAN CO DEL				1,200 0000 \$	11/19/01	12/11/01	12/11/01	16,536,24
SLOP2012002	410232100	HANDLEMAN CO DEL				1,500 0000 \$	05/24/01	12/11/01	12/11/01	3,400,33 P
SLOP2012002	410232100	HON INDS INC				300 0000 \$	06/29/01	12/11/01	12/11/01	842,83 P
SLOP2012002	410232100	HON INDS INC				1,000 0000 \$	09/13/00	12/11/01	12/11/01	-3,329,84 P
SLOP2012002	461120107	INTERKAT INC				1,000 0000 \$	09/19/01	12/11/01	12/11/01	1,155,51 P
SLOP2012002	314631106	LEGA TO SYS INC COM				1,500 0000 \$	11/16/01	12/11/01	12/11/01	3,932,97 P
SLOP2012002	72181M107	PIXELWORKS INC COM				400 0000 \$	11/19/01	12/11/01	12/11/01	1,508,33 P
SLOP2012002	72181M107	PIXELWORKS INC COM				1,200 0000 \$	10/24/01	12/11/01	12/11/01	6,212,89 P
SLOP2012002	71904P108	RADIO ONE INC CL A				1,200 0000 \$	07/12/01	12/11/01	12/11/01	8,616,02 P
SLOP2012002	833034101	SNAP ON INC COM				1,800 0000 \$	10/23/01	12/11/01	12/11/01	6,103,64 P
SLOP2012002	869421104	STEWART & STEVENSON SVCS INC				1,000 0000 \$	07/11/01	12/11/01	12/11/01	-80,96 P
SLOP2012002	92343C106	VERITY INC COM				400 0000 \$	07/13/01	12/11/01	12/11/01	-628,05 P
SLOP2012002	92343C106	VERITY INC COM				1,500 0000 \$	07/17/01	12/11/01	12/11/01	-2,323,46 P
SLOP2012002	92343C106	VERITY INC COM				1,200 0000 \$	07/20/01	12/11/01	12/11/01	1,712,32 P
SLOP2012002	92343C106	VERITY INC COM				500 0000 \$	07/26/01	12/11/01	12/11/01	-409,42 P
SLOP2012002	92343C106	VERITY INC COM				700 0000 \$	08/03/01	12/11/01	12/11/01	1,707,40 P
SLOP2012002	92343C106	VERITY INC COM				700 0000 \$	08/09/01	12/11/01	12/11/01	4,376,02 P
SLOP2012002	998102102	SLO CLIENT CASH INVESTMENT TR				93,170,640 \$	11/03/01	12/11/01	12/11/01	0,00 P
SLOP2012002	998102102	SLO CLIENT CASH INVESTMENT TR				157,872,990 \$	11/06/01	12/11/01	12/11/01	0,00 P
SLOP2012002	012633101	ALBEAMARLE CORP				500 0000 \$	07/11/01	12/11/01	12/11/01	584,71 P
SLOP2012002	012633101	ALBEAMARLE CORP				300 0000 \$	07/12/01	12/11/01	12/11/01	474,39 P
SLOP2012002	012633101	ALBEAMARLE CORP				100 0000 \$	10/29/01	12/11/01	12/11/01	65,03 P
SLOP2012002	04269Q100	APRIA HEALTHCARE GROUP INC				2,500 0000 \$	08/06/01	12/12/01	12/12/01	3,622,41 P
SLOP2012002	04269Q100	APRIA HEALTHCARE GROUP INC				1,200 0000 \$	10/12/01	12/12/01	12/12/01	-606,91 P
SLOP2012002	233321107	CREDENCE SYS CORP				700 0000 \$	06/14/01	12/12/01	12/12/01	-692,92 P
SLOP2012002	233321107	CREDENCE SYS CORP				1,900 0000 \$	07/10/01	12/12/01	12/12/01	1,503,49 P
SLOP2012002	233321107	CREDENCE SYS CORP				300 0000 \$	08/16/01	12/12/01	12/12/01	1,024,08 P
SLOP2012002	233321107	CREDENCE SYS CORP				400 0000 \$	10/23/01	12/12/01	12/12/01	1,622,37 P
SLOP2012002	23764E109	CROSSMANN COMMUNITIES INC				100 0000 \$	09/20/01	12/12/01	12/12/01	415,85 P
SLOP2012002	23764E109	CROSSMANN COMMUNITIES INC				1,700 0000 \$	09/20/01	12/12/01	12/12/01	15,431,91 P
SLOP2012002	23764E109	CROSSMANN COMMUNITIES INC				900 0000 \$	09/26/01	12/12/01	12/12/01	16,178,01 P
SLOP2012002	23764E109	CROSSMANN COMMUNITIES INC				600 0000 \$	10/11/01	12/12/01	12/12/01	4,974,60 P
SLOP2012002	23764E109	CROSSMANN COMMUNITIES INC				300 0000 \$	10/16/01	12/12/01	12/12/01	2,636,03 P
SLOP2012002	23764E109	CROSSMANN COMMUNITIES INC				1,400 0000 \$	10/17/01	12/12/01	12/12/01	12,821,75 P
SLOP2012002	23764E109	CROSSMANN COMMUNITIES INC				500 0000 \$	05/13/01	12/12/01	12/12/01	765,81 P
SLOP2012002	23764E109	CROSSMANN COMMUNITIES INC				700 0000 \$	05/13/01	12/12/01	12/12/01	-321,26 P
SLOP2012002	23764E109	CROSSMANN COMMUNITIES INC				500 0000 \$	05/13/01	12/12/01	12/12/01	-2,341,33 P
SLOP2012002	23764E109	CROSSMANN COMMUNITIES INC				300 0000 \$	05/16/01	12/12/01	12/12/01	2,521,53 P
SLOP2012002	461120107	INTERKAT INC				1,400 0000 \$	09/13/00	12/12/01	12/12/01	-979,75 P
SLOP2012002	461120107	INTERKAT INC				1,400 0000 \$	11/19/00	12/12/01	12/12/01	877,19 P
SLOP2012002	461120107	INTERKAT INC				400 0000 \$	11/14/00	12/12/01	12/12/01	0,62 P
SLOP2012002	461120107	INTERKAT INC				200 0000 \$	06/27/01	12/12/01	12/12/01	218,98 P
SLOP2012002	576206106	MASSEY ENERGY CORP COM				1,300 0000 \$	07/02/01	12/12/01	12/12/01	2,138,31 P
SLOP2012002	576206106	MASSEY ENERGY CORP COM				1,000 0000 \$	07/03/01	12/12/01	12/12/01	1,761,21 P
SLOP2012002	576206106	MASSEY ENERGY CORP COM				900 0000 \$	07/17/01	12/12/01	12/12/01	1,548,21 P
SLOP2012002	576206106	MASSEY ENERGY CORP COM				600 0000 \$	08/01/01	12/12/01	12/12/01	376,48 P
SLOP2012002	576206106	MASSEY ENERGY CORP COM				1,200 0000 \$	11/19/01	12/12/01	12/12/01	378,23 P
SLOP2012002	576206106	MASSEY ENERGY CORP COM				600 0000 \$	08/01/01	12/12/01	12/12/01	438,10 P
SLOP2012002	72181M107	PIXELWORKS INC COM				1,200 0000 \$	11/19/01	12/12/01	12/12/01	1,747,11 P
SLOP2012002	75940P108	RADIO ONE INC CL A				2,300 0000 \$	10/24/01	12/12/01	12/12/01	12,724,74 P
SLOP2012002	75940P108	RADIO ONE INC CL A				100 0000 \$	10/21/01	12/12/01	12/12/01	639,19 P
SLOP2012002	75940P108	RADIO ONE INC CL A				100 0000 \$	11/01/01	12/12/01	12/12/01	647,44 P
SLOP2012002	75940P108	RADIO ONE INC CL A				600 0000 \$	11/06/01	12/12/01	12/12/01	3,410,88 P
SLOP2012002	75940P108	RADIO ONE INC CL A				500 0000 \$	11/07/01	12/12/01	12/12/01	2,700,95 P
SLOP2012002	75940P108	RADIO ONE INC CL A				100 0000 \$	11/08/01	12/12/01	12/12/01	522,29 P
SLOP2012002	833034101	SNAP ON INC COM				600 0000 \$	07/12/01	12/12/01	12/12/01	3,618,82 P
SLOP2012002	833034101	SNAP ON INC COM				600 0000 \$	07/13/01	12/12/01	12/12/01	1,269,44 P
SLOP2012002	833034101	SNAP ON INC COM				400 0000 \$	07/16/01	12/12/01	12/12/01	13,180,24 P
SLOP2012002	833034101	SNAP ON INC COM				400 0000 \$	07/16/01	12/12/01	12/12/01	2,675,41 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	833054101	SNAP ON INC COM	12/12/01	12/17/01	9,634.84	7,759.44	1,905.40 P
SLOF2012002	83304101	SNAP ON INC COM	12/12/01	12/17/01	6,423.23	5,142.30	1,280.93 P
SLOF2012002	83304101	SNAP ON INC COM	12/12/01	12/17/01	7,867.09	-61,487.74	12,379.33 P
SLOF2012002	83304101	SNAP ON INC COM	12/12/01	12/17/01	54,397.42	-45,694.47	8,902.95 P
SLOF2012002	846042104	STEWART & STEVENSON SVCS INC	12/12/01	12/17/01	27,566.12	-22,663.44	4,900.68 P
SLOF2012002	846042104	STEWART & STEVENSON SVCS INC	12/12/01	12/17/01	8,614.41	1,107.00	507.41 P
SLOF2012002	871130100	SYBASE INC COM	12/12/01	12/17/01	13,284.00	17,673.24	1,240.79 P
SLOF2012002	871130100	SYBASE INC COM	12/12/01	12/17/01	20,980.26	-9,634.88	3,307.02 P
SLOF2012002	909218109	UNIT CORP COM	12/12/01	12/17/01	9,436.40	-11,468.10	-198.48 P
SLOF2012002	909218109	UNIT CORP COM	12/12/01	12/17/01	11,795.50	-17,696.52	327.40 P
SLOF2012002	92343C106	VERITY INC COM	12/12/01	12/17/01	29,498.67	-17,696.52	11,802.15 P
SLOF2012002	026331101	ALBEMARLE CORP	12/12/01	12/17/01	13,871.77	13,005.00	866.77 P
SLOF2012002	026331101	ALBEMARLE CORP	12/12/01	12/17/01	8,904.18	-8,968.44	-64.26 P
SLOF2012002	026331101	ALBEMARLE CORP	12/12/01	12/17/01	14,692.71	12,582.75	2,109.96 P
SLOF2012002	22746E109	CROSSMANN COMMUNITIES INC	12/12/01	12/17/01	5,107.82	-3,584.14	1,723.68 P
SLOF2012002	232572107	CYMER INC COM	12/12/01	12/17/01	10,615.64	-7,781.28	2,834.36 P
SLOF2012002	232572107	CYMER INC COM	12/12/01	12/17/01	39,569.68	34,910.12	4,659.56 P
SLOF2012002	278184109	EQUIPSYS CORP COM	12/12/01	12/17/01	12,899.32	11,915.36	983.96 P
SLOF2012002	442417203	HOVNIANIAN ENTERPRISES INC CL A	12/12/01	12/17/01	6,092.44	-6,030.00	62.44 P
SLOF2012002	461120107	INTERKAT INC	12/12/01	12/17/01	11,169.46	9,191.20	1,278.26 P
SLOF2012002	461120107	INTERKAT INC	12/12/01	12/17/01	50,166.07	-40,632.50	9,533.57 P
SLOF2012002	6281818102	NCO GROUP INC	12/12/01	12/17/01	7,002.26	-4,075.00	2,927.26 P
SLOF2012002	694621107	PAKEXEL INTL CORP	12/12/01	12/17/01	12,599.38	-8,987.30	3,612.08 P
SLOF2012002	75040P108	RADIO ONE INC CL A	12/12/01	12/17/01	3,599.88	-2,635.52	964.36 P
SLOF2012002	75040P108	RADIO ONE INC CL A	12/12/01	12/17/01	5,284.82	-4,963.00	319.82 P
SLOF2012002	838119100	STEEL DYNAMICS INC COM	12/12/01	12/17/01	5,542.64	-4,812.15	530.49 P
SLOF2012002	932270101	WALLACE COMPUTER SVCS INC	12/12/01	12/17/01	5,542.64	-4,178.00	464.64 P
SLOF2012002	932270101	WALLACE COMPUTER SVCS INC	12/12/01	12/17/01	21,370.56	-17,520.24	3,850.32 P
SLOF2012002	932270101	WALLACE COMPUTER SVCS INC	12/12/01	12/17/01	11,408.46	10,837.50	570.96 P
SLOF2012002	012653101	ALBEMARLE CORP	12/12/01	12/17/01	21,180.41	15,522.56	5,657.85 P
SLOF2012002	232572107	CYMER INC COM	12/12/01	12/17/01	8,037.27	-8,339.73	302.46 P
SLOF2012002	319829107	FIRST COMWELTH FINL CORP PA	12/12/01	12/17/01	4,762.10	-4,356.33	405.77 P
SLOF2012002	442417203	HOVNIANIAN ENTERPRISES INC CL A	12/12/01	12/17/01	7,936.83	7,447.10	489.73 P
SLOF2012002	461120107	INTERKAT INC	12/12/01	12/17/01	3,619.32	584.22 P	584.22 P
SLOF2012002	461120107	INTERKAT INC	12/12/01	12/17/01	52,544.24	-44,960.00	7,584.24 P
SLOF2012002	461120107	INTERKAT INC	12/12/01	12/17/01	11,559.73	-9,822.89	1,736.84 P
SLOF2012002	92353H100	VIASYSTEMS GROUP INC COM	12/12/01	12/17/01	1,451.47	26,495.56	25,044.09 P
SLOF2012002	92353H100	VIASYSTEMS GROUP INC COM	12/12/01	12/17/01	1,555.15	21,150.00	19,594.85 P
SLOF2012002	92353H100	VIASYSTEMS GROUP INC COM	12/12/01	12/17/01	725.73	10,220.00	9,494.27 P
SLOF2012002	932270101	WALLACE COMPUTER SVCS INC	12/12/01	12/17/01	19,718.71	16,060.22	3,658.49 P
SLOF2012002	932270101	WALLACE COMPUTER SVCS INC	12/12/01	12/17/01	16,133.49	12,925.08	3,208.41 P
SLOF2012002	932270101	WALLACE COMPUTER SVCS INC	12/12/01	12/17/01	8,563.05	-4,016.25	446.80 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	12/12/01	12/17/01	41,790.82	-1,790.82	1,042.81 P
SLOF2012002	012653101	ALBEMARLE CORP	12/12/01	12/17/01	14,047.81	13,005.00	3,431.77 P
SLOF2012002	04289L107	ART TECHNOLOGY GRP INC OC-COM	12/12/01	12/17/01	11,548.48	11,586.25	3,900.64 P
SLOF2012002	04289L107	ART TECHNOLOGY GRP INC OC-COM	12/12/01	12/17/01	17,469.52	39,632.25	22,162.73 P
SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	12/12/01	12/17/01	1,735.94	3,774.50	2,038.56 P
SLOF2012002	043127109	ARTESYN TECHNOLOGIES INC COM	12/12/01	12/17/01	32,865.47	-30,488.17	2,379.30 P
SLOF2012002	192479103	COHERENT INC COM	12/12/01	12/17/01	16,624.99	13,949.65	2,674.74 P
SLOF2012002	201723105	COMMERCIAL METALS CO	12/12/01	12/17/01	13,204.55	9,701.60	3,602.95 P
SLOF2012002	232572107	CYMER INC COM	12/12/01	12/17/01	10,815.71	9,773.64	1,112.07 P
SLOF2012002	438092108	HON INDS INC	12/12/01	12/17/01	6,517.10	3,428.98	1,088.12 P
SLOF2012002	461120107	INTERKAT INC	12/12/01	12/17/01	7,275.44	1,414.03 P	1,414.03 P
SLOF2012002	461120107	INTERKAT INC	12/12/01	12/17/01	21,994.54	21,783.24	211.30 P
SLOF2012002	483460108	KEMET CORP COM	12/12/01	12/17/01	12,830.15	-12,870.55	-40.40 P
SLOF2012002	483460108	KEMET CORP COM	12/12/01	12/17/01	9,401.32	13,926.20	-4,524.88 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	12/12/01	12/17/01	12,535.10	19,264.96	-6,729.86 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	12/12/01	12/17/01	3,133.77	-4,057.52	939.75 P
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	12/12/01	12/17/01	14,407.43	13,948.24	459.19 P
SLOF2012002	576286106	MASSEY ENERGY CORP COM	12/12/01	12/17/01	19,659.36	-43,421.20	24,361.84 P
SLOF2012002	612051100	MONTANA PWR CO COM	12/12/01	12/17/01	5,241.32	-12,031.03	-6,789.71 P
SLOF2012002	612051100	MONTANA PWR CO COM	12/12/01	12/17/01	5,799.40	-4,860.00	899.40 P
SLOF2012002	694621107	PAKEXEL INTL CORP	12/12/01	12/17/01	27,559.38	24,968.90	2,590.48 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	12/12/01	12/17/01	27,559.38	25,050.00	2,509.38 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	12/12/01	12/17/01			



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Entity Name	Entity ID	Entity Type	Entity Address	Entity City	Entity State	Entity Zip	Entity Phone	Entity Fax	Entity Email	Entity Website	Entity Status	Entity Date	Entity Balance	Entity Description
PEABODY ENERGY CORP COM	764549104	1000000										12/17/01	32,599.58	PEABODY ENERGY CORP COM
PEABODY ENERGY CORP COM	764549104	400000										12/17/01	1,106.55	PEABODY ENERGY CORP COM
RADIO ONE INC CL A	1171201	2000000										12/17/01	9,743.60	RADIO ONE INC CL A
RADIO ONE INC CL A	1171201	1000000										12/17/01	4,606.10	RADIO ONE INC CL A
RADIO ONE INC CL A	1171201	1300000										12/17/01	4,512.56	RADIO ONE INC CL A
RELIANCE STL & ALUM CO	0711201	200000										12/17/01	272.50	RELIANCE STL & ALUM CO
SYBASE INC COM	0831101	300000										12/17/01	927.16	SYBASE INC COM
SYBASE INC COM	0904101	1800000										12/17/01	5,827.93	SYBASE INC COM
SYBASE INC COM	0907101	900000										12/17/01	3,998.20	SYBASE INC COM
VIASYSTEMS GROUP INC COM	1222900	1500000										12/17/01	10,146.63	VIASYSTEMS GROUP INC COM
VIASYSTEMS GROUP INC COM	1227000	4000000										12/17/01	25,291.18	VIASYSTEMS GROUP INC COM
WALLACE COMPUTER SVCS INC	1015101	200000										12/17/01	381.64	WALLACE COMPUTER SVCS INC
WALLACE COMPUTER SVCS INC	0711201	400000										12/18/01	783.60	WALLACE COMPUTER SVCS INC
ALBEMARLE CORP	0227101	200000										12/16/01	1,500.46	ALBEMARLE CORP
BENCHMARK ELECTRS INC	0303101	200000										12/16/01	2,654.85	BENCHMARK ELECTRS INC
BENCHMARK ELECTRS INC	0303101	400000										12/16/01	6,172.00	BENCHMARK ELECTRS INC
CDI CORP COM	0303101	1200000										12/16/01	8,983.50	CDI CORP COM
CDI CORP COM	0406000	1000000										12/16/01	2,405.59	CDI CORP COM
COHERENT INC COM	1120101	1000000										12/16/01	4,589.98	COHERENT INC COM
COMMERCIAL METALS CO	0614101	800000										12/16/01	22,219.44	COMMERCIAL METALS CO
DYCOM INDS INC	0828101	900000										12/16/01	14,620.86	DYCOM INDS INC
DYCOM INDS INC	0301101	2300000										12/16/01	27,401.97	DYCOM INDS INC
FIRST COMWALTH FNL CORP PA	0711201	800000										12/16/01	16,912.10	FIRST COMWALTH FNL CORP PA
FIRST COMWALTH FNL CORP PA	0629101	1400000										12/16/01	34,207.74	FIRST COMWALTH FNL CORP PA
HOH INDS INC	0903101	300000										12/16/01	2,721.29	HOH INDS INC
INTERIAN INC	0906101	1200000										12/16/01	10,868.48	INTERIAN INC
INTERIAN INC	0907101	1200000										12/16/01	14,232.67	INTERIAN INC
INTERIAN INC	0910101	1200000										12/16/01	3,013.83	INTERIAN INC
INTERIAN INC	0911101	1100000										12/16/01	2,683.92	INTERIAN INC
INTERIAN INC	1004101	500000										12/16/01	1,377.81	INTERIAN INC
KEMET CORP COM	1017101	800000										12/16/01	74.09	KEMET CORP COM
KEMET CORP COM	1018101	1500000										12/16/01	346.33	KEMET CORP COM
METHANEX CORP	0427101	594000										12/16/01	1,519.56	METHANEX CORP
METHANEX CORP	0429101	1206000										12/16/01	3,440.23	METHANEX CORP
METHANEX CORP	0806101	100000										12/16/01	2,238.48	METHANEX CORP
PEABODY ENERGY CORP COM	1018101	600000										12/16/01	2,184.21	PEABODY ENERGY CORP COM
PITTSBURGH CO BRINKS GROUP COM	1113101	1000000										12/16/01	3,873.32	PITTSBURGH CO BRINKS GROUP COM
RADIO ONE INC CL A	1171401	1700000										12/16/01	5,371.48	RADIO ONE INC CL A
RADIO ONE INC CL A	1171501	1700000										12/16/01	4,298.27	RADIO ONE INC CL A
VIASYSTEMS GROUP INC COM	1229000	1200000										12/16/01	9,157.46	VIASYSTEMS GROUP INC COM
VIASYSTEMS GROUP INC COM	0111101	233,317,660										12/16/01	23,753.33	VIASYSTEMS GROUP INC COM
DYCOM INDS INC	0828101	500000										12/16/01	12.87	DYCOM INDS INC
DYCOM INDS INC	0829101	900000										12/16/01	683.95	DYCOM INDS INC
DYCOM INDS INC	1018101	100000										12/16/01	-29.87	DYCOM INDS INC
METHANEX CORP	0427101	1,294,000										12/16/01	725.14	METHANEX CORP
METHANEX CORP	0111101	506000										12/16/01	-3,874.99	METHANEX CORP
VIASYSTEMS GROUP INC COM	0112101	1000000										12/16/01	-1,184.13	VIASYSTEMS GROUP INC COM
VIASYSTEMS GROUP INC COM	0112101	4,300,000										12/16/01	993.56	VIASYSTEMS GROUP INC COM
VIASYSTEMS GROUP INC COM	0117101	1,100,000										12/16/01	-41,572.05	VIASYSTEMS GROUP INC COM
VIASYSTEMS GROUP INC COM	0117101	340,570,740										12/16/01	0.00	VIASYSTEMS GROUP INC COM
ART TECHNOLOGY GRP INC OC-COM	0709101	900000										12/16/01	510.88	ART TECHNOLOGY GRP INC OC-COM
ART TECHNOLOGY GRP INC OC-COM	1120101	300000										12/16/01	266.13	ART TECHNOLOGY GRP INC OC-COM
COHERENT INC COM	19247101	300000										12/16/01	736.80	COHERENT INC COM
COHERENT INC COM	19247101	300000										12/16/01	107.52	COHERENT INC COM
CYMER INC COM	19254101	500000										12/16/01	2,195.01	CYMER INC COM
DYCOM INDS INC	0827101	500000										12/16/01	356.73	DYCOM INDS INC
DYCOM INDS INC	0827101	1,000,000										12/16/01	1,979.06	DYCOM INDS INC
DYCOM INDS INC	0827101	1,900,000										12/16/01	3,232.01	DYCOM INDS INC
DYCOM INDS INC	0827101	600,000										12/16/01	-696.29	DYCOM INDS INC
KEMET CORP COM	1017101	400,000										12/16/01	-432.47	KEMET CORP COM
KEMET CORP COM	1017101	1,400,000										12/16/01	1,132.43	KEMET CORP COM
KEMET CORP COM	1017101	900,000										12/16/01	550.96	KEMET CORP COM
METHANEX CORP	0427101	494,000										12/16/01	1,260.78	METHANEX CORP

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2012002	59151K108	METHANEX CORP	1 000 000 S	0506401	1226001	1226001	5,237.82	-7,795.00	-5,537.18 P
SLOF2012002	29151K108	METHANEX CORP	306 000 S	0522301	1226001	1226001	1 602.77	3,300.02	897.23 P
SLOF2012002	412093100	MONTANA PWR CO COM	1 000 000 S	0676601	1226001	1226001	4 849.84	-10,937.30	-6,087.46 P
SLOF2012002	612093100	MONTANA PWR CO COM	2 000 000 S	0672901	1226001	1226001	9 699.87	-22,721.60	-13 021.93 P
SLOF2012002	612093100	MONTANA PWR CO COM	2 000 000 S	0701101	1226001	1226001	9 699.87	-20 675.60	-10,975.93 P
SLOF2012002	612093100	MONTANA PWR CO COM	300 000 S	0306601	1226001	1226001	5,532.33	-4 938.64	593.69 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	1 000 000 S	0987801	1226001	1226001	31 104.67	9 620.00	1 484.67 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	400 000 S	0987801	1226001	1226001	31 939.06	25 710.09	6 228.97 P
SLOF2012002	871130100	SYBASE INC COM	2 100 000 S	0917701	1226001	1226001	14,545.31	-10 084.03	4 461.26 P
SLOF2012002	871130100	SYBASE INC COM	900 000 S	0803101	1226001	1226001	10,501.53	-9 450.00	1 051.53 P
SLOF2012002	949702104	WELLMAN INC COM	700 000 S	0709901	1226001	1226001	11,291.99	-12,294.60	-1 002.61 P
SLOF2012002	041981107	ART TECHNOLOGY GRP INC OC-COM	3 100 000 S	0711101	1226001	1226001	10 563.48	-9,596.82	966.66 P
SLOF2012002	2,900 000 S	ART TECHNOLOGY GRP INC OC-COM	2,900 000 S	0716601	1226001	1226001	3 642.38	-4 150.00	-507.62 P
SLOF2012002	041981107	ART TECHNOLOGY GRP INC OC-COM	1 500 000 S	0770001	1226001	1226001	5 463.87	-4 575.00	888.87 P
SLOF2012002	041981107	ART TECHNOLOGY GRP INC OC-COM	2 100 000 S	0723001	1226001	1226001	7 649.41	2,285.32	364.09 P
SLOF2012002	041981107	ART TECHNOLOGY GRP INC OC-COM	300 000 S	1126601	1226001	1226001	9 044.76	8 943.69	101.07 P
SLOF2012002	192479103	COHERENT INC COM	300 000 S	1126601	1226001	1226001	15 074.59	15,317.85	243.26 P
SLOF2012002	192479103	COHERENT INC COM	500 000 S	1072801	1226001	1226001	4,249.98	-4,203.98	44.00 P
SLOF2012002	203721107	COMASCOPIC INC COM	200 000 S	1022201	1226001	1226001	27 624.86	-26 766.09	858.77 P
SLOF2012002	203721107	COMASCOPIC INC COM	1 300 000 S	1023501	1226001	1226001	31,249.89	-20 781.30	10 468.59 P
SLOF2012002	203721107	COMASCOPIC INC COM	1 000 000 S	1213301	1226001	1226001	33 999.83	31 482.88	2,516.95 P
SLOF2012002	203721107	COMASCOPIC INC COM	1 000 000 S	1213301	1226001	1226001	21,249.89	-19 607.20	1 642.69 P
SLOF2012002	203721107	COMASCOPIC INC COM	400 000 S	1217101	1226001	1226001	8 499.96	7,980.76	519.20 P
SLOF2012002	203721107	COMASCOPIC INC COM	600 000 S	1025401	1226001	1226001	19,574.13	-15 099.30	4,474.83 P
SLOF2012002	227648109	CROSSMANN COMMUNITIES INC	600 000 S	1025401	1226001	1226001	15,324.98	12,935.46	2,389.52 P
SLOF2012002	232572107	CYMER INC COM	900 000 S	1016801	1226001	1226001	35 955.96	-30 645.00	5,310.96 P
SLOF2012002	261018105	DOWNEY FILM CORP COM	600 000 S	0723001	1226001	1226001	7,990.21	7 068.30	921.91 P
SLOF2012002	261018105	DOWNEY FILM CORP COM	1 000 000 S	0823101	1226001	1226001	15,983.86	-14,523.60	1,460.26 P
SLOF2012002	261018105	DYCOM INDS INC	200 000 S	0987801	1226001	1226001	11 188.71	-9 012.43	2,176.28 P
SLOF2012002	267475101	DYCOM INDS INC	700 000 S	0627901	1226001	1226001	40 650.14	36 631.15	3,998.99 P
SLOF2012002	430921108	HON INDS INC	1 500 000 S	0708001	1226001	1226001	13,530.05	11,923.45	1 606.60 P
SLOF2012002	430921108	HON INDS INC	600 000 S	0723001	1226001	1226001	11 135.12	10,674.54	460.58 P
SLOF2012002	446665102	KEANE INC COM	600 000 S	1022101	1226001	1226001	1,839.19	-1 704.64	134.55 P
SLOF2012002	446665102	KEANE INC COM	100 000 S	0823101	1226001	1226001	5 633.81	5,712.00	78.19 P
SLOF2012002	694621107	PARCEL INTL CORP	400 000 S	1025001	1226001	1226001	7 042.26	7 453.00	-412.74 P
SLOF2012002	694621107	PARCEL INTL CORP	500 000 S	1025001	1226001	1226001	37,720.03	-40 800.10	-3 070.07 P
SLOF2012002	694621107	PARCEL INTL CORP	2 300 000 S	1102001	1226001	1226001	5 632.40	-8 977.98	-3,285.58 P
SLOF2012002	483560108	METHANEX CORP	1 094 000 S	0522201	1226001	1226001	2 097.69	3,277.88	-1 180.19 P
SLOF2012002	737911106	RELIANCE STL & ALUM CO	406 000 S	0522301	1226001	1226001	7 042.26	-6 075.00	967.26 P
SLOF2012002	737911106	RELIANCE STL & ALUM CO	500 000 S	1022101	1226001	1226001	5 633.81	5,712.00	78.19 P
SLOF2012002	737911106	RELIANCE STL & ALUM CO	400 000 S	1025001	1226001	1226001	7 042.26	7 453.00	-412.74 P
SLOF2012002	737911106	RELIANCE STL & ALUM CO	500 000 S	1025001	1226001	1226001	19 783.04	-16 739.28	3,043.76 P
SLOF2012002	980745103	WOODWARD GOVERNOR CO	300 000 S	0712001	1226001	1226001	5,298.84	5 020.00	278.84 P
SLOF2012002	980745103	WOODWARD GOVERNOR CO	400 000 S	1025001	1226001	1226001	10,597.76	-10 456.40	141.36 P
SLOF2012002	980745103	WOODWARD GOVERNOR CO	500 000 S	1129001	1226001	1226001	29,278.27	23 647.00	5,631.27 P
SLOF2012002	980745103	WOODWARD GOVERNOR CO	300 000 S	1203001	1226001	1226001	17,566.96	-15,379.50	2,187.46 P
SLOF2012002	980745103	WOODWARD GOVERNOR CO	87 792.0300 S	1106601	1226001	1226001	87 792.03	-47 792.03	0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	147 783.3100 S	1107801	1226001	1226001	147 783.38	147 783.38	0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	277,528.3100 S	1103901	1226001	1226001	277,528.38	277,528.38	0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	77,346 6100 S	1114401	1226001	1226001	77,346.61	77,346.61	0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	500 000 S	1025001	1226001	1226001	12,774.57	10 779.53	1,995.02 P
SLOF2012002	232572107	CYMER INC COM	300 000 S	0725001	1226001	1226001	5 154.25	-5,463.63	-309.40 P
SLOF2012002	430921108	HON INDS INC	300 000 S	1102101	1226001	1226001	8,590.41	8,782.05	-191.64 P
SLOF2012002	430921108	HON INDS INC	500 000 S	1107801	1226001	1226001	8,590.41	8,782.05	-191.64 P
SLOF2012002	430921108	HON INDS INC	600 000 S	0523001	1226001	1226001	4 538.74	-4,538.88	2,300.14 P
SLOF2012002	430921108	HON INDS INC	900 000 S	0718001	1226001	1226001	5 293.82	5,228.20	67.62 P
SLOF2012002	430921108	HON INDS INC	900 000 S	0723001	1226001	1226001	23 103.20	-23 109.75	640.43 P
SLOF2012002	980745103	WOODWARD GOVERNOR CO	100 000 S	1025001	1226001	1226001	5 899.13	5 126.50	762.63 P
SLOF2012002	980745103	WOODWARD GOVERNOR CO	200 000 S	1205001	1226001	1226001	11 778.27	10,596.00	1 182.27 P
SLOF2012002	980745103	WOODWARD GOVERNOR CO	97,536 0100 S	1224001	1226001	1226001	97,536.03	97,536.03	0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	365,340 3500 S	1115001	1226001	1226001	365,340.35	-365,340.35	0 00 P
SLOF2012002	996102102	SLO CLIENT CASH INVESTMENT TR	200 000 S	1102001	1226001	1226001	6 450.92	-5 663.64	787.24 P
SLOF2012002	21764E109	CROSSMANN COMMUNITIES INC	300 000 S	1026001	1226001	1226001	9 676.39	7 767.00	1 909.39 P
SLOF2012002	21764E109	CROSSMANN COMMUNITIES INC	400 000 S	1029001	1226001	1226001	12,960.83	-10,543.52	2,417.31 P
SLOF2012002	232572107	CYMER INC COM	1 500 000 S	1026001	1226001	1226001	34,751.63	-32,166.90	2,584.73 P
SLOF2012002	232572107	CYMER INC COM	300 000 S	1025001	1226001	1226001	7,750.33	-6 467.73	1,282.60 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2012002	43892106	HON INDS INC	300 0000 S	08/21/01	12/26/01	12/21/01	8,216.48	-7,170.69	1,045.79 P
SLOF2012002	43892106	HON INDS INC	1,200 0000 S	10/10/01	12/26/01	12/21/01	32,465.94	25,272.00	7,593.94 P
SLOF2012002	43892106	HON INDS INC	100 0000 S	07/25/01	12/26/01	12/21/01	2,731.83	2,473.30	265.53 P
SLOF2012002	486663102	KEANE INC COM	600 0000 S	04/21/01	12/26/01	12/21/01	14,759.74	13,639.72	1,121.02 P
SLOF2012002	59131K104	METHANEX CORP	2,194 0000 S	05/23/01	12/26/01	12/21/01	31,330.84	17,713.48	-6,182.64 P
SLOF2012002	699463107	PARCEL INTL CORP	600 0000 S	10/30/01	12/26/01	12/21/01	8,497.31	-8,946.00	398.69 P
SLOF2012002	699463107	PARCEL INTL CORP	1,300 0000 S	11/02/01	12/26/01	12/21/01	18,519.18	-19,196.71	-477.53 P
SLOF2012002	949702104	WELLMAN INC COM	300 0000 S	04/01/01	12/26/01	12/21/01	4,487.43	4,050.00	437.43 P
SLOF2012002	949702104	WELLMAN INC COM	400 0000 S	04/02/01	12/26/01	12/21/01	5,943.23	5,615.40	367.83 P
SLOF2012002	949702104	WELLMAN INC COM	800 0000 S	10/17/01	12/26/01	12/21/01	21,561.27	20,679.52	881.75 P
SLOF2012002	933306103	WEST PHARMACEUTICAL SVCS INC	300 0000 S	11/15/01	12/26/01	12/21/01	21,335.26	21,335.26	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	21,335,760.00	11/26/01	12/26/01	12/21/01	37,381.61	-37,381.61	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	377,811,610.00	11/26/01	12/26/01	12/21/01	216,513.36	216,513.36	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	216,513,360.00	11/27/01	12/27/01	01/02/02	51,646.84	-44,484.40	4,976.09 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	2,000 0000 S	02/27/01	12/27/01	01/02/02	27,131.09	22,155.00	4,976.09 P
SLOF2012002	020813101	BOWNE & CO INC COM	2,100 0000 S	06/14/01	12/27/01	01/02/02	62,213.35	38,240.00	4,073.35 P
SLOF2012002	194791109	CENTRAL PKG CORP	3,200 0000 S	11/27/01	12/27/01	01/02/02	21,975.68	21,444.99	530.69 P
SLOF2012002	194791109	COHERENT INC COM	700 0000 S	11/27/01	12/27/01	01/02/02	9,691.78	-8,495.52	1,196.26 P
SLOF2012002	22764E109	CROSSMANN COMMUNITIES INC	600 0000 S	11/06/01	12/27/01	01/02/02	19,343.53	16,260.42	3,123.13 P
SLOF2012002	22764E109	CROSSMANN COMMUNITIES INC	300 0000 S	11/06/01	12/27/01	01/02/02	9,461.70	8,391.60	1,070.10 P
SLOF2012002	22764E109	CROSSMANN COMMUNITIES INC	300 0000 S	11/09/01	12/27/01	01/02/02	6,461.18	5,718.00	743.18 P
SLOF2012002	469915200	CROSSMANN COMMUNITIES INC	3,600 0000 S	11/16/00	12/27/01	01/02/02	62,377.92	-44,967.40	-2,689.48 P
SLOF2012002	48666K109	KB HOME COM	600 0000 S	04/21/01	12/27/01	01/02/02	24,254.44	-19,406.22	4,888.22 P
SLOF2012002	48666K109	KB HOME COM	1,800 0000 S	08/21/01	12/27/01	01/02/02	33,205.64	-30,487.12	2,518.52 P
SLOF2012002	48666K109	KB HOME COM	300 0000 S	08/22/01	12/27/01	01/02/02	3,489.52	3,160.76	328.76 P
SLOF2012002	48666K109	KB HOME COM	1,200 0000 S	11/26/01	12/27/01	01/02/02	37,696.39	-36,208.05	1,488.34 P
SLOF2012002	535679104	LINENS N THINGS INC COM	500 0000 S	11/15/01	12/27/01	01/02/02	7,832.23	-8,941.35	1,109.12 P
SLOF2012002	535679104	MIDWAY GAMES INC	1,000 0000 S	10/02/01	12/27/01	01/02/02	35,035.12	-28,136.60	6,948.52 P
SLOF2012002	631290108	NEWFIELD EXPL CO COM	400 0000 S	10/10/01	12/27/01	01/02/02	14,034.05	12,662.28	1,371.77 P
SLOF2012002	631290108	NEWFIELD EXPL CO COM	300 0000 S	08/08/01	12/27/01	01/02/02	8,172.87	7,215.00	957.87 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	700 0000 S	04/14/01	12/27/01	01/02/02	19,070.02	-20,103.30	1,033.28 P
SLOF2012002	704549104	PEABODY ENERGY CORP COM	600 0000 S	10/14/01	12/27/01	01/02/02	13,216.13	11,159.52	2,156.61 P
SLOF2012002	725701106	PTTSTON CO BRINKS GROUP COM	500 0000 S	10/15/01	12/27/01	01/02/02	5,899.80	-4,965.00	934.80 P
SLOF2012002	838119100	STEEL DYNAMICS INC COM	500 0000 S	11/27/01	12/27/01	01/02/02	108,013.22	108,013.22	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	108,013,220.00	11/07/01	12/28/01	01/03/02	87,075.13	72,948.08	14,087.05 P
SLOF2012002	020813101	ALPHARMA INC CL A COM	3,300 0000 S	11/08/01	12/28/01	01/03/02	4,749.84	-4,722.48	27.36 P
SLOF2012002	04269Q100	ARJIS GROUP INC COM	300 0000 S	04/26/01	12/28/01	01/03/02	10,354.64	-8,441.14	1,953.50 P
SLOF2012002	109943109	BRIGGS & STRATTON CORP	800 0000 S	02/27/01	12/28/01	01/03/02	7,798.04	1,857.46	5,940.58 P
SLOF2012002	291523103	EMGIS COMMUNICATIONS CORP COM	200 0000 S	05/04/01	12/28/01	01/03/02	33,288.70	-31,123.96	2,164.74 P
SLOF2012002	291523103	EMGIS COMMUNICATIONS CORP COM	1,400 0000 S	09/07/01	12/28/01	01/03/02	2,177.76	2,178.97	191.79 P
SLOF2012002	291523103	EMGIS COMMUNICATIONS CORP COM	100 0000 S	09/10/01	12/28/01	01/03/02	13,799.79	10,396.20	3,403.59 P
SLOF2012002	379336100	GLOBAL INDS LTD COM	300 0000 S	11/05/01	12/28/01	01/03/02	12,187.88	9,703.11	2,484.77 P
SLOF2012002	48666K109	KB HOME COM	700 0000 S	04/21/01	12/28/01	01/03/02	11,762.66	11,762.66	0.00 P
SLOF2012002	48666K109	KB HOME COM	400 0000 S	04/22/01	12/28/01	01/03/02	12,908.22	11,762.66	1,145.56 P
SLOF2012002	48666K109	KB HOME COM	300 0000 S	11/26/01	12/28/01	01/03/02	7,111.67	7,241.61	270.06 P
SLOF2012002	535679104	LINENS N THINGS INC COM	500 0000 S	11/28/01	12/28/01	01/03/02	12,419.46	11,793.55	724.11 P
SLOF2012002	535679104	LINENS N THINGS INC COM	500 0000 S	10/11/01	12/28/01	01/03/02	17,397.68	16,234.35	1,563.33 P
SLOF2012002	631290108	NEWFIELD EXPL CO COM	500 0000 S	11/02/01	12/28/01	01/03/02	7,107.79	7,313.55	279.56 P
SLOF2012002	699463107	PARCEL INTL CORP	400 0000 S	11/13/01	12/28/01	01/03/02	5,683.03	5,740.00	54.97 P
SLOF2012002	699463107	PARCEL INTL CORP	400 0000 S	11/14/01	12/28/01	01/03/02	5,683.03	5,792.00	108.97 P
SLOF2012002	699463107	PARCEL INTL CORP	500 0000 S	11/15/01	12/28/01	01/03/02	7,107.79	7,237.30	131.51 P
SLOF2012002	699463107	PARCEL INTL CORP	600 0000 S	09/17/01	12/28/01	01/03/02	9,415.00	-6,722.70	2,697.30 P
SLOF2012002	871130100	SYBASE INC COM	1,500 0000 S	04/21/01	12/28/01	01/03/02	23,337.49	15,240.00	8,297.49 P
SLOF2012002	871130100	SYBASE INC COM	1,400 0000 S	04/02/01	12/28/01	01/03/02	20,991.00	19,653.90	1,344.10 P
SLOF2012002	949702104	WELLMAN INC COM	1,771,581,930.00	11/07/01	12/28/01	01/04/02	171,581.93	171,581.93	0.00 P
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	300 0000 S	11/08/01	12/28/01	01/04/02	1,524.30	-4,423.52	600.78 P
SLOF2012002	04269Q100	ARJIS GROUP INC COM	1,200 0000 S	01/06/01	12/28/01	01/04/02	11,476.98	11,333.95	143.03 P
SLOF2012002	04269Q100	ARJIS GROUP INC COM	100 0000 S	02/27/01	12/28/01	01/04/02	10,432.96	8,440.00	1,992.96 P
SLOF2012002	103943105	BOWNE & CO INC COM	600 0000 S	03/01/01	12/28/01	01/04/02	7,824.72	-6,233.74	1,581.98 P
SLOF2012002	109943109	BRIGGS & STRATTON CORP	600 0000 S	05/08/01	12/28/01	01/04/02	17,119.58	15,996.08	1,323.50 P
SLOF2012002	194791109	COHERENT INC COM	100 0000 S	11/27/01	12/28/01	01/04/02	3,154.95	3,063.37	91.58 P
SLOF2012002	194791109	COHERENT INC COM	600 0000 S	11/28/01	12/28/01	01/04/02	18,259.71	18,213.66	46.05 P
SLOF2012002	334032204	FISHER SCIENTIFIC INTL INC COM	1,200 0000 S	05/09/01	12/28/01	01/04/02	37,673.43	-35,261.20	2,412.23 P
SLOF2012002	334032204	FISHER SCIENTIFIC INTL INC COM	1,100 0000 S	05/10/01	12/28/01	01/04/02	31,877.52	-29,262.42	2,615.10 P
SLOF2012002	334032204	FISHER SCIENTIFIC INTL INC COM	600 0000 S	05/11/01	12/28/01	01/04/02	11,591.83	-10,381.56	1,210.27 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOT#	TRF#	DATE	DESCRIPTION	AMOUNT	ACCOUNT	STATUS	DATE	AMOUNT	STATUS	DATE	AMOUNT	STATUS	
SLOF2012002	379316100		GLOBAL INDS LTD COM	900 0000 S			12/31/01	11/05/01		12/31/01	01/04/02	11/13/64	1875.92 P
SLOF2012002	994102402		SLO CLIENT CASH INVESTMENT TR	67254 8000 S			12/31/01	11/27/01		12/31/01	12/31/01	67254.80	0.00 P
SLOF2012002	994102402		SLO CLIENT CASH INVESTMENT TR	50 016 0900 S			12/31/01	11/28/01		12/31/01	12/31/01	50 016 09	0.00 P
SLOF2012002	61426108		NEWHALL LD & FARMING CO CALIF	0 0000 BVA		SA	06/14/01			05/09/01	05/09/01	0.00	-40.00 SA
SLOF2012002	61426108		NEWHALL LD & FARMING CO CALIF	0 0000 BVA		SA	06/14/01			04/02/01	04/02/01	0.00	140.00 SA
SLOF2012002	61426108		NEWHALL LD & FARMING CO CALIF	0 0000 BVA		SA	06/14/01			02/22/01	02/22/01	0.00	140.00 SA
SLOF2012002	61426108		NEWHALL LD & FARMING CO CALIF	0 0000 BVA		SA	01/31/01			02/21/01	02/21/01	0.00	-40.00 SA
SLOF2012002	7566102		MERGER W/ELECT 615337102	0 0000 CD		SA	06/14/01			01/31/01	01/31/01	83 442.29	0.00
SLOF2012002	61426108		REC'D DUE TO LTD	0 0000 CD		SA	06/14/01			06/14/01	06/14/01	560.00	560.00 SA
SLOF2012002	615337102		MERGER W/ELECT 007566102	517 3180 SD		SA	01/31/01			01/31/01	01/31/01	0.00	18 937.10 SA
SLOF2012002	043690100		REC'D DUE TO MERGER	22,100 0000 SD		SA	01/31/01			06/06/01	06/06/01	0.00	208 733.67 SA
SLOF2012002	7566102		MERGER W/ELECT 615337102	3,300 0000 SW		SA	01/31/01			01/31/01	01/31/01	0.00	-48 633.89 SA
SLOF2012002	03664105		NAME CHG-043690100	22,100 0000 SW		SA	01/06/01			04/08/01	04/08/01	0.00	208 733.67 SA
Grand Total											163,891,242.38	158,338,317.70	5,252,724.68



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	401617105	GUESS INC COM	400 0000 S	0903500	01/20/01	01/21/01	2 827 10	8 822 44	-5 985 34 P
SLOF2013002	401617105	GUESS INC COM	1 700 0000 S	1004400	01/20/01	01/21/01	12 015 20	16 467 39	-4 452 19 P
SLOF2013002	449293104	ICOS CORP	200 0000 S	0371799	01/20/01	01/21/01	10 638 06	5 916 26	4 721 80 P
SLOF2013002	52341W109	LECOY CORP COM	600 0000 S	0471699	01/20/01	01/21/01	16 049 46	10 380 78	5 668 68 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	6 000 0000 S	1219000	01/20/01	01/21/01	6 004 00	-6 004 00	0 00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	131 962 0000 S	1222200	01/20/01	01/21/01	131 962 00	131 962 00	0 00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	4 852 0000 S	1222700	01/20/01	01/21/01	4 852 00	-4 852 00	0 00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	24 167 0000 S	1032201	01/20/01	01/21/01	24 167 00	24 167 00	0 00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	10 926 0000 S	1032201	01/20/01	01/21/01	10 926 00	10 926 00	0 00 P
SLOF2013002	449293104	ICOS CORP	200 0000 S	0371799	01/20/01	02/01/01	10 293 17	5 916 26	4 376 91 P
SLOF2013002	52341W109	LECOY CORP COM	200 0000 S	0471699	01/20/01	02/01/01	5 449 11	-3 460 26	1 989 55 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	77 468 0000 S	1032201	02/01/01	02/01/01	77 468 00	77 468 00	0 00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	38 0000 S	1032201	02/01/01	02/01/01	38 00	38 00	0 00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	18 228 0000 S	1032201	02/01/01	02/01/01	18 228 00	18 228 00	0 00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	70 550 0000 S	1032201	02/01/01	02/01/01	70 550 00	70 550 00	0 00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	61 294 0000 S	1032201	02/01/01	02/01/01	61 294 00	-61 294 00	0 00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	15 161 0000 S	1032201	02/01/01	02/01/01	15 161 00	15 161 00	0 00 P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	1 700 0000 S	0371699	02/06/01	02/06/01	38 418 71	27 072 50	11 346 21 P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	100 0000 S	0371699	02/07/01	02/07/01	2 249 92	-1 592 50	657 42 P
SLOF2013002	401617105	GUESS INC COM	770 0000 S	1009700	02/02/01	02/03/01	5 382 11	-7 560 24	2 178 13 P
SLOF2013002	401617105	GUESS INC COM	130 0000 S	1009700	02/02/01	02/03/01	908 67	1 270 22	361 55 P
SLOF2013002	401617105	GUESS INC COM	100 0000 S	1009700	02/02/01	02/03/01	748 52	-1 019 37	-271 05 P
SLOF2013002	401617105	GUESS INC COM	990 0000 S	1006500	02/02/01	02/03/01	7 410 39	-9 950 79	2 540 40 P
SLOF2013002	401617105	GUESS INC COM	1 430 0000 S	1009700	02/02/01	02/03/01	14 040 46	3 336 56 P	10 703 90
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	900 0000 S	0371699	02/03/01	02/04/01	14 332 50	14 332 50	0 00 P
SLOF2013002	401617105	GUESS INC COM	600 0000 S	1010000	02/03/01	02/06/01	4 156 18	-6 050 00	1 893 82 P
SLOF2013002	401617105	GUESS INC COM	670 0000 S	1009700	02/03/01	02/06/01	4 616 14	-4 546 50	1 950 36 P
SLOF2013002	401617105	GUESS INC COM	110 0000 S	1010000	02/03/01	02/06/01	757 87	1 105 50	347 63 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	335 0000 S	1019001	02/03/01	02/06/01	335 00	335 00	0 00 P
SLOF2013002	126491103	BUTLER INTL INC NEW	17 100 0000 S	0371799	02/06/01	02/09/01	91 909 43	-188 776 02	96 866 59 P
SLOF2013002	016115103	ANN TAYLOR STORES COMP COM	3 000 0000 S	1007000	02/07/01	02/12/01	85 300 95	70 690 80	14 601 15 P
SLOF2013002	44043T103	HORIZON ORGANIC HLDG CORP	1 900 0000 S	0322299	02/07/01	02/08/01	10 799 62	-32 428 06	21 621 44 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	700 0000 S	0901099	02/08/01	02/13/01	2 099 53	-16 800 00	14 700 07 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	3 700 0000 S	0901099	02/08/01	02/13/01	10 405 90	-8 800 00	78 394 10 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	400 0000 S	0901099	02/08/01	02/13/01	1 124 96	9 697 28	8 572 32 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	200 0000 S	0901599	02/08/01	02/13/01	562 48	-4 950 00	-4 387 52 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	0901799	02/08/01	02/13/01	281 24	2 889 50	-2 108 26 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	200 0000 S	0902299	02/08/01	02/13/01	562 48	5 166 50	-4 804 02 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	0902399	02/08/01	02/13/01	281 24	2 712 50	2 431 26 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	200 0000 S	0902499	02/08/01	02/13/01	562 48	3 412 50	-4 850 02 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	200 0000 S	0902499	02/08/01	02/13/01	562 48	5 445 88	-4 883 40 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	0902799	02/08/01	02/13/01	281 24	2 731 25	2 450 01 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	0902899	02/08/01	02/13/01	281 24	2 812 50	2 531 26 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	300 0000 S	1214999	02/08/01	02/13/01	1 406 20	10 510 00	-9 105 80 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	600 0000 S	1215999	02/08/01	02/13/01	1 687 44	12 462 00	10 774 56 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	1 000 0000 S	1215999	02/08/01	02/13/01	2 812 41	20 821 40	-18 008 99 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	200 0000 S	1216999	02/08/01	02/13/01	562 48	-4 150 00	-3 587 52 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	500 0000 S	1217999	02/08/01	02/13/01	1 406 20	10 437 50	9 031 30 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	400 0000 S	1220999	02/08/01	02/13/01	1 124 96	-8 400 00	7 275 04 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	1 700 0000 S	1017000	02/09/01	02/14/01	45 981 93	-60 063 22	5 918 11 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	2 400 0000 S	1229999	02/09/01	02/14/01	6 839 77	58 250 64	51 680 87 P
SLOF2013002	44043T103	HORIZON ORGANIC HLDG CORP	300 0000 S	0323999	02/09/01	02/10/01	1 648 02	5 129 07	3 481 05 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	441 0000 S	1229999	02/12/01	02/15/01	1 442 95	11 728 51	-10 285 56 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	100 0000 S	1230999	02/12/01	02/15/01	299 99	2 425 00	2 123 01 P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	19 0000 S	1231999	02/12/01	02/15/01	57 00	-472 63	-415 63 P
SLOF2013002	44043T103	HORIZON ORGANIC HLDG CORP	700 0000 S	0323999	02/12/01	02/15/01	3 879 62	11 967 83	-4 088 21 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	868157108	SUPERIOR ENERGY SERVICES INC	500,000.00	02/16/99	02/13/01	5,724.21	-1,548.45	4,175.76	P
SLOF2013002	868157108	SUPERIOR ENERGY SERVICES INC	300,000.00	04/16/99	02/13/01	3,434.52	-1,012.50	2,422.02	P
SLOF2013002	868157108	SUPERIOR ENERGY SERVICES INC	1,000,000.00	05/14/99	02/13/01	11,448.42	-4,237.50	6,510.92	P
SLOF2013002	868157108	SUPERIOR ENERGY SERVICES INC	1,300,000.00	05/14/99	02/13/01	14,884.30	-6,418.75	8,465.55	P
SLOF2013002	868157108	SUPERIOR ENERGY SERVICES INC	100,000.00	05/20/99	02/13/01	1,424.88	1,422.42	2,012.46	P
SLOF2013002	868157108	SLO CLIENT CASH INVESTMENT TR	3,194,000.00	01/19/01	02/13/01	3,194.00	3,194.00	0.00	P
SLOF2013002	868157108	SUPERIOR ENERGY SERVICES INC	1,200,000.00	05/20/99	02/13/01	13,799.54	3,689.68	8,109.86	P
SLOF2013002	868157108	SUPERIOR ENERGY SERVICES INC	1,900,000.00	02/23/99	02/14/01	11,508.81	-4,741.40	6,767.41	P
SLOF2013002	868157108	HORIZON ORGANIC HLDG CORP	200,000.00	05/20/99	02/15/01	1,124.94	3,419.38	2,294.42	P
SLOF2013002	868157108	SUPERIOR ENERGY SERVICES INC	300,000.00	05/20/99	02/15/01	2,299.92	-948.28	1,351.64	P
SLOF2013002	868157108	WHOLE FOODS MKT INC	740,000.00	02/23/00	02/15/01	33,839.82	-31,681.25	4,158.57	P
SLOF2013002	868157108	WHOLE FOODS MKT INC	460,000.00	02/23/00	02/15/01	22,278.10	-19,840.81	2,437.29	P
SLOF2013002	868157108	O M GROUP INC COM	400,000.00	02/15/01	02/16/01	21,069.13	18,024.13	3,045.00	P
SLOF2013002	868157108	PACIFIC SUNWEAR CALIF INC COM	2,300,000.00	03/16/99	02/16/01	71,573.88	-49,093.49	21,478.39	P
SLOF2013002	703966105	PEGASUS SOLUTIONS INC COM	400,000.00	10/27/98	02/16/01	4,707.28	3,740.89	866.39	P
SLOF2013002	703966105	PEGASUS SOLUTIONS INC COM	50,000.00	10/27/98	02/16/01	591.97	-467.61	124.36	P
SLOF2013002	703966105	PEGASUS SOLUTIONS INC COM	2,150,000.00	11/09/98	02/16/01	23,454.72	-23,979.17	524.45	P
SLOF2013002	668157108	SUPERIOR ENERGY SERVICES INC	300,000.00	05/20/99	02/16/01	3,449.88	-1,422.42	2,027.46	P
SLOF2013002	998102402	SLO CLIENT CASH INVESTMENT TR	21,417,000.00	01/19/01	02/16/01	21,417.00	21,417.00	0.00	P
SLOF2013002	036115103	ANNATAYLOR STORES CORP COM	500,000.00	01/07/00	02/22/01	13,576.75	11,783.30	1,793.45	P
SLOF2013002	036115103	ANNATAYLOR STORES CORP COM	1,900,000.00	01/10/00	02/22/01	51,591.63	-46,939.47	4,652.16	P
SLOF2013002	036115103	ANNATAYLOR STORES CORP COM	800,000.00	03/17/00	02/22/01	21,722.79	22,191.04	-468.25	P
SLOF2013002	694873100	O M GROUP INC COM	100,000.00	03/16/99	02/17/01	5,251.49	1,990.24	3,261.25	P
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	3,100,000.00	03/23/99	02/21/01	18,289.63	-56,419.77	-38,130.14	P
SLOF2013002	694873100	O M GROUP INC COM	500,000.00	03/16/99	02/21/01	5,108.98	-3,261.25	1,847.73	P
SLOF2013002	694873100	O M GROUP INC COM	300,000.00	03/16/99	02/21/01	25,544.89	16,337.50	9,207.39	P
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	700,000.00	03/16/99	02/21/01	10,403.90	-6,403.76	4,000.14	P
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	600,000.00	03/16/99	02/21/01	24,468.03	14,942.11	9,525.92	P
SLOF2013002	703966105	PEGASUS SOLUTIONS INC COM	3,100,000.00	11/09/98	02/21/01	32,933.35	39,175.00	-6,241.65	P
SLOF2013002	998102402	SLO CLIENT CASH INVESTMENT TR	77,986,000.00	01/19/01	02/21/01	77,986.00	77,986.00	0.00	P
SLOF2013002	179053000	INRGL CORP CL B SUB-VTG	100,000.00	12/31/99	02/26/01	306.23	-2,487.50	2,181.27	P
SLOF2013002	453211W106	HORIZON ORGANIC HLDG CORP	900,000.00	03/23/99	02/26/01	33,162.09	-46,235.56	-13,073.47	P
SLOF2013002	449295104	ICCS CORP	1,000,000.00	03/23/99	02/27/01	4,499.85	10,837.26	16,337.11	P
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	2,600,000.00	03/16/99	02/27/01	9,279.77	-32,539.43	-23,259.66	P
SLOF2013002	998102402	SLO CLIENT CASH INVESTMENT TR	46,163,000.00	01/19/01	02/27/01	46,163.00	-46,163.00	0.00	P
SLOF2013002	998102402	SLO CLIENT CASH INVESTMENT TR	46,211,000.00	01/22/01	02/27/01	46,211.00	-46,211.00	0.00	P
SLOF2013002	998102402	PACIFIC SUNWEAR CALIF INC COM	2,042,000.00	03/16/99	02/27/01	48,331.14	29,184.21	19,146.93	P
SLOF2013002	449295104	ICCS CORP	300,000.00	03/23/99	02/28/01	2,042.00	3,942.00	5,984.00	P
SLOF2013002	449295104	ICCS CORP	700,000.00	03/23/99	02/28/01	995.94	3,419.38	2,423.42	P
SLOF2013002	998102402	SLO CLIENT CASH INVESTMENT TR	8,490,000.00	01/22/01	03/01/01	31,232.72	-20,704.91	10,527.81	P
SLOF2013002	449295104	ICCS CORP	400,000.00	03/23/99	03/01/01	1,591.93	-4,838.76	-3,246.83	P
SLOF2013002	449295104	ICCS CORP	300,000.00	03/17/99	03/01/01	15,636.91	8,174.39	6,762.52	P
SLOF2013002	036115103	ANNATAYLOR STORES CORP COM	910,000.00	03/17/00	03/02/01	24,961.33	27,184.02	2,222.69	P
SLOF2013002	036115103	HORIZON ORGANIC HLDG CORP	620,000.00	03/23/99	03/02/01	13,791.86	17,150.01	3,358.15	P
SLOF2013002	449295104	ICCS CORP	400,000.00	03/23/99	03/05/01	2,074.93	-6,831.76	-4,756.83	P
SLOF2013002	449295104	ICCS CORP	300,000.00	04/16/99	03/06/01	1,536.20	3,100.00	1,563.80	P
SLOF2013002	449295104	ICCS CORP	300,000.00	09/28/99	03/06/01	1,536.20	3,443.75	1,907.55	P
SLOF2013002	998102402	SLO CLIENT CASH INVESTMENT TR	18,471,000.00	01/22/01	03/07/01	18,471.00	18,471.00	0.00	P
SLOF2013002	125137109	CEC ENTMT INC COM	100,000.00	05/22/00	03/12/01	4,251.36	2,481.00	1,770.36	P
SLOF2013002	125137109	CEC ENTMT INC COM	400,000.00	05/22/00	03/12/01	38,264.02	-23,911.27	14,352.75	P
SLOF2013002	125137109	CEC ENTMT INC COM	900,000.00	05/22/00	03/12/01	30,186.06	20,315.80	9,870.26	P
SLOF2013002	748381C106	QUICKSILVER INC COM	300,000.00	03/19/99	03/08/01	8,074.23	8,098.24	24.01	P
SLOF2013002	748381C106	QUICKSILVER INC COM	2,960,000.00	03/19/99	03/08/01	79,921.46	79,902.63	18.83	P
SLOF2013002	036115103	ANNATAYLOR STORES CORP COM	4,100,000.00	01/17/00	03/13/01	133,634.73	-132,774.24	860.49	P
SLOF2013002	125137109	CEC ENTMT INC COM	190,000.00	05/24/00	03/13/01	8,047.37	5,436.62	2,610.75	P
SLOF2013002	125137109	CEC ENTMT INC COM	200,000.00	03/04/01	03/13/01	8,708.92	-3,708.84	2,762.08	P
SLOF2013002	125137109	CEC ENTMT INC COM	910,000.00	06/20/00	03/13/01	31,542.67	24,167.42	7,375.25	P
SLOF2013002	125137109	CEC ENTMT INC COM	400,000.00	06/20/00	03/13/01	16,941.83	10,823.04	6,118.79	P
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	2,000,000.00	03/23/99	03/09/01	54,481.60	-54,481.60	0.00	P
SLOF2013002	748381C106	QUICKSILVER INC COM	1,940,000.00	03/19/99	03/09/01	51,998.02	52,348.62	-370.60	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	20,624.00	03/09/01	03/09/01	20,624.00	20,624.00	0.00	0.00	P
SLOF2013002	125137109	CEC ENTMT INC COM	70,505.62	03/14/01	03/14/01	70,505.62	-44,882.34	25,623.28	0.00	P
SLOF2013002	125137109	CEC ENTMT INC COM	1,343.86	03/14/01	03/14/01	1,343.86	3,311.52	3,037.34	0.00	P
SLOF2013002	125137109	CEC ENTMT INC COM	187,756.81	03/14/01	03/14/01	187,756.81	123,511.03	64,233.83	0.00	P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	468.30	03/14/01	03/14/01	468.30	-4,975.00	-4,506.70	0.00	P
SLOF2013002	401617105	GUESS INC COM	1,200.83	03/10/01	03/10/01	1,200.83	1,909.50	708.67	0.00	P
SLOF2013002	401617105	GUESS INC COM	6,383.39	03/10/01	03/10/01	6,383.39	9,961.93	-3,578.54	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6,662.00	03/10/01	03/10/01	6,662.00	-4,662.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	47,072.00	03/10/01	03/10/01	47,072.00	-47,072.00	0.00	0.00	P
SLOF2013002	401617105	GUESS INC COM	660.70	03/13/01	03/13/01	660.70	-286.33	-325.63	0.00	P
SLOF2013002	401617105	GUESS INC COM	3,682.54	03/14/01	03/14/01	3,682.54	-4,931.63	1,869.11	0.00	P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	224.99	03/19/01	03/19/01	224.99	-2,487.50	2,262.51	0.00	P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	100,000.00	03/19/01	03/19/01	100,000.00	-2,487.50	101,970.69	0.00	P
SLOF2013002	401617105	GUESS INC COM	2,400,000.00	03/14/01	03/14/01	2,400,000.00	16,646.53	27,617.24	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	21,467,000.00	03/14/01	03/14/01	21,467,000.00	21,467.00	21,467.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	61,875,000.00	03/14/01	03/14/01	61,875,000.00	-61,875.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	45,283,000.00	03/14/01	03/14/01	45,283,000.00	-45,283.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	66,393,000.00	03/14/01	03/14/01	66,393,000.00	-66,393.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	18,693,000.00	03/14/01	03/14/01	18,693,000.00	18,693.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	27,266,000.00	03/14/01	03/14/01	27,266,000.00	27,266.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	11,274,000.00	03/14/01	03/14/01	11,274,000.00	11,274.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	23,893,000.00	03/14/01	03/14/01	23,893,000.00	23,893.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	402,000.00	03/15/01	03/15/01	402,000.00	-402.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	78,136,000.00	03/15/01	03/15/01	78,136,000.00	78,136.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	12,836,000.00	03/16/01	03/16/01	12,836,000.00	12,836.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,277,000.00	03/17/01	03/17/01	1,277,000.00	1,277.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1,830,000.00	03/18/01	03/18/01	1,830,000.00	1,830.00	-1,830.00	0.00	P
SLOF2013002	171905300	CINAR CORP CL B SUB-VTG	81,000.00	03/20/01	03/20/01	81,000.00	197.43	2,014.87	1,817.44	P
SLOF2013002	74838C106	QUICKSILVER INC COM	3,000,000.00	03/19/99	03/19/99	3,000,000.00	141,009.28	134,970.67	6,038.61	P
SLOF2013002	74838C106	QUICKSILVER INC COM	1,400,000.00	03/19/99	03/19/99	1,400,000.00	39,416.66	-37,791.79	1,624.87	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	17,875,000.00	03/21/01	03/21/01	17,875,000.00	-17,875.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	7,109,000.00	03/21/01	03/21/01	7,109,000.00	7,109.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6,877,000.00	03/21/01	03/21/01	6,877,000.00	-6,877.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	8,598,000.00	03/22/01	03/22/01	8,598,000.00	-8,598.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	26,137,000.00	03/22/01	03/22/01	26,137,000.00	26,137.00	0.00	0.00	P
SLOF2013002	106582105	MARCHFIRST INC COM	2,481,500.00	03/21/01	03/21/01	2,481,500.00	774.97	1,231.92	-456.93	P
SLOF2013002	566244109	MARCHFIRST INC COM	1,816,500.00	03/25/99	03/25/99	1,816,500.00	397.43	-66,937.30	-99,777.67	P
SLOF2013002	00790K109	ADVANCE PCS COM	300,000.00	03/28/00	03/28/00	300,000.00	15,682.35	-6,618.75	9,063.80	P
SLOF2013002	00790K109	ADVANCE PCS COM	300,000.00	03/28/00	03/28/00	300,000.00	15,682.35	-6,618.75	9,063.80	P
SLOF2013002	00790K109	ADVANCE PCS COM	2,400,000.00	03/28/00	03/28/00	2,400,000.00	5,748.41	8,748.41	0.00	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	400,000.00	03/28/00	03/28/00	400,000.00	135,460.38	55,069.20	70,339.18	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	200,000.00	03/28/00	03/28/00	200,000.00	2,983.38	1,944.30	1,039.08	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	100,000.00	03/28/00	03/28/00	100,000.00	1,438.55	2,463.84	1,025.29	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	500,000.00	03/28/00	03/28/00	500,000.00	719.27	-436.73	1,155.93	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	500,000.00	03/27/01	03/27/01	500,000.00	27,292.49	-11,472.75	15,819.74	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	2,140,000.00	03/27/01	03/27/01	2,140,000.00	116,811.85	-49,411.10	67,400.75	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	60,000.00	03/27/01	03/27/01	60,000.00	3,275.10	1,371.83	1,903.27	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	100,000.00	03/27/01	03/27/01	100,000.00	737.03	1,176.02	-438.99	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	500,000.00	03/27/01	03/27/01	500,000.00	3,721.62	5,880.10	2,158.48	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	100,000.00	03/27/01	03/27/01	100,000.00	707.72	1,176.02	-464.30	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	300,000.00	03/27/01	03/27/01	300,000.00	2,999.93	-3,528.06	1,428.13	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	700,000.00	03/27/01	03/27/01	700,000.00	4,899.83	-4,887.67	-1,487.67	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	200,000.00	03/29/01	03/29/01	200,000.00	1,470.93	-1,825.00	-354.07	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	200,000.00	03/29/01	03/29/01	200,000.00	1,421.09	-1,825.00	-403.91	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	100,000.00	03/29/01	03/29/01	100,000.00	692.01	-912.50	-220.49	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	100,000.00	03/29/01	03/29/01	100,000.00	692.01	582.50	102.51	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	12,834,000.00	03/29/01	03/29/01	12,834,000.00	12,834.00	0.00	0.00	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	200,000.00	03/29/99	03/29/99	200,000.00	1,429.55	1,179.00	250.55	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	300,000.00	03/29/99	03/29/99	300,000.00	2,089.25	1,764.50	320.75	P
SLOF2013002	106582105	BOSTON COMMUNICATIONS GROUP IN	14,336,000.00	04/02/01	04/02/01	14,336,000.00	-14,336.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6,748,000.00	04/02/01	04/02/01	6,748,000.00	-6,748.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	81,478,000.00	04/02/01	04/02/01	81,478,000.00	81,478.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	97,969,000.00	04/02/01	04/02/01	97,969,000.00	97,969.00	0.00	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	47,037,000.00	04/02/01	04/02/01	47,037,000.00	47,037.00	0.00	0.00	P
SLOF2013002	00790K109	ADVANCE PCS COM	1,140,000.00	04/09/01	04/09/01	1,140,000.00	26,064.73	37,968.87	19,904.14	P
SLOF2013002	00790K109	ADVANCE PCS COM	600,000.00	04/09/01	04/09/01	600,000.00	33,701.90	14,631.42	19,070.48	P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2013002	00790K109	ADVANCE PCS COM	660 0000 \$	07A0300	04A0901	37 072.08	15 971.94	21 140.14 P
SLOF2013002	868157104	SUPERIOR ENERGY SERVICES INC	700 0000 \$	0404301	0404301	6 824.77	-3,318.98	3,505.79 P
SLOF2013002	868157108	SUPERIOR ENERGY SERVICES INC	100 0000 \$	0406001	0406001	861.54	-474.14	487.44 P
SLOF2013002	868157108	SUPERIOR ENERGY SERVICES INC	4 400 0000 \$	0406001	0406001	42,144.87	20,862.16	21,282.71 P
SLOF2013002	868157109	SUPERIOR ENERGY SERVICES INC	1 000 0000 \$	0409001	0410001	9 853.67	-4 741.40	5 112.27 P
SLOF2013002	744720109	RAYMOND JAMES FRNL INC COM	940 0000 \$	0410001	0411001	28 819.44	-27,253.84	1,565.58 P
SLOF2013002	744720109	RAYMOND JAMES FRNL INC COM	200 0000 \$	0410001	0411001	6 131.60	-6,360.24	228.46 P
SLOF2013002	744720109	RAYMOND JAMES FRNL INC COM	1 000 0000 \$	0410001	0411001	30 658.98	31 758.30	1,099.32 P
SLOF2013002	744720109	RAYMOND JAMES FRNL INC COM	300 0000 \$	0410001	0411001	6 131.60	-6,301.46	169.64 P
SLOF2013002	744720109	RAYMOND JAMES FRNL INC COM	960 0000 \$	0410001	0411001	29 432.62	-31,239.87	1,806.45 P
SLOF2013002	744720109	RAYMOND JAMES FRNL INC COM	1 000 0000 \$	0410001	0411001	30 658.98	-30 824.60	163.62 P
SLOF2013002	744720109	RAYMOND JAMES FRNL INC COM	800 0000 \$	0410001	0411001	24 327.18	26,512.08	1,964.90 P
SLOF2013002	744720109	RAYMOND JAMES FRNL INC COM	100 0000 \$	0410001	0411001	3 063.19	2 899.56	164.33 P
SLOF2013002	03A0181	ARROW INTL INC COM	100 0000 \$	0411001	0417001	3 749.87	2,388.33	1,361.54 P
SLOF2013002	03A0181	ARROW INTL INC COM	30 0000 \$	0411001	0417001	1,307.59	823.41	484.18 P
SLOF2013002	125137109	CEC ENTMT INC COM	870 0000 \$	0411001	0417001	37 920.03	23 693.15	14,226.88 P
SLOF2013002	125137109	CEC ENTMT INC COM	100 0000 \$	0411001	0417001	4 431.09	2,723.35	1 697.74 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	7 687 0000 \$	0412001	0412001	7 687.00	7 687.00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	5 424 0000 \$	0412001	0412001	5 424.00	5 424.00	0 00 P
SLOF2013002	125137109	CEC ENTMT INC COM	900 0000 \$	0418001	0418001	38 733.17	24,510.15	14,223.02 P
SLOF2013002	125137109	CEC ENTMT INC COM	400 0000 \$	0418001	0418001	17 305.46	10 893.40	6 412.06 P
SLOF2013002	46163F105	INVESTMENT TECH GRP COM NEW	600 0000 \$	0413001	0413001	29 764.10	21 436.02	8 328.08 P
SLOF2013002	46163F105	INVESTMENT TECH GRP COM NEW	200 0000 \$	0413001	0413001	9 179.81	-7,580.24	1 799.57 P
SLOF2013002	46163F105	INVESTMENT TECH GRP COM NEW	100 0000 \$	0413001	0413001	4 589.91	3 726.71	863.20 P
SLOF2013002	46163F105	INVESTMENT TECH GRP COM NEW	300 0000 \$	0413001	0413001	13 769.72	11 074.14	2 695.58 P
SLOF2013002	46163F105	INVESTMENT TECH GRP COM NEW	112 0000 \$	0413001	0413001	4 389.91	3 572.67	817.24 P
SLOF2013002	125137109	CEC ENTMT INC COM	600 0000 \$	0419001	0419001	23 985.97	16 340.10	9 645.87 P
SLOF2013002	46163F105	INVESTMENT TECH GRP COM NEW	400 0000 \$	0419001	0419001	18 797.21	14 280.68	4 586.53 P
SLOF2013002	872443403	THQ INC	1 600 0000 \$	0417001	0417001	61 629.94	29 833.38	31 796.56 P
SLOF2013002	872443403	THQ INC	200 0000 \$	0417001	0420001	7 637.56	-4 776.66	2,860.90 P
SLOF2013002	125137109	CEC ENTMT INC COM	1 300 0000 \$	0417001	0420001	36 008.24	35 403.53	20 604.69 P
SLOF2013002	46163F105	INVESTMENT TECH GRP COM NEW	200 0000 \$	0418001	0418001	9 319.75	7 145.34	2,174.41 P
SLOF2013002	46163F105	INVESTMENT TECH GRP COM NEW	300 0000 \$	0418001	0418001	13 979.62	10 764.15	3,215.47 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	10 924 0000 \$	0417001	0417001	10 924.00	-10 924.00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	34 841 0000 \$	0417001	0417001	34 841.00	-34 841.00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	106 143 0000 \$	0418001	0418001	106 143.00	106 143.00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	187 503 0000 \$	0418001	0418001	185 503.00	185 503.00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	33 101 0000 \$	0418001	0418001	33 101.00	-33 101.00	0 00 P
SLOF2013002	00790K109	ADVANCE PCS COM	500 0000 \$	0423001	0423001	29 792.75	12,069.63	17,723.10 P
SLOF2013002	125137109	CEC ENTMT INC COM	500 0000 \$	0423001	0423001	24 746.97	-13 616.75	11 130.22 P
SLOF2013002	125137109	CEC ENTMT INC COM	900 0000 \$	0423001	0423001	4 949.39	-3 028.19	1 921.20 P
SLOF2013002	449295104	ICDS CORP	700 0000 \$	0419001	0419001	34 637.94	20 706.91	13 931.03 P
SLOF2013002	449295104	ICDS CORP	700 0000 \$	0419001	0420001	33 751.47	20 706.91	13 044.56 P
SLOF2013002	449295104	ICDS CORP	800 0000 \$	0420001	0420001	38 273.11	-23 727.52	14 545.59 P
SLOF2013002	449295104	ICDS CORP	100 0000 \$	0419001	0420001	4 835.65	3 506.23	1 329.40 P
SLOF2013002	449295104	ICDS CORP	1 100 0000 \$	0419001	0420001	33 192.13	-43 450.00	9 742.13 P
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	900 0000 \$	0419001	0420001	43 243.64	35 550.00	7 693.64 P
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	2 400 0000 \$	0419001	0420001	5 099.83	-4 220.52	879.31 P
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	1 000 0000 \$	0420001	0421001	29 617.17	25 323.12	4 294.05 P
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	500 0000 \$	0421001	0421001	12 340.49	11,287.50	1 052.99 P
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	400 0000 \$	0421001	0421001	6 198.14	5 633.63	564.49 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1 414 0000 \$	0421001	0421001	4 927.83	-4 506.92	420.91 P
SLOF2013002	670872100	O M GROUP INC COM	3 200 0000 \$	0424001	0424001	161 391.09	-104 560.00	0 00 P
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	300 0000 \$	0423001	0424001	3 625.34	3 380.19	245.15 P
SLOF2013002	874054109	TAKE-TWO INTERACTIVE SOFTWARE	200 0000 \$	0423001	0424001	2 416.90	2,119.14	297.76 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	11 123 0000 \$	0423001	0424001	11 123.00	11 123.00	0 00 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 0000 \$	0423001	0423001	11 474.78	3 590.74	7 884.04 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	100 0000 \$	0423001	0423001	5 737.39	1 814.50	3 922.89 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	900 0000 \$	0423001	0423001	51 634.50	-16 190.64	35 445.86 P
SLOF2013002	670872100	O M GROUP INC COM	1 200 0000 \$	0426001	0426001	61 041.96	-59,210.00	21 831.96 P
SLOF2013002	670872100	O M GROUP INC COM	500 0000 \$	0426001	0426001	24 879.17	16,337.50	8,541.67 P
SLOF2013002	872443403	THQ INC	1 800 0000 \$	0426001	0426001	64 321.85	-41,477.50	21 844.35 P
SLOF2013002	872443403	THQ INC	1 600 0000 \$	0426001	0426001	67 023.28	33 562.56	33 460.72 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	56 529 0000 \$	0426001	0426001	56 529.00	56 529.00	0 00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Account Description	01/23/01	04/25/01	04/26/01	173,818.00	173,818.00	0.00 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	01/23/01	04/25/01	04/26/01	173,818.00	173,818.00	0.00 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	03/27/01	04/25/01	04/26/01	1,759.00	1,759.00	0.00 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	03/28/01	04/25/01	04/26/01	35,340.00	35,340.00	0.00 P
SLOF2013002	APRIA HEALTHCARE GROUP INC	01/27/00	04/26/01	04/27/01	13,116.06	-9,562.10	3,553.96 P
SLOF2013002	O M GROUP INC COM	03/17/99	04/26/01	04/27/01	150,238.61	94,757.50	55,781.11 P
SLOF2013002	APRIA HEALTHCARE GROUP INC	01/27/00	04/27/01	05/02/01	2,447.91	1,912.42	733.49 P
SLOF2013002	APRIA HEALTHCARE GROUP INC	01/27/00	04/27/01	05/02/01	18,337.49	-13,384.94	4,952.55 P
SLOF2013002	IMRGLOBAL CORP COM	03/16/99	04/27/01	04/28/01	23,130.90	-23,130.90	11,279.95 P
SLOF2013002	O M GROUP INC COM	03/17/99	04/27/01	04/28/01	22,121.78	-4,818.49	12,960.78 P
SLOF2013002	O M GROUP INC COM	07/17/99	05/01/01	05/02/01	16,720.24	-9,802.50	20,193.22 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	07/28/01	05/01/01	05/02/01	24,523.00	-24,523.00	6,917.74 P
SLOF2013002	ADVANCE PCS COM	03/03/00	05/02/01	05/07/01	20,849.31	-8,207.36	12,361.95 P
SLOF2013002	ADVANCE PCS COM	03/03/00	05/07/01	05/07/01	21,779.27	-4,818.49	12,960.78 P
SLOF2013002	ADVANCE PCS COM	03/03/00	05/07/01	05/07/01	55,330.15	23,046.22	33,283.93 P
SLOF2013002	ADVANCE PCS COM	03/03/00	05/07/01	05/07/01	67,293.31	26,943.18	40,447.93 P
SLOF2013002	ADVANCE PCS COM	03/07/00	05/07/01	05/07/01	4,126.66	-1,912.50	4,214.16 P
SLOF2013002	EGL INC COM	11/01/00	05/07/01	05/07/01	42,651.57	55,065.06	12,406.49 P
SLOF2013002	EGL INC COM	11/01/00	05/07/01	05/07/01	11,819.60	15,662.35	3,842.75 P
SLOF2013002	EGL INC COM	11/02/00	05/07/01	05/07/01	23,695.21	-32,529.20	-8,829.99 P
SLOF2013002	EGL INC COM	11/02/00	05/07/01	05/07/01	9,479.68	-13,088.48	3,608.80 P
SLOF2013002	EGL INC COM	11/03/00	05/07/01	05/07/01	2,569.92	-1,229.80	869.18 P
SLOF2013002	O M GROUP INC COM	03/17/99	05/07/01	05/07/01	34,239.09	-22,872.50	15,636.59 P
SLOF2013002	O M GROUP INC COM	07/17/99	05/07/01	05/07/01	5,438.16	-3,267.50	2,170.66 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	07/28/01	05/07/01	05/07/01	29,871.00	-39,871.00	0.00 P
SLOF2013002	ARROW INTL INC COM	03/07/01	05/07/01	05/07/01	2,388.33	1,421.54 P	9,252.50 P
SLOF2013002	GROSS TIMBERS OIL CO COM	11/20/00	05/07/01	05/07/01	44,800.50	34,875.00	9,925.50 P
SLOF2013002	O M GROUP INC COM	03/17/99	05/07/01	05/07/01	27,478.38	16,337.50	11,141.88 P
SLOF2013002	VINTAGE PETE INC COM	03/16/99	05/07/01	05/07/01	104,524.98	-40,871.00	63,653.98 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	03/26/01	05/07/01	05/07/01	60,028.00	-60,028.00	0.00 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	03/26/01	05/07/01	05/07/01	86,948.00	-86,948.00	0.00 P
SLOF2013002	ADVANCE PCS COM	03/07/00	05/07/01	05/07/01	12,375.30	3,825.00	8,550.30 P
SLOF2013002	ADVANCE PCS COM	03/07/00	05/07/01	05/07/01	4,075.91	-40,162.50	87,412.65 P
SLOF2013002	ADVANCE PCS COM	09/03/00	05/07/01	05/07/01	1,420.75	4,654.26 P	4,654.26 P
SLOF2013002	AKORN INC	09/03/00	05/07/01	05/07/01	3,008.00	3,008.00	-2,181.03 P
SLOF2013002	AKORN INC	09/07/00	05/07/01	05/07/01	1,099.96	-4,050.00	-2,950.04 P
SLOF2013002	AKORN INC	09/07/00	05/07/01	05/07/01	6,498.94	-4,442.50	-4,792.54 P
SLOF2013002	AKORN INC	09/08/00	05/07/01	05/07/01	2,199.92	-9,283.56	7,083.44 P
SLOF2013002	AKORN INC	03/17/99	05/07/01	05/07/01	10,896.63	-4,535.00	4,261.65 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	03/23/00	05/07/01	05/07/01	42,653.48	11,567.59	29,845.89 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	03/24/00	05/07/01	05/07/01	6,007.64	-1,763.50	4,243.14 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	06/20/00	05/07/01	05/07/01	30,031.20	10,393.75	19,444.45 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	06/21/00	05/07/01	05/07/01	12,015.28	-4,233.50	7,777.78 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	06/22/00	05/07/01	05/07/01	72,091.68	25,703.52	46,388.16 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	06/23/00	05/07/01	05/07/01	12,015.28	-4,266.50	7,747.78 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	06/23/00	05/07/01	05/07/01	6,007.64	2,075.00	3,932.64 P
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	03/26/01	05/07/01	05/07/01	28,772.00	28,772.00	0.00 P
SLOF2013002	ADVANCE PCS COM	03/17/00	05/10/01	05/10/01	6,102.73	1,420.75	4,681.98 P
SLOF2013002	ADVANCE PCS COM	03/17/00	05/10/01	05/10/01	67,129.98	15,736.93	31,395.05 P
SLOF2013002	AKORN INC	09/03/00	05/10/01	05/10/01	2,071.09	-8,122.94	-6,051.85 P
SLOF2013002	O M GROUP INC COM	09/11/00	05/10/01	05/10/01	3,633.85	3,267.50	2,354.02 P
SLOF2013002	AKORN INC	09/11/00	05/10/01	05/10/01	1,185.80	-14,950.00	11,096.15 P
SLOF2013002	AKORN INC	09/12/00	05/10/01	05/10/01	2,401.90	-4,375.52	3,209.72 P
SLOF2013002	APRIA HEALTHCARE GROUP INC	01/27/00	05/10/01	05/10/01	2,401.90	-1,912.42	899.48 P
SLOF2013002	APRIA HEALTHCARE GROUP INC	01/27/00	05/10/01	05/10/01	5,519.15	-3,824.84	1,764.31 P
SLOF2013002	BOUYGIES OFFSHORE S A	12/26/00	05/10/01	05/10/01	10,175.66	-8,474.00	1,701.66 P
SLOF2013002	BOUYGIES OFFSHORE S A	09/03/00	05/10/01	05/10/01	22,895.23	19,902.78	2,902.45 P
SLOF2013002	BOUYGIES OFFSHORE S A	12/29/00	05/10/01	05/10/01	2,443.91	2,309.57	234.34 P
SLOF2013002	BOUYGIES OFFSHORE S A	03/03/01	05/10/01	05/10/01	7,631.74	-7,348.74	313.00 P
SLOF2013002	IMRGLOBAL CORP COM	03/17/99	05/09/01	05/09/01	3,747.87	-6,043.00	-2,297.13 P
SLOF2013002	IMRGLOBAL CORP COM	03/17/99	05/09/01	05/09/01	6,545.78	10,578.75	-4,032.97 P
SLOF2013002	O M GROUP INC COM	03/17/99	05/09/01	05/09/01	27,727.82	-16,337.50	11,390.32 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	06/23/00	05/08/01	05/08/01	5,989.80	2,075.00	3,914.80 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	06/23/00	05/08/01	05/08/01	17,969.40	-4,138.00	11,831.40 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	06/27/00	05/08/01	05/08/01	33,531.80	12,187.50	23,751.30 P
SLOF2013002	PHARMACEUTICAL PROD DEV INC	07/17/00	05/08/01	05/08/01	29,949.00	11,663.15	10,233.15 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	9941021802	SLO CLIENT CASH INVESTMENT TR	18,962,000	03/20/01	05/03/01	05/09/01	18,962.00	18,962.00	0.00	0.00	0.00	0.00
SLOF2013002	9941021802	SLO CLIENT CASH INVESTMENT TR	4,089,000	04/04/01	05/08/01	05/09/01	4,089.00	4,089.00	0.00	0.00	0.00	0.00
SLOF2013002	9941021802	SLO CLIENT CASH INVESTMENT TR	4,963,000	04/05/01	05/08/01	05/09/01	4,963.00	4,963.00	0.00	0.00	0.00	0.00
SLOF2013002	9941021802	SLO CLIENT CASH INVESTMENT TR	25,223,000	04/09/01	05/08/01	05/09/01	25,223.00	25,223.00	0.00	0.00	0.00	0.00
SLOF2013002	0049102102	ACTIVISION INC	3,200,000	07/16/99	03/17/99	05/14/01	63,345.13	3,233,000	38,210.17	3,233,000	38,210.17	3,233,000
SLOF2013002	0049102102	ACTIVISION INC	600,000	03/17/99	03/17/99	05/14/01	17,275.94	600,000	-6,835.00	600,000	-6,835.00	600,000
SLOF2013002	0049102102	ACTIVISION INC	300,000	03/17/99	03/17/99	05/14/01	8,626.21	300,000	3,427.50	300,000	3,427.50	300,000
SLOF2013002	07933106	APRIA HEALTHCARE GROUP INC	500,000	01/27/00	05/09/01	05/14/01	13,949.23	9,562.10	4,387.13	9,562.10	4,387.13	9,562.10
SLOF2013002	07933106	APRIA HEALTHCARE GROUP INC	800,000	01/27/00	05/09/01	05/14/01	23,307.09	13,299.36	7,007.73	13,299.36	7,007.73	13,299.36
SLOF2013002	221481105	COST PLUS INC CALIF	50,000	03/09/01	05/09/01	05/14/01	1,279.96	1,800.64	520.68	1,800.64	520.68	1,800.64
SLOF2013002	221481105	COST PLUS INC CALIF	3,310,000	03/09/01	05/09/01	05/14/01	83,737.13	39,964.00	25,793.13	39,964.00	25,793.13	39,964.00
SLOF2013002	433218106	IMRGLOBAL CORP COM	800,000	03/17/99	03/09/01	05/14/01	7,504.94	12,090.00	-4,585.06	12,090.00	-4,585.06	12,090.00
SLOF2013002	433218106	IMRGLOBAL CORP COM	700,000	03/17/99	03/09/01	05/14/01	6,332.13	10,578.75	-4,246.62	10,578.75	-4,246.62	10,578.75
SLOF2013002	670872106	O M GROUP INC COM	600,000	03/17/99	03/09/01	05/14/01	34,299.93	19,605.00	14,694.93	19,605.00	14,694.93	19,605.00
SLOF2013002	0049102102	ACTIVISION INC	1,500,000	03/17/99	03/09/01	05/14/01	45,955.16	17,137.50	28,817.66	17,137.50	28,817.66	17,137.50
SLOF2013002	0049102102	ACTIVISION INC	2,700,000	03/17/99	03/09/01	05/14/01	82,447.42	30,847.50	51,599.92	30,847.50	51,599.92	30,847.50
SLOF2013002	009721106	AKORN INC	200,000	09/12/00	03/10/01	05/15/01	611.36	2,337.76	-1,726.40	2,337.76	-1,726.40	2,337.76
SLOF2013002	009721106	AKORN INC	1,300,000	09/12/00	03/10/01	05/15/01	3,973.14	15,031.25	-11,058.11	15,031.25	-11,058.11	15,031.25
SLOF2013002	009721106	AKORN INC	1,300,000	09/13/00	03/10/01	05/15/01	3,973.14	15,074.28	-11,099.14	15,074.28	-11,099.14	15,074.28
SLOF2013002	377121101	MATTHEWS INTL CORP PA CL A	100,000	03/23/99	03/10/01	05/16/01	6,081.77	4,903.34	1,178.43	4,903.34	1,178.43	4,903.34
SLOF2013002	670872106	O M GROUP INC COM	300,000	03/17/99	03/10/01	05/16/01	33,377.65	18,951.50	14,426.15	18,951.50	14,426.15	18,951.50
SLOF2013002	694872100	PACIFIC SUNWEAR CALIF INC COM	100,000	03/16/99	03/10/01	05/16/01	2,013.43	2,134.59	121.16	2,134.59	121.16	2,134.59
SLOF2013002	694872100	PACIFIC SUNWEAR CALIF INC COM	600,000	03/16/99	03/10/01	05/16/01	16,079.46	17,076.69	-997.23	17,076.69	-997.23	17,076.69
SLOF2013002	009721106	AKORN INC	450,000	09/13/00	03/10/01	05/16/01	1,378.05	3,218.02	-1,839.97	3,218.02	-1,839.97	3,218.02
SLOF2013002	377121101	MATTHEWS INTL CORP PA CL A	120,000	03/23/99	03/10/01	05/16/01	4,088.11	3,260.90	799.21	3,260.90	799.21	3,260.90
SLOF2013002	694872100	PACIFIC SUNWEAR CALIF INC COM	600,000	04/16/99	03/10/01	05/16/01	20,340.57	17,550.00	2,790.57	17,550.00	2,790.57	17,550.00
SLOF2013002	377121101	MATTHEWS INTL CORP PA CL A	400,000	03/16/99	03/10/01	05/16/01	11,700.00	11,700.00	0.00	11,700.00	0.00	11,700.00
SLOF2013002	377121101	MATTHEWS INTL CORP PA CL A	500,000	04/16/99	03/10/01	05/16/01	30,510.86	16,991.50	13,519.36	16,991.50	13,519.36	16,991.50
SLOF2013002	670872106	O M GROUP INC COM	320,000	03/16/99	03/10/01	05/16/01	46,127.26	-49,095.50	-95,222.76	-49,095.50	-95,222.76	-49,095.50
SLOF2013002	694872100	PACIFIC SUNWEAR CALIF INC COM	800,000	03/16/99	03/10/01	05/16/01	16,278.89	-17,076.69	-798.80	-17,076.69	-798.80	-17,076.69
SLOF2013002	694872100	PACIFIC SUNWEAR CALIF INC COM	400,000	03/16/99	03/10/01	05/16/01	7,999.73	-8,338.35	-338.62	-8,338.35	-338.62	-8,338.35
SLOF2013002	694872100	PACIFIC SUNWEAR CALIF INC COM	200,000	03/16/99	03/10/01	05/16/01	3,951.30	-4,269.17	-317.87	-4,269.17	-317.87	-4,269.17
SLOF2013002	009721106	AKORN INC	300,000	09/13/00	03/10/01	05/16/01	1,564.69	-3,797.80	-2,233.11	-3,797.80	-2,233.11	-3,797.80
SLOF2013002	377121101	MATTHEWS INTL CORP PA CL A	720,000	04/16/99	03/10/01	05/16/01	24,407.18	31,060.00	3,247.18	31,060.00	3,247.18	31,060.00
SLOF2013002	377121101	MATTHEWS INTL CORP PA CL A	2,610,000	04/16/99	03/10/01	05/16/01	83,969.35	76,342.50	13,367.05	76,342.50	13,367.05	76,342.50
SLOF2013002	694872100	PACIFIC SUNWEAR CALIF INC COM	300,000	04/16/99	03/10/01	05/16/01	6,794.97	5,850.00	944.97	5,850.00	944.97	5,850.00
SLOF2013002	694872100	PACIFIC SUNWEAR CALIF INC COM	400,000	03/16/99	03/10/01	05/16/01	8,991.77	8,338.35	653.42	8,338.35	653.42	8,338.35
SLOF2013002	694872100	PACIFIC SUNWEAR CALIF INC COM	100,000	03/16/99	03/10/01	05/16/01	2,346.92	2,134.59	212.33	2,134.59	212.33	2,134.59
SLOF2013002	694872100	PACIFIC SUNWEAR CALIF INC COM	200,000	03/16/99	03/10/01	05/16/01	4,609.84	4,269.17	340.67	4,269.17	340.67	4,269.17
SLOF2013002	10000000	SLO CLIENT CASH INVESTMENT TR	1,000,000	03/16/99	03/10/01	05/16/01	22,666.00	22,666.00	0.00	22,666.00	0.00	22,666.00
SLOF2013002	360540000	SLO CLIENT CASH INVESTMENT TR	36,054,000	04/09/01	03/10/01	05/16/01	36,054.00	36,054.00	0.00	36,054.00	0.00	36,054.00
SLOF2013002	10000000	SLO CLIENT CASH INVESTMENT TR	1,000,000	09/13/00	03/10/01	05/16/01	1,625.00	11,625.00	10,000.00	11,625.00	10,000.00	11,625.00
SLOF2013002	221400000	SLO CLIENT CASH INVESTMENT TR	2,214,000	09/14/00	03/10/01	05/16/01	4,081.81	23,846.90	21,765.09	23,846.90	21,765.09	23,846.90
SLOF2013002	30000000	SLO CLIENT CASH INVESTMENT TR	300,000	01/27/00	03/10/01	05/16/01	3,299.79	-3,732.26	-2,562.53	-3,732.26	-2,562.53	-3,732.26
SLOF2013002	07933106	APRIA HEALTHCARE GROUP INC	14,000	09/13/00	03/10/01	05/16/01	170.15	147.89	147.89	147.89	0.00	147.89
SLOF2013002	042764100	ARROW INTL INC COM	100,000	03/19/99	03/10/01	05/16/01	3,799.87	-2,318.33	1,481.54	-2,318.33	1,481.54	-2,318.33
SLOF2013002	377121101	MATTHEWS INTL CORP PA CL A	720,000	04/16/99	03/10/01	05/16/01	23,583.48	21,060.00	4,523.48	21,060.00	4,523.48	21,060.00
SLOF2013002	7403HC106	QUICKSILVER INC COM	1,030,000	03/19/99	03/10/01	05/16/01	24,451.25	27,803.96	647.70	27,803.96	647.70	27,803.96
SLOF2013002	9941021802	SLO CLIENT CASH INVESTMENT TR	8,128,000	04/09/01	03/10/01	05/16/01	8,128.00	8,128.00	0.00	8,128.00	0.00	8,128.00
SLOF2013002	9941021802	SLO CLIENT CASH INVESTMENT TR	22,606,000	04/10/01	03/10/01	05/16/01	22,606.00	22,606.00	0.00	22,606.00	0.00	22,606.00
SLOF2013002	9941021802	SLO CLIENT CASH INVESTMENT TR	7,423,000	04/12/01	03/10/01	05/16/01	7,423.00	7,423.00	0.00	7,423.00	0.00	7,423.00
SLOF2013002	9941021802	SLO CLIENT CASH INVESTMENT TR	33,459,000	04/16/01	03/10/01	05/16/01	33,459.00	33,459.00	0.00	33,459.00	0.00	33,459.00
SLOF2013002	009721106	AKORN INC	116,000	09/13/00	03/10/01	05/16/01	300.92	2,360.39	1,939.67	2,360.39	1,939.67	2,360.39
SLOF2013002	009721106	AKORN INC	1,214,000	09/13/00	03/10/01	05/16/01	1,944.06	14,639.78	12,695.72	14,639.78	12,695.72	14,639.78

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	200 0000 S	04/16/99	05/18/01	05/19/01	7 097 02	-5 850 00	1 247 02 P
SLOF2013002	74838C106	QUIKSILVER INC COM	2,570 0000 S	03/19/99	05/18/01	05/19/01	70 023 22	-49,374 92	637 30 P
SLOF2013002	09728106	AKORN INC	300 0000 S	02/18/00	05/21/01	05/24/01	741 02	-6 037 80	5,296 78 P
SLOF2013002	22148105	COST PLUS INC CALIF	1,200 0000 S	02/28/00	05/21/01	05/22/01	33,898 35	21 479 64	14,519 91 P
SLOF2013002	22148105	COST PLUS INC CALIF	1,200 0000 S	02/28/00	05/21/01	05/22/01	36,013 79	21 479 64	14,534 13 P
SLOF2013002	57728101	MATTHEWS INTL CORP PA CL A	300 0000 S	04/16/99	05/21/01	05/22/01	10,595 64	-8 775 00	1 820 64 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	99 161 0000 S	04/16/01	05/21/01	05/22/01	99 161 00	99 161 00	0 00 P
SLOF2013002	004930202	ACTIVISION INC	1 600 0000 S	03/17/99	05/22/01	05/23/01	47,991 19	18,240 00	29 711 19 P
SLOF2013002	004930202	ACTIVISION INC	1,200 0000 S	03/17/99	05/22/01	05/23/01	35 837 20	13 710 00	22,147 20 P
SLOF2013002	009728106	AKORN INC	644 0000 S	06/18/00	05/22/01	05/23/01	782 15	-4 283 86	7,301 71 P
SLOF2013002	009728106	AKORN INC	500 0000 S	06/18/00	05/22/01	05/23/01	570 08	-5 968 75	5,398 67 P
SLOF2013002	009728106	AKORN INC	300 0000 S	06/19/00	05/22/01	05/23/01	370 08	-5 916 10	5,346 62 P
SLOF2013002	009728106	AKORN INC	1 164 0000 S	06/20/00	05/22/01	05/23/01	1,377 15	13 895 25	12,568 10 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	800 0000 S	07/17/00	05/23/01	05/24/01	17 923 07	-9,331 04	18,591 99 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	100 0000 S	07/17/00	05/23/01	05/24/01	3 490 38	1 170 63	2,319 75 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	100 0000 S	07/17/00	05/23/01	05/24/01	3 494 35	1 170 63	2,323 73 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 0000 S	07/17/00	05/23/01	05/24/01	7 084 42	-2,341 25	4,743 17 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	4 494 0000 S	04/16/01	05/23/01	05/24/01	4 494 00	-4 494 00	0 00 P
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	300 0000 S	04/16/99	05/23/01	05/24/01	10 616 64	8 775 00	1 841 64 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	300 0000 S	07/17/00	05/23/01	05/24/01	9 743 67	3,511 87	6,231 80 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 0000 S	07/17/00	05/23/01	05/24/01	6,231 24	2,341 25	4,179 99 P
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	300 0000 S	07/17/00	05/23/01	05/24/01	9 743 67	3,511 88	6,233 79 P
SLOF2013002	74838C106	QUIKSILVER INC COM	3 000 0000 S	03/19/99	05/24/01	05/25/01	84 762 16	10 982 40	3 779 76 P
SLOF2013002	74838C106	QUIKSILVER INC COM	400 0000 S	03/19/99	05/24/01	05/25/01	11,223 38	10 797 63	423 93 P
SLOF2013002	004930202	ACTIVISION INC	400 0000 S	03/17/99	05/24/01	05/25/01	13 486 35	-4,570 00	8 916 35 P
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	2,310 0000 S	04/16/99	05/24/01	05/25/01	79 018 97	-65,237 50	13,791 47 P
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	20 0000 S	04/16/99	05/24/01	05/25/01	708 17	383 00	123 17 P
SLOF2013002	74838C106	QUIKSILVER INC COM	3,200 0000 S	03/19/99	05/24/01	05/25/01	86,669 10	-46,381 23	287 88 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	19 772 0000 S	04/16/01	05/24/01	05/25/01	19 772 00	-19 772 00	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	3 111 0000 S	04/18/01	05/24/01	05/25/01	3 111 00	3 111 00	0 00 P
SLOF2013002	04930202	ACTIVISION INC	1 400 0000 S	03/17/99	05/25/01	05/26/01	46 808 83	-15 995 00	30 813 83 P
SLOF2013002	04930202	ACTIVISION INC	300 0000 S	03/19/99	05/25/01	05/26/01	19 000 71	-11 941 63	7 059 06 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/19/99	05/26/01	05/27/01	3 799 87	-2,383 33	1 411 54 P
SLOF2013002	042764100	ARROW INTL INC COM	500 0000 S	03/19/99	05/26/01	05/27/01	3 799 87	-2,383 33	1 411 54 P
SLOF2013002	703906105	PEGASUS SOLUTIONS INC COM	100 0000 S	03/19/99	05/26/01	05/27/01	5 952 50	-6 041 67	-49 17 P
SLOF2013002	703906105	PEGASUS SOLUTIONS INC COM	430 0000 S	03/19/99	05/26/01	05/27/01	3 032 77	-5 195 83	-113 06 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/19/99	05/26/01	05/27/01	3 799 87	-2,383 33	1 411 54 P
SLOF2013002	703906105	PEGASUS SOLUTIONS INC COM	1,520 0000 S	03/19/99	05/26/01	05/27/01	17,357 09	18,368 66	-409 37 P
SLOF2013002	703906105	PEGASUS SOLUTIONS INC COM	2,550 0000 S	03/19/99	05/26/01	05/27/01	29 434 32	77 109 96	-47 653 64 P
SLOF2013002	703906105	PEGASUS SOLUTIONS INC COM	150 0000 S	03/19/99	05/26/01	05/27/01	1 732 61	-3 821 88	-2 089 27 P
SLOF2013002	703906105	PEGASUS SOLUTIONS INC COM	4 000 0000 S	03/19/99	05/26/01	05/27/01	46,202 86	72,388 00	27 183 14 P
SLOF2013002	703906105	PEGASUS SOLUTIONS INC COM	1 650 0000 S	03/19/99	05/26/01	05/27/01	12,128 25	15 881 25	3 753 00 P
SLOF2013002	703906105	PEGASUS SOLUTIONS INC COM	1 000 0000 S	03/19/99	05/26/01	05/27/01	11 613 41	15 123 00	3,511 39 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	83 423 2500 S	04/18/01	06/02/01	06/02/01	83 423 25	-49 422 23	0 00 P
SLOF2013002	004930202	ACTIVISION INC	440 0000 S	03/17/99	06/04/01	06/04/01	13,333 48	-5 027 00	10,306 48 P
SLOF2013002	004930202	ACTIVISION INC	100 0000 S	03/17/99	06/04/01	06/04/01	3 497 88	1,142 50	2,355 38 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/17/99	06/04/01	06/04/01	3 812 12	-2,318 33	1 423 79 P
SLOF2013002	042764100	ARROW INTL INC COM	400 0000 S	03/17/99	06/04/01	06/04/01	8,578 97	10,797 63	1 818 68 P
SLOF2013002	872443403	THQ INC	710 0000 S	07/30/99	06/04/01	06/05/01	35 723 22	13,238 57	22,486 65 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	5 171 3100 S	04/18/01	06/04/01	06/05/01	5 171 31	5 171 31	0 00 P
SLOF2013002	004930202	ACTIVISION INC	300 0000 S	03/17/99	06/04/01	06/05/01	17 661 51	-5 712 50	11 949 01 P
SLOF2013002	004930202	ACTIVISION INC	360 0000 S	03/17/99	06/04/01	06/05/01	19 738 50	-6,398 00	13,340 50 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/17/99	06/05/01	06/06/01	3 331 50	-1 142 50	2,190 00 P
SLOF2013002	22148105	COST PLUS INC CALIF	100 0000 S	03/19/99	06/05/01	06/06/01	3 799 87	-2,383 33	1 411 54 P
SLOF2013002	22148105	COST PLUS INC CALIF	100 0000 S	03/19/99	06/05/01	06/06/01	3 023 52	1 789 87	1,233 55 P
SLOF2013002	74838C106	QUIKSILVER INC COM	400 0000 S	03/19/99	06/05/01	06/06/01	8 770 34	-10 797 63	-2,018 31 P
SLOF2013002	872443403	THQ INC	190 0000 S	07/30/99	06/05/01	06/06/01	3,542 71	3,542 71	6 046 27 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	24 227 4400 S	04/18/01	06/06/01	06/06/01	24 227 44	24 227 44	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	46 483 0000 S	04/19/01	06/06/01	06/06/01	46 483 00	-46 483 00	0 00 P
SLOF2013002	042764100	ARROW INTL INC COM	140 182 4700 S	04/24/01	06/06/01	06/06/01	140 182 47	140 182 47	0 00 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/19/99	06/11/01	06/11/01	3 799 87	-2,383 33	1 411 54 P
SLOF2013002	74838C106	QUIKSILVER INC COM	800 0000 S	03/19/99	06/06/01	06/07/01	17 654 52	21,595 31	3 940 79 P
SLOF2013002	432121W106	IMRGLOBAL CORP COM	2 100 0000 S	03/17/99	06/08/01	06/08/01	18,964 67	31 736 23	12 771 38 P
SLOF2013002	432121W106	IMRGLOBAL CORP COM	100 0000 S	03/17/99	06/08/01	06/08/01	906 96	1,511 23	-604 29 P
SLOF2013002	394901100	MICROS SYS INC COM	200 0000 S	03/17/99	06/08/01	06/08/01	4 181 46	5 760 00	-1 378 54 P
SLOF2013002	394901100	MICROS SYS INC COM	190 0000 S	03/17/99	06/08/01	06/08/01	3,995 56	5 472 00	-1 476 44 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623677

SLOF2013002	0608101	03/17/99	600 0000 S	06/13/01	22,351.54	-6,855.54	16,500.54 P
SLOF2013002	0608101	10/04/00	1 900 0000 S	06/09/01	2,582.58	22,390.92	19 008.35 P
SLOF2013002	0608101	03/17/99	3 600 0000 S	06/09/01	32,270.40	54 405.00	22,134.60 P
SLOF2013002	0608101	03/17/99	100 0000 S	06/09/01	891.97	1,311.25	-412.28 P
SLOF2013002	0608101	10/17/00	1 400 0000 S	06/09/01	36,895.76	-28,203.66	8 692.10 P
SLOF2013002	0608101	10/17/00	720 0000 S	06/09/01	18 896.27	-4,504.74	4,391.53 P
SLOF2013002	0608101	10/17/00	424 0000 S	06/09/01	11 127.81	-8 441.04	2,486.77 P
SLOF2013002	0608101	10/18/00	371 0000 S	06/09/01	9 736.83	-7,213.71	2,523.12 P
SLOF2013002	0608101	10/19/00	1 060 0000 S	06/09/01	27,819.51	22,848.00	4,971.51 P
SLOF2013002	0608101	07/20/99	600 0000 S	06/09/01	11,887.52	11,887.52	21 064.64 P
SLOF2013002	0608101	03/17/99	400 0000 S	06/14/01	15 464.76	-4,570.00	10 894.76 P
SLOF2013002	0608101	03/22/99	100 0000 S	06/14/01	3 809.87	2,401.88	1 407.99 P
SLOF2013002	0608101	10/04/00	700 0000 S	06/12/01	804.97	8,249.29	7 444.32 P
SLOF2013002	0608101	04/02/00	2 800 0000 S	06/12/01	3 133.89	32,997.16	29 863.27 P
SLOF2013002	0608101	08/02/99	400 0000 S	06/12/01	22,041.42	7 600.00	14 441.42 P
SLOF2013002	0608101	08/02/99	100 0000 S	06/12/01	1 900.00	3,597.91	2,597.91 P
SLOF2013002	0608101	03/17/99	300 0000 S	06/13/01	11,977.10	3 427.50	8 549.60 P
SLOF2013002	0608101	03/17/99	500 0000 S	06/13/01	19,984.83	5 712.50	14,272.33 P
SLOF2013002	0608101	10/04/00	520 0000 S	06/13/01	583.26	-6 128.04	-5,544.78 P
SLOF2013002	0608101	10/05/00	1 005 0000 S	06/13/01	1 458.16	15 057.25	-13,599.09 P
SLOF2013002	0608101	10/05/00	210 0000 S	06/13/01	314.07	3,277.26	-2 963.19 P
SLOF2013002	0608101	10/05/00	300 0000 S	06/13/01	4,274.25	-4 342.16	-4 067.91 P
SLOF2013002	0608101	04/24/01	24,331,5300 S	06/13/01	24,331.53	24,331.53	0 00 P
SLOF2013002	0608101	04/26/01	50 664 9600 S	06/13/01	50 664.96	50 664.96	0 00 P
SLOF2013002	0608101	03/22/99	1 000 0000 S	06/13/01	3 799.87	-2,401.88	1,397.99 P
SLOF2013002	0608101	10/05/00	1 600 0000 S	06/14/01	1,149.96	11,704.50	-10,554.54 P
SLOF2013002	0608101	10/05/00	520 0000 S	06/14/01	599.69	4 086.34	3 486.65 P
SLOF2013002	0608101	10/06/00	1 310 0000 S	06/14/01	1,822.15	17 623.85	-15 803.70 P
SLOF2013002	0608101	10/06/00	200 0000 S	06/14/01	2,851.26	-5,561.44	-2,710.18 P
SLOF2013002	0608101	10/06/00	1 200 0000 S	06/15/01	1,283.95	13,186.72	-11 902.77 P
SLOF2013002	0608101	03/07/00	700 0000 S	06/15/01	1,007.96	17 153.57	-16 145.61 P
SLOF2013002	0608101	10/05/00	100 0000 S	06/15/01	1 404.36	2 780.72	1,376.36 P
SLOF2013002	0608101	04/26/01	2,915,1100 S	06/15/01	2,915.11	7,908.92	0 00 P
SLOF2013002	0608101	10/06/00	700 0000 S	06/16/01	743.37	7 608.92	7 852.55 P
SLOF2013002	0608101	10/09/00	700 0000 S	06/16/01	3,556.09	7 481.25	3,925.16 P
SLOF2013002	0608101	10/05/00	2 000 0000 S	06/16/01	10 160.26	-22,253.80	12,093.54 P
SLOF2013002	0608101	10/06/00	4 400 0000 S	06/16/01	22,932.57	-47,238.84	24 886.27 P
SLOF2013002	0608101	10/06/00	700 0000 S	06/16/01	7 472.41	3,916.09	3,917.32 P
SLOF2013002	0608101	03/07/00	2 300 0000 S	06/16/01	3,142.64	-61 162.75	-51 020.11 P
SLOF2013002	0608101	10/05/00	100 0000 S	06/16/01	1,394.00	2 780.72	-1,386.72 P
SLOF2013002	0608101	03/07/00	1 100 0000 S	06/19/01	1,374.93	26,911.61	25,536.68 P
SLOF2013002	0608101	10/05/00	100 0000 S	06/19/01	1,365.95	2 780.72	1 414.77 P
SLOF2013002	0608101	04/26/01	20,218 8400 S	06/19/01	20,218.84	-20,318.84	0 00 P
SLOF2013002	0608101	09/03/00	600 0000 S	06/22/01	35 130.82	24,225.52	10,905.30 P
SLOF2013002	0608101	03/16/99	600 0000 S	06/22/01	15 743.47	-9 495.00	6,248.47 P
SLOF2013002	0608101	10/09/00	210 0000 S	06/20/01	327.53	2,419.75	2,092.22 P
SLOF2013002	0608101	10/06/00	1 006 0000 S	06/20/01	1,256.37	14 167.61	12,911.24 P
SLOF2013002	0608101	10/06/00	900 0000 S	06/20/01	1,286.04	14 927.02	13,540.98 P
SLOF2013002	0608101	03/07/00	900 0000 S	06/20/01	1 163.21	22,018.50	20 855.38 P
SLOF2013002	0608101	03/17/00	600 0000 S	06/20/01	775.47	12,600.00	-11 824.53 P
SLOF2013002	0608101	03/21/00	300 0000 S	06/20/01	1 680.19	29 097.44	27 417.43 P
SLOF2013002	0608101	03/21/00	500 0000 S	06/20/01	646.23	10 000.00	9,353.77 P
SLOF2013002	0608101	03/22/00	600 0000 S	06/20/01	775.47	12,322.50	11,547.03 P
SLOF2013002	0608101	03/22/00	1 000 0000 S	06/20/01	1,292.46	20,537.50	-19,245.04 P
SLOF2013002	0608101	03/23/00	300 0000 S	06/20/01	387.74	-6,273.72	-5 885.98 P
SLOF2013002	0608101	03/23/00	100 0000 S	06/20/01	129.25	2,083.25	1,954.00 P
SLOF2013002	0608101	03/23/00	300 0000 S	06/20/01	387.74	-6,249.75	-5 862.01 P
SLOF2013002	0608101	03/23/00	300 0000 S	06/20/01	317.74	-6,273.72	-5 956.98 P
SLOF2013002	0608101	03/27/00	200 0000 S	06/20/01	238.49	-4 945.30	-4 686.81 P
SLOF2013002	0608101	03/27/00	200 0000 S	06/20/01	258.49	-4 945.30	-4 686.81 P
SLOF2013002	0608101	03/28/00	200 0000 S	06/20/01	258.49	-4 635.26	-4,376.77 P
SLOF2013002	0608101	03/28/00	100 0000 S	06/20/01	129.25	2,317.63	2,188.38 P
SLOF2013002	0608101	03/29/00	400 0000 S	06/20/01	516.99	8 625.00	8 108.02 P
SLOF2013002	0608101	03/29/00	100 0000 S	06/20/01	128.99	2,156.25	2,027.26 P
SLOF2013002	0608101	03/29/00	400 0000 S	06/20/01	515.96	-8 625.00	-8 109.02 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	743477101	PROSOFTTRAINING COM	900 0000 S	0903000	06/19/01	06/20/01	1 160 95	12 018 78	10 837 83 P
SLOF2013002	815541108	THREE-FIVE SYS INC	1 300 0000 S	1003000	06/19/01	06/20/01	17 016 43	-36 149 34	19 131 93 P
SLOF2013002	815541108	THREE-FIVE SYS INC	100 0000 S	1005000	06/19/01	06/20/01	1 315 74	2 780 72	1 464 98 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	32 063 7100 S	04/26/01	06/19/01	06/20/01	32 063 71	-32 063 71	0 00 P
SLOF2013002	191294105	COLLE KENNETH PRODTNS INC CL A	300 0000 S	03/16/99	06/20/01	06/23/01	7 783 84	-4 747 50	3 036 34 P
SLOF2013002	191294105	COLLE KENNETH PRODTNS INC CL A	300 0000 S	03/16/99	06/20/01	06/23/01	12 900 86	-7 912 50	4 993 36 P
SLOF2013002	743477101	PROSOFTTRAINING COM	2 100 0000 S	0903000	06/20/01	06/21/01	2 121 46	28 043 82	-25 222 36 P
SLOF2013002	872443403	THO INC	200 0000 S	08/02/99	06/20/01	06/21/01	11 249 14	-3 800 00	7 449 14 P
SLOF2013002	872443403	THO INC	300 0000 S	08/02/99	06/20/01	06/21/01	16 799 44	-5 700 00	11 099 44 P
SLOF2013002	815541108	THREE-FIVE SYS INC	300 0000 S	1003000	06/20/01	06/21/01	3 902 86	-8 342 16	-4 439 30 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	7 574 6500 S	04/26/01	06/20/01	06/21/01	7 574 65	-7 574 65	0 00 P
SLOF2013002	064930202	ACTIVISION INC	1 000 0000 S	03/17/99	06/21/01	06/26/01	36 888 06	-11 425 00	25 463 06 P
SLOF2013002	191294105	COLLE KENNETH PRODTNS INC CL A	600 0000 S	03/16/99	06/21/01	06/26/01	13 017 73	-9 495 00	3 522 73 P
SLOF2013002	290151109	ELOYALTY CORP COM	100 0000 S	1009000	06/21/01	06/22/01	90 99	-1 082 50	-991 51 P
SLOF2013002	628181802	NCO GROUP INC	1 700 0000 S	02/28/00	06/21/01	06/22/01	50 827 96	-40 587 50	10 240 46 P
SLOF2013002	743477101	PROSOFTTRAINING COM	900 0000 S	0903000	06/21/01	06/22/01	1 105 61	-12 018 78	10 913 17 P
SLOF2013002	743477101	PROSOFTTRAINING COM	1 300 0000 S	0906000	06/21/01	06/22/01	1 842 69	-19 833 40	17 992 71 P
SLOF2013002	743477101	PROSOFTTRAINING COM	2 400 0000 S	12/15/00	06/21/01	06/22/01	2 548 30	-26 700 00	23 751 70 P
SLOF2013002	815541108	THREE-FIVE SYS INC	100 0000 S	1003000	06/21/01	06/22/01	1 344 43	-2 780 72	-1 436 27 P
SLOF2013002	815541108	THREE-FIVE SYS INC	100 0000 S	1003000	06/21/01	06/22/01	1 391 93	-2 780 72	-1 388 77 P
SLOF2013002	815541108	THREE-FIVE SYS INC	300 0000 S	1003000	06/21/01	06/22/01	4 027 48	-8 342 16	-4 314 68 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	22 219 7700 S	04/26/01	06/21/01	06/22/01	22 219 77	-22 219 77	0 00 P
SLOF2013002	N22717107	CORE LABORATORIES N V	400 0000 S	07/21/99	06/22/01	06/27/01	8 233 96	-10 028 84	-1 792 88 P
SLOF2013002	N22717107	CORE LABORATORIES N V	100 0000 S	03/19/99	06/22/01	06/27/01	2 145 96	-2 518 13	-440 17 P
SLOF2013002	N22717107	CORE LABORATORIES N V	300 0000 S	03/23/99	06/22/01	06/27/01	10 729 79	-12 536 05	-1 806 26 P
SLOF2013002	191294105	COLLE KENNETH PRODTNS INC CL A	1 400 0000 S	03/16/99	06/22/01	06/27/01	26 616 89	-22 153 00	4 463 89 P
SLOF2013002	191294105	COLLE KENNETH PRODTNS INC CL A	450 0000 S	03/16/99	06/22/01	06/27/01	8 555 43	-4 439 75	115 68 P
SLOF2013002	191294105	COLLE KENNETH PRODTNS INC CL A	1 100 0000 S	03/16/99	06/22/01	06/27/01	20 789 30	-17 407 50	3 381 80 P
SLOF2013002	191294105	COLLE KENNETH PRODTNS INC CL A	200 0000 S	03/16/99	06/22/01	06/27/01	3 779 87	3 165 00	614 87 P
SLOF2013002	290151109	ELOYALTY CORP COM	1 000 0000 S	1009000	06/22/01	06/27/01	3 792 35	3 165 00	627 35 P
SLOF2013002	628181802	NCO GROUP INC	400 0000 S	02/28/00	06/22/01	06/27/01	11 807 50	11 807 50	0 00 P
SLOF2013002	628181802	NCO GROUP INC	400 0000 S	02/28/00	06/22/01	06/27/01	11 832 12	9 580 00	2 252 12 P
SLOF2013002	628181802	NCO GROUP INC	400 0000 S	02/29/00	06/22/01	06/27/01	11 832 12	-9 575 00	-2 277 12 P
SLOF2013002	743477101	PROSOFTTRAINING COM	900 0000 S	12/15/00	06/23/01	06/28/01	1 091 93	-10 012 50	-8 920 57 P
SLOF2013002	743477101	PROSOFTTRAINING COM	200 0000 S	12/15/00	06/23/01	06/28/01	242 65	2 210 26	1 967 61 P
SLOF2013002	92343107	VERITAS DGC INC COM	100 0000 S	1021000	06/23/01	06/28/01	3 009 39	2 658 00	351 39 P
SLOF2013002	92343107	VERITAS DGC INC COM	1 600 0000 S	1021000	06/23/01	06/28/01	47 920 47	-41 996 00	5 924 47 P
SLOF2013002	92343107	VERITAS DGC INC COM	300 0000 S	1025000	06/23/01	06/28/01	14 944 50	-13 123 75	1 820 75 P
SLOF2013002	N22717107	CORE LABORATORIES N V	300 0000 S	07/21/99	06/23/01	06/28/01	6 158 88	7 521 63	1 362 75 P
SLOF2013002	N22717107	CORE LABORATORIES N V	100 0000 S	07/22/99	06/23/01	06/28/01	3 799 87	2 401 88	1 397 99 P
SLOF2013002	042764100	ARROW INTL INC COM	800 0000 S	09/05/00	06/23/01	06/28/01	35 023 12	74 223 52	11 397 61 P
SLOF2013002	125137109	CEC ENTMT INC COM	400 0000 S	09/05/00	06/23/01	06/28/01	17 793 40	12 112 74	5 682 64 P
SLOF2013002	125137109	CEC ENTMT INC COM	400 0000 S	09/05/00	06/23/01	06/28/01	22 217 26	-15 140 95	7 076 31 P
SLOF2013002	125137109	CEC ENTMT INC COM	100 0000 S	12/27/00	06/23/01	06/28/01	4 443 45	3 331 00	1 112 45 P
SLOF2013002	628181802	NCO GROUP INC	400 0000 S	02/29/00	06/23/01	06/28/01	11 519 40	-9 575 00	2 344 60 P
SLOF2013002	628181802	NCO GROUP INC	100 0000 S	03/02/00	06/23/01	06/28/01	2 979 90	2 518 25	471 65 P
SLOF2013002	628181802	NCO GROUP INC	300 0000 S	03/02/00	06/23/01	06/28/01	14 899 50	12 928 15	1 971 35 P
SLOF2013002	628181802	NCO GROUP INC	200 0000 S	03/02/00	06/23/01	06/28/01	5 396 66	5 171 26	813 40 P
SLOF2013002	743477101	PROSOFTTRAINING COM	300 0000 S	12/15/00	06/23/01	06/28/01	3 315 39	3 315 39	-2 938 41 P
SLOF2013002	743477101	PROSOFTTRAINING COM	300 0000 S	12/15/00	06/23/01	06/28/01	3 673 34	3 315 39	2 948 03 P
SLOF2013002	743477101	PROSOFTTRAINING COM	200 0000 S	12/18/00	06/23/01	06/28/01	2 64 89	2 241 50	1 996 61 P
SLOF2013002	743477101	PROSOFTTRAINING COM	2 100 0000 S	12/21/00	06/23/01	06/28/01	2 571 36	23 883 50	21 316 14 P
SLOF2013002	743477101	PROSOFTTRAINING COM	400 0000 S	12/19/00	06/23/01	06/28/01	489 78	-4 593 52	-4 103 74 P
SLOF2013002	743477101	PROSOFTTRAINING COM	1 340 0000 S	10/23/00	06/23/01	06/28/01	1 663 26	15 497 67	13 793 91 P
SLOF2013002	600 0000 S	PROSOFTTRAINING COM	400 0000 S	12/20/00	06/23/01	06/28/01	734 64	-6 383 14	5 650 46 P
SLOF2013002	2 340 0000 S	PROSOFTTRAINING COM	2 340 0000 S	12/20/00	06/23/01	06/28/01	2 683 23	-23 155 00	22 289 77 P
SLOF2013002	92343107	VERITAS DGC INC COM	300 0000 S	10/23/00	06/23/01	06/28/01	9 069 59	7 874 25	1 195 34 P
SLOF2013002	92343107	VERITAS DGC INC COM	900 0000 S	10/23/00	06/23/01	06/28/01	26 939 01	-23 622 75	3 366 26 P
SLOF2013002	N22717107	CORE LABORATORIES N V	200 0000 S	03/22/99	06/26/01	06/29/01	4 107 36	5 014 42	906 86 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	03/22/99	06/26/01	06/29/01	3 799 87	2 401 88	1 397 99 P
SLOF2013002	290151109	ELOYALTY CORP COM	430 0000 S	10/10/00	06/26/01	06/27/01	388 09	-4 261 77	3 973 68 P
SLOF2013002	290151109	ELOYALTY CORP COM	270 0000 S	10/09/00	06/26/01	06/27/01	180 89	2 922 75	2 741 86 P
SLOF2013002	92343107	VERITAS DGC INC COM	1 200 0000 S	10/23/00	06/26/01	06/27/01	39 637 31	-34 121 75	5 533 76 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	112 5600 S	04/26/01	06/26/01	06/27/01	112 56	0 00 P	0 00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	21,159,000 \$	04/27/01	06/26/01	06/27/01	23,159,000	23,159,000	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6,702,750 \$	04/27/01	06/26/01	06/27/01	6,702,750	6,702,750	0.00 P
SLOF2013002	N22711107	CORE LABORATORIES N V	300,000 \$	03/22/99	06/27/01	07/02/01	4,067.18	-5,014.42	947.24 P
SLOF2013002	N22711107	CORE LABORATORIES N V	100,000 \$	03/22/99	06/27/01	07/02/01	2,032.69	2,507.21	-474.52 P
SLOF2013002	043764100	ARROW INTL INC COM	300,000 \$	03/22/99	06/27/01	07/02/01	11,654.61	7,205.64	4,448.97 P
SLOF2013002	290151109	ELOYALTY CORP COM	700,000 \$	10/10/00	06/27/01	07/02/01	543.48	-6,937.77	-6,395.29 P
SLOF2013002	290151109	ELOYALTY CORP COM	2,800,000 \$	10/10/00	06/27/01	07/02/01	2,071.09	37,751.08	25,672.99 P
SLOF2013002	924393107	VERITAS DGC INC COM	100,000 \$	10/23/00	06/27/01	06/28/01	3,034.69	2,624.75	409.94 P
SLOF2013002	N22711107	CORE LABORATORIES N V	200,000 \$	03/22/99	06/27/01	07/02/01	3,913.82	5,014.42	1,078.60 P
SLOF2013002	043764100	ARROW INTL INC COM	100,000 \$	03/22/99	06/27/01	07/02/01	3,899.87	2,401.88	1,497.99 P
SLOF2013002	290151109	ELOYALTY CORP COM	2,700,000 \$	10/10/00	06/27/01	06/29/01	2,466.91	2,676.00	2,429.09 P
SLOF2013002	290151109	ELOYALTY CORP COM	300,000 \$	03/22/99	06/27/01	07/02/01	3,896.99	38,267.31	-25,771.02 P
SLOF2013002	N22711107	CORE LABORATORIES N V	200,000 \$	03/22/99	06/27/01	07/02/01	3,813.87	5,014.42	1,178.55 P
SLOF2013002	N22711107	CORE LABORATORIES N V	100,000 \$	03/22/99	06/27/01	07/02/01	1,922.85	2,507.21	584.36 P
SLOF2013002	290151109	ELOYALTY CORP COM	1,100,000 \$	10/10/00	06/27/01	06/30/01	1,022.41	-11,389.84	10,367.43 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	67,221,110 \$	04/30/01	06/29/01	06/30/01	67,221.11	-67,221.11	0.00 P
SLOF2013002	07332103	AMERICAN MGMT SYS INC COM	100,000 \$	01/24/01	07/02/01	07/06/01	2,325.92	2,309.21	16.71 P
SLOF2013002	07332103	AMERICAN MGMT SYS INC COM	100,000 \$	01/24/01	07/02/01	07/06/01	2,309.92	2,309.21	-9.29 P
SLOF2013002	727493108	PLANTRONICS INC	5,900,000 \$	03/16/99	07/02/01	07/03/01	137,915.73	-126,567.00	11,408.73 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	40,831,260 \$	04/30/01	07/02/01	07/03/01	40,831.26	-40,831.26	0.00 P
SLOF2013002	07332103	AMERICAN MGMT SYS INC COM	300,000 \$	01/24/01	07/02/01	07/09/01	6,532.80	-6,927.63	374.83 P
SLOF2013002	07332103	AMERICAN MGMT SYS INC COM	400,000 \$	01/24/01	07/02/01	07/09/01	8,741.94	-9,236.84	-494.90 P
SLOF2013002	290151109	ELOYALTY CORP COM	700,000 \$	10/10/00	07/02/01	07/03/01	559.99	7,248.08	-6,688.10 P
SLOF2013002	623567107	MULTEX SYS INC COM	1,800,000 \$	03/14/01	07/02/01	07/04/01	16,523.45	-37,560.00	-21,036.55 P
SLOF2013002	623567107	MULTEX SYS INC COM	1,100,000 \$	03/14/01	07/02/01	07/04/01	10,097.66	-16,705.50	-6,605.84 P
SLOF2013002	623567107	MULTEX SYS INC COM	100,000 \$	05/10/01	07/02/01	07/04/01	1,000.47	528.53 P	0.00 P
SLOF2013002	623567107	MULTEX SYS INC COM	1,100,000 \$	03/10/01	07/02/01	07/04/01	11,005.12	16,929.00	5,923.88 P
SLOF2013002	623567107	MULTEX SYS INC COM	300,000 \$	03/10/01	07/02/01	07/04/01	2,809.26	-4,617.00	-1,807.74 P
SLOF2013002	623567107	MULTEX SYS INC COM	800,000 \$	03/11/01	07/02/01	07/04/01	7,491.55	12,195.04	-4,701.69 P
SLOF2013002	623567107	MULTEX SYS INC COM	100,000 \$	03/14/01	07/02/01	07/04/01	916.42	1,570.00	653.58 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	36,300,810 \$	04/30/01	07/02/01	07/04/01	36,300.88	36,300.88	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	13,405,020 \$	03/07/01	07/02/01	07/04/01	13,405.02	13,405.02	0.00 P
SLOF2013002	07332103	AMERICAN MGMT SYS INC COM	100,000 \$	01/24/01	07/02/01	07/05/01	2,149.92	2,309.21	-159.29 P
SLOF2013002	623567107	MULTEX SYS INC COM	800,000 \$	10/10/00	07/02/01	07/05/01	81.08	1,035.44	-954.36 P
SLOF2013002	623567107	MULTEX SYS INC COM	800,000 \$	11/29/00	07/02/01	07/05/01	648.61	-4,388.00	-3,739.39 P
SLOF2013002	623567107	MULTEX SYS INC COM	300,000 \$	03/14/01	07/02/01	07/05/01	2,244.32	-4,535.50	-2,291.18 P
SLOF2013002	87443400	THQ INC	300,000 \$	08/02/99	07/02/01	07/05/01	17,204.48	5,700.00	11,504.48 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6,455,000 \$	03/07/01	07/02/01	07/05/01	6,455.00	-6,455.00	0.00 P
SLOF2013002	290151109	ELOYALTY CORP COM	200,000 \$	11/29/00	07/02/01	07/05/01	159.99	1,097.00	937.01 P
SLOF2013002	562750109	MANHATTAN ASSocs INC COM	1,300,000 \$	03/28/00	07/02/01	07/05/01	44,468.01	38,335.18	6,132.83 P
SLOF2013002	562750109	MANHATTAN ASSocs INC COM	400,000 \$	03/29/00	07/02/01	07/05/01	13,682.46	12,921.56	760.90 P
SLOF2013002	562750109	MANHATTAN ASSocs INC COM	100,000 \$	03/29/00	07/02/01	07/05/01	3,381.38	3,230.39	150.99 P
SLOF2013002	623567107	MULTEX SYS INC COM	200,000 \$	03/14/01	07/02/01	07/05/01	1,317.55	-3,037.00	-1,649.65 P
SLOF2013002	87443400	THQ INC	500,000 \$	08/02/99	07/02/01	07/05/01	28,202.15	-9,500.00	18,702.15 P
SLOF2013002	290151109	ELOYALTY CORP COM	900,000 \$	11/29/00	07/02/01	07/05/01	725.19	-4,936.50	-4,211.31 P
SLOF2013002	623567107	MULTEX SYS INC COM	200,000 \$	03/14/01	07/02/01	07/05/01	1,233.95	3,037.00	1,803.05 P
SLOF2013002	87443400	APRIA HEALTHCARE GROUP INC	800,000 \$	07/18/00	07/13/01	07/13/01	22,586.92	-15,373.56	7,013.56 P
SLOF2013002	07933108	APRIA HEALTHCARE GROUP INC	400,000 \$	01/28/00	07/13/01	07/13/01	11,271.46	7,786.68	3,484.78 P
SLOF2013002	290151109	ELOYALTY CORP COM	200,000 \$	11/29/00	07/13/01	07/13/01	153.99	1,097.00	-944.01 P
SLOF2013002	562750109	MANHATTAN ASSocs INC COM	100,000 \$	03/29/00	07/13/01	07/13/01	3,119.75	3,230.39	110.64 P
SLOF2013002	623567107	MULTEX SYS INC COM	300,000 \$	03/14/01	07/13/01	07/13/01	1,754.94	-4,555.50	-2,800.56 P
SLOF2013002	87443400	APRIA HEALTHCARE GROUP INC	150,000 \$	08/02/99	07/13/01	07/13/01	8,872.20	2,810.00	6,022.20 P
SLOF2013002	87443400	APRIA HEALTHCARE GROUP INC	300,000 \$	08/02/99	07/13/01	07/13/01	8,872.20	2,812.57	6,019.63 P
SLOF2013002	07933108	APRIA HEALTHCARE GROUP INC	400,000 \$	01/28/00	07/13/01	07/13/01	8,440.24	5,840.01	2,600.23 P
SLOF2013002	562750109	MANHATTAN ASSocs INC COM	200,000 \$	03/29/00	07/13/01	07/13/01	5,577.81	-6,460.78	-872.97 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6,400,600 \$	05/07/01	07/13/01	07/13/01	6,400.86	-6,400.86	0.00 P
SLOF2013002	290151109	ELOYALTY CORP COM	100,000 \$	11/29/00	07/13/01	07/13/01	79.99	-548.30	-468.31 P
SLOF2013002	07933108	APRIA HEALTHCARE GROUP INC	1,000,000 \$	01/28/00	07/13/01	07/13/01	25,786.32	21,413.37	4,372.95 P
SLOF2013002	07933108	APRIA HEALTHCARE GROUP INC	400,000 \$	01/28/00	07/13/01	07/13/01	9,376.85	7,924.80	1,452.05 P
SLOF2013002	433218106	IMGLOBAL CORP COM	3,600,000 \$	03/17/99	07/13/01	07/13/01	33,104.13	-54,405.00	21,300.87 P
SLOF2013002	433218106	IMGLOBAL CORP COM	2,810,000 \$	03/17/99	07/13/01	07/13/01	25,640.93	-42,466.12	-16,825.17 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	68,764,390 \$	03/07/01	07/13/01	07/13/01	68,764.39	-68,764.39	0.00 P
SLOF2013002	07933108	APRIA HEALTHCARE GROUP INC	1,300,000 \$	01/31/00	07/13/01	07/13/01	29,008.53	33,755.60	3,252.93 P
SLOF2013002	433218106	IMGLOBAL CORP COM	2,400,000 \$	03/17/99	07/13/01	07/13/01	22,096.06	36,270.00	14,173.94 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	114,891,700 \$	03/07/01	07/13/01	07/13/01	114,891.73	114,891.73	0.00 P





Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2013002	N6748102	ORTHOFIX INTERNATIONAL N V	700 0000 S	03/19/99	08/1001	08/1501	11,591.31	-10,137.05	8,454.33 P
SLOF2013002	027312103	AMERICAN MGMT SYS INC COM	200 0000 S	01/24/01	08/1001	08/1501	1,839.87	-4,618.42	778.55 P
SLOF2013002	027312103	AMERICAN MGMT SYS INC COM	400 0000 S	01/24/01	08/1001	08/1501	7,691.74	9,256.84	1,545.10 P
SLOF2013002	290151109	ELOYALTY CORP COM	200 0000 S	11/20/00	08/1001	08/1501	99.99	1,201.56	1,101.37 P
SLOF2013002	N67481102	ORTHOFIX INTERNATIONAL N V	300 0000 S	03/19/99	08/1001	08/1501	7,958.73	-4,344.45	3,614.21 P
SLOF2013002	N67481102	ORTHOFIX INTERNATIONAL N V	1 800 0000 S	03/22/99	08/1001	08/1501	47,732.41	26,022.84	21,726.37 P
SLOF2013002	027315101	AMERICAN MGMT SYS INC COM	200 0000 S	01/24/01	08/1001	08/1501	3,847.51	-4,618.42	779.91 P
SLOF2013002	290151109	ELOYALTY CORP COM	400 0000 S	11/20/00	08/1001	08/1501	199.99	-2,402.72	-2,202.73 P
SLOF2013002	670872106	O M GROUP INC COM	300 0000 S	03/17/99	08/1001	08/1501	18,661.11	9,102.50	1,798.61 P
SLOF2013002	670872106	O M GROUP INC COM	300 0000 S	03/17/99	08/1001	08/1501	18,661.11	-9,102.50	1,842.56 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	100 0000 S	03/22/00	08/1001	08/1501	1,163.96	-1,512.50	-346.34 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	500 0000 S	03/22/00	08/1001	08/1501	5,750.55	-7,162.50	1,812.15 P
SLOF2013002	N6744Y102	STERNER LEISURE LTD	2,000 0000 S	03/17/99	08/1001	08/1701	58,232.85	-41,100.00	2,867.15 P
SLOF2013002	06790K109	ADVANCE PCS COM	100 0000 S	03/17/00	08/1001	08/1701	7,016.30	1,430.63	5,585.67 P
SLOF2013002	06790K109	ADVANCE PCS COM	700 0000 S	03/17/00	08/1001	08/1701	49,186.94	10,014.41	39,172.53 P
SLOF2013002	027312103	AMERICAN MGMT SYS INC COM	200 0000 S	01/24/01	08/1001	08/1701	3,815.87	-4,700.00	884.13 P
SLOF2013002	027312103	AMERICAN MGMT SYS INC COM	100 0000 S	01/24/01	08/1001	08/1701	1,921.93	-2,310.00	-418.07 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	150 0000 S	03/22/00	08/1001	08/1501	1,751.44	2,268.75	533.31 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	300 0000 S	03/22/00	08/1001	08/1501	578.48	-755.63	-177.15 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	300 0000 S	03/22/00	08/1001	08/1501	3,449.88	-4,333.81	-883.93 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	23,441 0700 S	05/20/01	08/1001	08/1501	23,441.07	-23,441.07	0 00 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	51,919 6400 S	05/21/01	08/1001	08/1501	51,989.64	-58,989.64	0 00 P
SLOF2013002	027312103	AMERICAN MGMT SYS INC COM	300 0000 S	01/24/01	08/1001	08/2001	3,681.51	7,050.00	1,368.49 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	900 0000 S	03/22/00	08/1001	08/1601	10,349.65	13,601.43	-3,251.78 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	30 0000 S	03/22/00	08/1001	08/1601	574.98	755.64	180.64 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	550 0000 S	03/21/00	08/1001	08/1601	6,324.79	9,141.77	2,816.98 P
SLOF2013002	996102402	SLO CLIENT CASH INVESTMENT TR	319 2700 S	03/21/01	08/1001	08/1601	319.27	-319.27	0 00 P
SLOF2013002	N6744Y102	STERNER LEISURE LTD	200 0000 S	03/17/99	08/1001	08/2101	5,589.81	-6,110.00	-520.19 P
SLOF2013002	027312103	AMERICAN MGMT SYS INC COM	100 0000 S	01/24/01	08/1001	08/2101	1,898.35	2,350.00	541.65 P
SLOF2013002	1176U102	BSQUARE CORP	2,000 0000 S	10/05/00	08/2101	08/2101	1,581.13	-4,687.50	-3,106.37 P
SLOF2013002	1176U102	BSQUARE CORP	2,000 0000 S	10/06/00	08/2101	08/2101	10,540.85	30,020.40	-19,479.55 P
SLOF2013002	1176U102	BSQUARE CORP	700 0000 S	10/06/00	08/2101	08/2101	3,689.20	10,449.25	-6,759.95 P
SLOF2013002	1176U102	BSQUARE CORP	300 0000 S	10/09/00	08/2101	08/2101	1,581.13	-4,500.00	-2,918.87 P
SLOF2013002	1176U102	BSQUARE CORP	300 0000 S	10/10/00	08/2101	08/2101	1,581.13	-4,346.64	-2,765.51 P
SLOF2013002	1176U102	BSQUARE CORP	2,200 0000 S	10/10/00	08/2101	08/2101	11,594.93	-32,567.92	-20,972.99 P
SLOF2013002	1176U102	BSQUARE CORP	300 0000 S	10/11/00	08/2101	08/2101	1,581.13	-4,402.89	-2,821.76 P
SLOF2013002	1176U102	BSQUARE CORP	600 0000 S	10/12/00	08/2101	08/2101	3,162.25	-4,371.86	-1,209.61 P
SLOF2013002	1176U102	BSQUARE CORP	200 0000 S	10/12/00	08/2101	08/2101	537.04	1,467.63	-940.59 P
SLOF2013002	1176U102	BSQUARE CORP	200 0000 S	10/16/00	08/2101	08/2101	1,054.08	-2,700.00	-1,645.92 P
SLOF2013002	1176U102	BSQUARE CORP	900 0000 S	10/17/00	08/2101	08/2101	4,743.38	12,451.25	7,687.87 P
SLOF2013002	1176U102	BSQUARE CORP	200 0000 S	10/19/00	08/2101	08/2101	1,054.08	-2,787.50	-1,733.42 P
SLOF2013002	1176U102	BSQUARE CORP	300 0000 S	10/20/00	08/2101	08/2101	1,511.13	-4,237.50	-2,656.37 P
SLOF2013002	1176U102	BSQUARE CORP	100 0000 S	10/23/00	08/2101	08/2101	537.04	1,649.75	1,141.71 P
SLOF2013002	1176U102	BSQUARE CORP	400 0000 S	10/24/00	08/2101	08/2101	2,108.17	-6,850.00	-4,741.83 P
SLOF2013002	1176U102	BSQUARE CORP	500 0000 S	12/15/00	08/2101	08/2101	2,635.21	5,906.25	-3,271.04 P
SLOF2013002	1176U102	BSQUARE CORP	400 0000 S	12/18/00	08/2101	08/2101	2,108.17	-4,500.00	-2,391.83 P
SLOF2013002	1176U102	BSQUARE CORP	980 0000 S	12/19/00	08/2101	08/2101	5,165.01	11,023.00	5,857.99 P
SLOF2013002	1176U102	BSQUARE CORP	1,920 0000 S	12/19/00	08/2101	08/2101	19,119.25	21,917.38	13,798.13 P
SLOF2013002	1176U102	BSQUARE CORP	700 0000 S	12/27/00	08/2101	08/2101	3,689.30	-4,662.49	-973.19 P
SLOF2013002	131649103	BUTLER INTL INC NEW	3,700 0000 S	03/17/99	08/2101	08/2101	12,801.57	-40,146.28	-28,044.71 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	500 0000 S	06/06/01	08/2101	08/2101	14,969.85	-3,350.00	11,609.85 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	450 0000 S	06/07/01	08/2101	08/2101	13,472.87	10,481.10	2,991.77 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	900 0000 S	06/07/01	08/2101	08/2101	26,945.73	20,881.74	6,063.99 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	150 0000 S	06/07/01	08/2101	08/2101	4,490.96	5,464.54	986.42 P
SLOF2013002	300863104	EXCHANGE APPLICATIONS INC	1,900 0000 S	09/23/99	08/2101	08/2101	778.97	23,500.00	27,721.03 P
SLOF2013002	300863104	EXCHANGE APPLICATIONS INC	1,400 0000 S	09/23/99	08/2101	08/2101	532.64	21,000.00	20,467.32 P
SLOF2013002	397881108	GREY WOLF INC COM	100 0000 S	05/21/01	08/2101	08/2101	305.23	-681.50	-376.25 P
SLOF2013002	397881108	GREY WOLF INC COM	8,700 0000 S	05/21/01	08/2101	08/2101	26,516.71	-40,036.09	-33,479.38 P
SLOF2013002	397881108	GREY WOLF INC COM	1,500 0000 S	05/22/01	08/2101	08/2101	4,578.74	-10,241.70	-5,663.96 P
SLOF2013002	397881108	GREY WOLF INC COM	2,300 0000 S	05/23/01	08/2101	08/2101	7,020.74	15,244.17	-8,223.43 P
SLOF2013002	397881108	GREY WOLF INC COM	100 0000 S	05/23/01	08/2101	08/2101	305.23	-649.50	-344.25 P
SLOF2013002	397881108	GREY WOLF INC COM	1,800 0000 S	05/24/01	08/2101	08/2101	5,494.49	12,028.34	-4,531.85 P
SLOF2013002	43169U103	IGATE CAP CORP COM	5,900 0000 S	03/16/99	08/2101	08/2101	17,646.31	-92,467.17	-75,020.86 P
SLOF2013002	43169U103	IGATE CAP CORP COM	1,000 0000 S	03/16/99	08/2101	08/2101	2,990.90	13,187.50	-10,196.60 P
SLOF2013002	43169U103	IGATE CAP CORP COM	1,700 0000 S	03/16/99	08/2101	08/2101	5,084.53	-47,061.10	-41,976.57 P

Alfred P Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	41169U105	IGATE CAP CORP COM	900 0000 5	01/28/00	08/16/01	08/17/01	24,458.67	21,266.86 P
SLOF2013002	41169U105	IGATE CAP CORP COM	1,500 0000 5	01/28/00	08/16/01	08/17/01	35,424.74	31,536.57 P
SLOF2013002	41169U105	IGATE CAP CORP COM	5 040 0000 5	07/17/00	08/17/01	08/17/01	-55,531.22	-40,457.09 P
SLOF2013002	41169U105	IGATE CAP CORP COM	2,560 0000 5	07/17/00	08/17/01	08/17/01	28,986.62	21,379.92 P
SLOF2013002	41169U105	IGATE CAP CORP COM	500 0000 5	07/17/00	08/17/01	08/17/01	-5,661.45	-4,160.86 P
SLOF2013002	512226107	LIGHTBRIDGE INC	1,200 0000 5	03/28/00	08/17/01	08/17/01	28,200.00	17,038.58 P
SLOF2013002	512226107	LIGHTBRIDGE INC	100 0000 5	03/28/00	08/17/01	08/17/01	2,508.25	1,378.13 P
SLOF2013002	512226107	LIGHTBRIDGE INC	500 0000 5	03/28/00	08/17/01	08/17/01	11,531.23	6,880.66 P
SLOF2013002	512226107	LIGHTBRIDGE INC	500 0000 5	03/28/00	08/17/01	08/17/01	-11,369.70	-6,719.11 P
SLOF2013002	512226107	LIGHTBRIDGE INC	1 000 0000 5	03/28/00	08/17/01	08/17/01	25 013.34	14,256.19 P
SLOF2013002	56169S102	MANAGEMENT NETWORK GRP INC COM	3,500 0000 5	08/01/00	08/17/01	08/17/01	-80,062.50	58,945.96 P
SLOF2013002	59139P104	METASOLV INC COM	300 0000 5	11/06/00	08/17/01	08/17/01	-5,973.34	-3,903.61 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	200 0000 5	01/18/00	08/17/01	08/17/01	116.00	3,775.26 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	1 400 0000 5	01/18/00	08/17/01	08/17/01	27,125.00	26,315.03 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	2,100 0000 5	01/19/00	08/17/01	08/17/01	-40,241.25	39,086.29 P
SLOF2013002	909218109	UNIT CORP COM	500 0000 5	05/04/01	08/17/01	08/17/01	5,974.14	-9,007.50
SLOF2013002	909218109	UNIT CORP COM	1,500 0000 5	05/04/01	08/17/01	08/17/01	15,532.78	21 419.50
SLOF2013002	92343C106	VERITY INC COM	1 180 0000 5	10/05/00	08/17/01	08/17/01	-26 833.11	25 659.53 P
SLOF2013002	92343C106	VERITY INC COM	900 0000 5	10/06/00	08/17/01	08/17/01	8,522.99	27 491.22
SLOF2013002	92343C106	VERITY INC COM	1 720 0000 5	10/06/00	08/17/01	08/17/01	16,338.37	-53,838.24
SLOF2013002	512226107	LIGHTBRIDGE INC	900 0000 5	03/28/00	08/17/01	08/17/01	20 465.46	12,136.87 P
SLOF2013002	512226107	LIGHTBRIDGE INC	900 0000 5	03/28/00	08/17/01	08/17/01	20,377.98	-12,009.39 P
SLOF2013002	512226107	LIGHTBRIDGE INC	1 100 0000 5	03/18/00	08/17/01	08/17/01	14 807.33 P	14 807.33 P
SLOF2013002	512226107	LIGHTBRIDGE INC	200 0000 5	03/18/00	08/17/01	08/17/01	-4,543.04	2,690.10 P
SLOF2013002	512226107	LIGHTBRIDGE INC	500 0000 5	04/25/01	08/17/01	08/17/01	5,990.00	1,357.66 P
SLOF2013002	512226107	LIGHTBRIDGE INC	100 0000 5	04/25/01	08/17/01	08/17/01	1,198.29	-271.82 P
SLOF2013002	512226107	LIGHTBRIDGE INC	200 0000 5	04/26/01	08/17/01	08/17/01	2,453.60	-600.06 P
SLOF2013002	512226107	LIGHTBRIDGE INC	1 000 0000 5	04/27/01	08/17/01	08/17/01	12,532.40	-3,317.71 P
SLOF2013002	512226107	LIGHTBRIDGE INC	200 0000 5	04/30/01	08/17/01	08/17/01	2,536.00	-683.06 P
SLOF2013002	512226107	LIGHTBRIDGE INC	200 0000 5	01/20/00	08/17/01	08/17/01	105.20	-3 694.80 P
SLOF2013002	9139P104	METASOLV INC COM	200 0000 5	11/06/00	08/17/01	08/17/01	3,982.56	2,994.91 P
SLOF2013002	9139P104	METASOLV INC COM	300 0000 5	11/07/00	08/17/01	08/17/01	-6,107.24	-4,028.16 P
SLOF2013002	613402101	ONYX SOFTWARE COM	600 0000 5	02/07/01	08/17/01	08/17/01	8 183.64	5 612.31 P
SLOF2013002	613402101	ONYX SOFTWARE COM	200 0000 5	02/07/01	08/17/01	08/17/01	1,920.91 P	1,920.91 P
SLOF2013002	613402101	ONYX SOFTWARE COM	310 0000 5	01/19/00	08/17/01	08/17/01	5,963.69 P	5,963.69 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	200 0000 5	01/20/00	08/17/01	08/17/01	-3 779.00	-3 670.80 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	200 0000 5	01/21/00	08/17/01	08/17/01	54,526.09	53,000.74 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	80 0000 5	01/24/00	08/17/01	08/17/01	-1 463.08	-1 420.00 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	310 0000 5	05/08/01	08/17/01	08/17/01	5 890.50	1 951.69 P
SLOF2013002	909218109	UNIT CORP COM	70 0000 5	05/04/01	08/17/01	08/17/01	1,261.04	-425.53 P
SLOF2013002	909218109	UNIT CORP COM	370 0000 5	05/04/01	08/17/01	08/17/01	4,417.65	2,479.90 P
SLOF2013002	027352103	AMERICAN MGMT SYS INC COM	100 0000 5	01/24/01	08/22/01	08/22/01	2,536.00	555.32 P
SLOF2013002	132011107	CAMBRUX CORP COM	2,100 0000 5	01/26/01	08/22/01	08/22/01	183,236.00	9 173.74 P
SLOF2013002	132011107	CAMBRUX CORP COM	800 0000 5	01/25/01	08/22/01	08/22/01	-33,763.44	3,377.32 P
SLOF2013002	300467108	EXCHANGE APPLICATIONS INC	1 600 0000 5	09/23/99	08/22/01	08/22/01	27 000.00	24,380.03 P
SLOF2013002	39139P104	METASOLV INC COM	200 0000 5	11/07/00	08/22/01	08/22/01	1,399.95	2,671.61 P
SLOF2013002	613402101	ONYX SOFTWARE COM	100 0000 5	02/07/01	08/22/01	08/22/01	1,383.94	963.96 P
SLOF2013002	613402101	ONYX SOFTWARE COM	2,900 0000 5	02/07/01	08/22/01	08/22/01	-39,554.26	28,244.64 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	2 830 0000 5	01/24/00	08/22/01	08/22/01	51 721.08	50 162.09 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	3 000 0000 5	01/25/00	08/22/01	08/22/01	-51 988.80	30,336.16 P
SLOF2013002	87426R103	TALK AMER HDLGS INC COM	270 0000 5	01/26/00	08/22/01	08/22/01	4 726.27	-4,577.53 P
SLOF2013002	909218109	UNIT CORP COM	200 0000 5	05/04/01	08/22/01	08/22/01	2,235.92	1,276.08 P
SLOF2013002	996102402	STEBER LEISURE LTD	3 724 2400 5	03/18/01	08/22/01	08/22/01	3 724.24	0 00 P
SLOF2013002	8744Y102	ADVANCE PCS COM	400 0000 5	03/17/99	08/22/01	08/22/01	10,391.63	1 818.35 P
SLOF2013002	00790K109	ADVANCE PCS COM	600 0000 5	01/17/00	08/22/01	08/22/01	43 057.56	34 473.78 P
SLOF2013002	00790K109	ADVANCE PCS COM	600 0000 5	01/17/00	08/22/01	08/22/01	43 096.56	34,512.78 P
SLOF2013002	027352103	AMERICAN MGMT SYS INC COM	100 0000 5	01/24/01	08/22/01	08/22/01	2,536.00	557.03 P
SLOF2013002	123649105	BUTLER INTL INC NEW	550 0000 5	01/17/99	08/22/01	08/22/01	1 759.94	-4,311.80 P
SLOF2013002	123649105	BUTLER INTL INC NEW	450 0000 5	04/16/99	08/22/01	08/22/01	1 439.95	-6 000.00 P
SLOF2013002	123649105	BUTLER INTL INC NEW	1 400 0000 5	09/10/99	08/22/01	08/22/01	4 478.83	-10 970.15 P
SLOF2013002	39139P104	METASOLV INC COM	400 0000 5	11/08/00	08/22/01	08/22/01	2 781.99	-6 074.53 P
SLOF2013002	39139P104	METASOLV INC COM	200 0000 5	11/08/00	08/22/01	08/22/01	1,392.59	-4 287.50
SLOF2013002	39139P104	METASOLV INC COM	300 0000 5	11/08/00	08/22/01	08/22/01	2 049.64	-4,341.61 P
SLOF2013002	613402101	ONYX SOFTWARE COM	100 0000 5	02/07/01	08/22/01	08/22/01	399.98	963.96 P
SLOF2013002	613402101	ONYX SOFTWARE COM	300 0000 5	02/07/01	08/22/01	08/22/01	1,946.83	-4 872.87 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2013002	683402101	ONYX SOFTWARE COM	02/07/01	08/21/01	08/22/01	1,168.10	-4,050.00	2,881.90 P
SLOF2013002	683402101	ONYX SOFTWARE COM	02/06/01	08/21/01	08/22/01	5,840.50	20,344.70	14,544.20 P
SLOF2013002	875231003	SENOLOGICALS CORP COM	05/04/01	08/21/01	08/22/01	3,599.88	-4,291.80	-691.92 P
SLOF2013002	87428R103	TALK AMER HLDS INC COM	01/26/00	08/21/01	08/22/01	609.98	17,504.70	16,894.72 P
SLOF2013002	87428R103	TALK AMER HLDS INC COM	01/17/00	08/21/01	08/22/01	1,402.93	-37,329.40	-37,126.45 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	10/19/00	08/21/01	08/22/01	12,274.99	21,204.61	9,629.62 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	10/19/00	08/21/01	08/22/01	4,126.86	7,101.54	2,974.68 P
SLOF2013002	909218109	UNIT CORP COM	05/04/01	08/21/01	08/22/01	2,392.61	-4,143.45	-1,550.84 P
SLOF2013002	909218109	UNIT CORP COM	05/07/01	08/21/01	08/22/01	3,381.67	5,375.94	1,994.27 P
SLOF2013002	909218109	UNIT CORP COM	05/08/01	08/21/01	08/22/01	789.06	-1,249.50	-660.44 P
SLOF2013002	909218109	UNIT CORP COM	05/08/01	08/21/01	08/22/01	2,282.92	3,270.00	1,287.08 P
SLOF2013002	909218109	UNIT CORP COM	05/08/01	08/21/01	08/22/01	3,728.87	5,944.88	2,216.01 P
SLOF2013002	909218109	UNIT CORP COM	05/09/01	08/21/01	08/22/01	4,180.86	-6,665.53	-2,484.69 P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	03/16/99	08/22/01	08/23/01	5,699.81	-9,535.00	-3,835.19 P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	03/16/99	08/22/01	08/23/01	937.92	-1,592.30	-654.38 P
SLOF2013002	683402103	BARBA INC	10/04/00	08/22/01	08/23/01	15,023.04	-12,641.66	2,381.38 P
SLOF2013002	633621103	NATIONAL DATA CORP COM	04/11/01	08/22/01	08/23/01	22,238.23	15,414.54	6,823.71 P
SLOF2013002	633621103	NATIONAL DATA CORP COM	04/11/01	08/22/01	08/23/01	25,857.13	-17,993.63	7,873.50 P
SLOF2013002	683402101	ONYX SOFTWARE COM	02/09/01	08/22/01	08/23/01	1,932.43	-6,218.75	-4,286.32 P
SLOF2013002	875231003	SENOLOGICALS CORP COM	05/04/01	08/22/01	08/23/01	10,353.93	12,875.40	2,521.47 P
SLOF2013002	875231003	SENOLOGICALS CORP COM	05/04/01	08/22/01	08/23/01	23,108.16	-30,042.60	-4,934.44 P
SLOF2013002	875231003	SENOLOGICALS CORP COM	05/07/01	08/22/01	08/23/01	23,214.72	21,593.50	-2,278.78 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	10/19/00	08/22/01	08/23/01	8,320.15	14,203.08	-5,682.93 P
SLOF2013002	909218109	UNIT CORP COM	05/09/01	08/22/01	08/23/01	342.04	-540.45	-198.41 P
SLOF2013002	909218109	UNIT CORP COM	05/10/01	08/22/01	08/23/01	2,240.26	-3,603.00	-1,322.74 P
SLOF2013002	909218109	UNIT CORP COM	05/11/01	08/22/01	08/23/01	1,140.13	1,800.71	-660.58 P
SLOF2013002	909218109	UNIT CORP COM	05/16/01	08/22/01	08/23/01	1,140.13	-1,956.00	-815.87 P
SLOF2013002	909218109	UNIT CORP COM	05/17/01	08/22/01	08/23/01	2,240.26	-4,052.90	-1,772.64 P
SLOF2013002	909218109	UNIT CORP COM	05/17/01	08/22/01	08/23/01	5,700.66	10,030.00	-4,329.34 P
SLOF2013002	909218109	UNIT CORP COM	05/18/01	08/22/01	08/23/01	3,420.39	-4,138.00	-2,717.61 P
SLOF2013002	909218109	UNIT CORP COM	05/19/01	08/22/01	08/23/01	1,938.22	-3,363.20	-1,624.98 P
SLOF2013002	909218109	UNIT CORP COM	05/21/01	08/22/01	08/23/01	4,033.64	-8,384.00	-4,350.36 P
SLOF2013002	0678K109	ORTHOFIX INTERNATIONAL N V	07/22/99	08/23/01	08/24/01	32,272.92	-17,250.56	14,922.36 P
SLOF2013002	0079K109	ADVANCE PCS COM	03/20/00	08/23/01	08/24/01	14,219.76	2,914.12	11,305.64 P
SLOF2013002	0079K109	ADVANCE PCS COM	03/20/00	08/23/01	08/24/01	21,024.66	-4,371.18	17,103.48 P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	03/17/99	08/23/01	08/24/01	3,667.87	-6,242.32	-2,574.45 P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	03/16/99	08/23/01	08/24/01	923.14	-1,292.30	-669.16 P
SLOF2013002	068113103	BARBA INC	10/04/00	08/23/01	08/24/01	28,432.81	24,019.15	4,413.66 P
SLOF2013002	068113103	BARBA INC	10/04/00	08/23/01	08/24/01	11,472.89	-9,991.89	1,481.00 P
SLOF2013002	068113103	BARBA INC	10/03/00	08/23/01	08/24/01	9,895.24	8,688.60	1,206.64 P
SLOF2013002	068113103	BARBA INC	11/20/00	08/23/01	08/24/01	335.98	-4,204.74	-3,868.76 P
SLOF2013002	300847108	EXCHANGE APPLICATIONS INC	09/23/99	08/23/01	08/24/01	718.97	34,500.00	-33,781.03 P
SLOF2013002	300847108	EXCHANGE APPLICATIONS INC	09/18/99	08/23/01	08/24/01	566.00	-2,900.80	-2,334.80 P
SLOF2013002	683402101	ONYX SOFTWARE COM	02/09/01	08/23/01	08/24/01	4,201.20	13,481.23	-9,480.03 P
SLOF2013002	683402101	ONYX SOFTWARE COM	06/07/01	08/23/01	08/24/01	4,201.20	-6,628.60	-2,427.40 P
SLOF2013002	683402101	ONYX SOFTWARE COM	06/08/01	08/23/01	08/24/01	4,201.20	-6,581.30	-2,380.10 P
SLOF2013002	683402101	ONYX SOFTWARE COM	06/11/01	08/23/01	08/24/01	2,291.56	3,901.68	-1,610.12 P
SLOF2013002	683402101	ONYX SOFTWARE COM	06/11/01	08/23/01	08/24/01	381.93	-600.00	-218.07 P
SLOF2013002	683402101	ONYX SOFTWARE COM	02/09/01	08/23/01	08/24/01	1,902.93	-6,218.75	-4,315.82 P
SLOF2013002	875231003	SENOLOGICALS CORP COM	05/07/01	08/23/01	08/24/01	1,874.93	2,199.50	-324.57 P
SLOF2013002	87428R103	TALK AMER HLDS INC COM	03/17/00	08/23/01	08/24/01	510.88	14,578.00	14,067.12 P
SLOF2013002	87428R103	TALK AMER HLDS INC COM	03/17/00	08/23/01	08/24/01	1,707.73	-43,109.03	-43,101.30 P
SLOF2013002	0079K109	ADVANCE PCS COM	03/20/00	08/24/01	08/25/01	7,116.72	1,437.06	5,679.66 P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	03/17/99	08/24/01	08/25/01	9,077.99	-15,706.30	-6,628.31 P
SLOF2013002	068113103	BARBA INC	10/03/00	08/24/01	08/25/01	1,998.33	1,737.72	260.61 P
SLOF2013002	068113103	BARBA INC	10/03/00	08/24/01	08/25/01	15,487.36	13,467.33	2,020.03 P
SLOF2013002	683402101	ONYX SOFTWARE COM	06/12/01	08/24/01	08/25/01	789.01	1,288.58	-497.57 P
SLOF2013002	683402101	ONYX SOFTWARE COM	06/12/01	08/24/01	08/25/01	902.14	1,879.57	-977.43 P
SLOF2013002	683402101	ONYX SOFTWARE COM	06/12/01	08/24/01	08/25/01	1,843.51	2,928.01	-1,084.50 P
SLOF2013002	875231003	SENOLOGICALS CORP COM	05/07/01	08/25/01	08/26/01	7,310.82	8,798.00	-1,287.18 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	10/19/00	08/24/01	08/25/01	21,694.53	35,236.13	13,541.60 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	10/19/00	08/24/01	08/25/01	12,473.47	-6,037.03	-4,677.03 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	12/10/00	08/24/01	08/25/01	4,859.87	9,191.64	-4,331.77 P
SLOF2013002	998102102	SLO CLIENT CASH INVESTMENT TR	05/01/01	08/24/01	08/25/01	3,693.85	-3,693.85	0.00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	64,903,700.00	0606701	08/24/01	08/23/01	64,903.70	-44,903.70	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	43,330,840.00	0607701	08/24/01	08/23/01	43,330.84	-43,330.84	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	59,334,230.00	0608701	08/24/01	08/23/01	59,334.23	-59,334.23	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	12,780,790.00	0609701	08/24/01	08/23/01	12,780.79	-12,780.79	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	86,178,300.00	0610701	08/24/01	08/23/01	86,178.30	-86,178.30	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	210,060.00	0611701	08/24/01	08/23/01	210.06	210.06	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	39,637,030.00	0612701	08/24/01	08/23/01	39,637.03	-39,637.03	0.00	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	100,000.00	0317799	08/27/01	08/26/01	917.46	-4,711.89	1,911.99	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	300,000.00	0317799	08/27/01	08/26/01	2,729.90	-4,711.89	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	26,816,660.00	0622301	08/27/01	08/26/01	26,816.66	-26,816.66	0.00	P
SLOF2013002	0317799	ARTESYN TECHNOLOGIES INC COM	1,200,000.00	0317799	08/23/01	08/23/01	10,961.87	-18,847.36	7,943.69	P
SLOF2013002	158711101	CHAMPIONSHIP AUTO RACING TEAM	2,800,000.00	0317799	08/23/01	08/23/01	41,810.60	81,340.00	39,509.40	P
SLOF2013002	683402101	ONYX SOFTWARE COM	130,000.00	0612701	08/23/01	08/23/01	909.96	-1,570.53	-660.57	P
SLOF2013002	683402101	ONYX SOFTWARE COM	100,000.00	0613701	08/23/01	08/23/01	504.38	-409.87	-303.49	P
SLOF2013002	683402101	ONYX SOFTWARE COM	100,000.00	0613701	08/23/01	08/23/01	387.99	-646.56	-248.51	P
SLOF2013002	683402101	ONYX SOFTWARE COM	1,200,000.00	0613701	08/23/01	08/23/01	4,633.84	7,943.52	3,309.68	P
SLOF2013002	683402101	ONYX SOFTWARE COM	700,000.00	0614701	08/23/01	08/23/01	2,715.91	-4,316.50	-1,600.59	P
SLOF2013002	683402101	ONYX SOFTWARE COM	400,000.00	0614701	08/23/01	08/23/01	1,531.95	-2,497.44	-945.49	P
SLOF2013002	683402101	ONYX SOFTWARE COM	970,000.00	0615301	08/23/01	08/23/01	3,763.47	-5,978.89	-2,215.42	P
SLOF2013002	683402101	ONYX SOFTWARE COM	300,000.00	0615301	08/23/01	08/23/01	1,163.96	-1,800.00	-636.04	P
SLOF2013002	683402101	ONYX SOFTWARE COM	300,000.00	0615301	08/23/01	08/23/01	1,163.96	1,873.30	-709.34	P
SLOF2013002	992118109	UNIT CORP COM	30,000.00	0615301	08/23/01	08/23/01	278.94	-628.80	-351.86	P
SLOF2013002	992118109	UNIT CORP COM	500,000.00	0611601	08/23/01	08/23/01	923.14	-2,021.48	-1,098.34	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	16,375,130.00	0622301	08/23/01	08/23/01	16,375.83	-16,375.83	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	42,645,310.00	0627701	08/23/01	08/23/01	42,645.31	-42,645.31	0.00	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	1,100,000.00	0317799	08/29/01	09/04/01	9,928.15	17,276.93	-7,348.78	P
SLOF2013002	463446106	IRON MTN INC PA COM	600,000.00	0316799	08/29/01	08/29/01	25,403.15	17,939.38	7,463.57	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	200,000.00	0317799	08/29/01	09/03/01	1,799.94	3,141.26	-1,341.32	P
SLOF2013002	683402101	ONYX SOFTWARE COM	400,000.00	0918197	08/29/01	08/29/01	1,536.82	8,800.00	7,263.18	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	12,471,170.00	0627701	08/31/01	08/31/01	12,471.17	-12,471.17	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	24,303,600.00	0823801	08/31/01	08/31/01	24,303.68	24,303.68	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	92,743,870.00	0706601	08/31/01	08/31/01	92,743.87	-92,743.87	0.00	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	100,000.00	0416599	08/31/01	09/26/01	901.64	1,687.30	785.66	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	100,000.00	0416599	08/31/01	09/26/01	904.89	1,687.30	782.61	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	300,000.00	0928999	08/31/01	09/26/01	2,714.67	5,662.56	2,947.83	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	500,000.00	1003000	08/31/01	09/26/01	4,334.44	15,148.45	-10,814.01	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	900,000.00	0317799	08/31/01	09/26/01	8,114.75	-14,135.67	-6,020.92	P
SLOF2013002	683402101	ONYX SOFTWARE COM	100,000.00	0911697	08/31/01	09/01/01	383.98	2,200.00	1,816.02	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	19,047,240.00	0706601	08/31/01	08/31/01	19,047.24	-19,047.24	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	6,234,600.00	0711601	08/31/01	09/01/01	6,234.69	-4,234.69	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	9,403,240.00	0709901	08/31/01	09/01/01	9,402.24	9,402.24	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	4,037,480.00	0710801	08/31/01	09/01/01	4,037.48	-4,037.48	0.00	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	470,000.00	1002000	09/04/01	09/07/01	4,332.81	-14,239.54	10,006.73	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	130,000.00	1004000	09/04/01	09/07/01	1,170.78	-4,030.80	2,859.02	P
SLOF2013002	158711101	CHAMPIONSHIP AUTO RACING TEAM	1,800,000.00	0317799	09/04/01	09/07/01	27,950.36	-32,290.00	24,339.64	P
SLOF2013002	635621105	NATIONAL DATA CORP COM	200,000.00	0411101	09/05/01	09/06/01	7,537.52	5,138.18	2,399.56	P
SLOF2013002	687481102	ORTHOPX INTERNATIONAL N V	1,500,000.00	0322999	09/05/01	09/10/01	41,773.60	-21,688.20	20,085.40	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	100,000.00	1004000	09/05/01	09/10/01	868.47	3,092.92	-2,224.45	P
SLOF2013002	158711101	CHAMPIONSHIP AUTO RACING TEAM	900,000.00	0317799	09/05/01	09/10/01	13,497.47	-26,145.00	-12,647.53	P
SLOF2013002	635621105	NATIONAL DATA CORP COM	200,000.00	0411101	09/05/01	09/06/01	7,543.52	5,138.18	2,405.34	P
SLOF2013002	635621105	NATIONAL DATA CORP COM	600,000.00	0411101	09/05/01	09/06/01	22,610.24	-15,414.54	7,195.70	P
SLOF2013002	683402101	ONYX SOFTWARE COM	200,000.00	0918197	09/05/01	09/06/01	773.89	4,400.00	3,626.11	P
SLOF2013002	683402101	ONYX SOFTWARE COM	100,000.00	1027799	09/05/01	09/06/01	386.94	3,092.92	-2,710.63	P
SLOF2013002	703908105	PEGASUS SOLUTIONS INC COM	420,000.00	0328000	09/05/01	09/06/01	5,333.82	-6,940.99	1,647.17	P
SLOF2013002	703908105	PEGASUS SOLUTIONS INC COM	1,680,000.00	0328000	09/05/01	09/06/01	21,335.29	27,944.43	-6,609.16	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	25,944,230.00	0711601	09/05/01	09/06/01	25,944.23	25,944.23	0.00	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	200,000.00	1004000	09/05/01	09/11/01	1,624.94	-4,183.84	-4,560.90	P
SLOF2013002	158711101	CHAMPIONSHIP AUTO RACING TEAM	1,200,000.00	0317799	09/06/01	09/11/01	17,939.39	-34,860.00	16,920.61	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	45,722,430.00	0711601	09/06/01	09/07/01	45,722.43	-45,722.43	0.00	P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	31,999,310.00	0713601	09/06/01	09/07/01	31,999.31	31,999.31	0.00	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	300,000.00	1004000	09/07/01	09/12/01	2,241.42	-9,278.76	-4,937.34	P
SLOF2013002	043127109	ARTESYN TECHNOLOGIES INC COM	1,600,000.00	1004000	09/07/01	09/12/01	12,335.58	-49,416.72	37,151.14	P
SLOF2013002	344688105	MEDICINES CO COM	3,200,000.00	1005000	09/07/01	09/08/01	26,325.83	89,099.84	-62,574.01	P
SLOF2013002	344688105	MEDICINES CO COM	400,000.00	1006000	09/07/01	09/08/01	7,315.73	10,817.51	7,371.79	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	03752103	200,000.00	01/24/01	09/10/01	09/13/01	3,099.89	-4,700.00	-1,600.11	P
SLOF2013002	04312109	300,000.00	10/04/00	09/10/01	09/13/01	2,325.10	9,278.76	-6,953.66	P
SLOF2013002	13711101	600,000.00	03/17/99	09/10/01	09/13/01	8,947.94	17,430.00	-8,482.02	P
SLOF2013002	23241916	300,000.00	10/04/00	09/10/01	09/11/01	12,596.57	8,559.00	4,037.57	P
SLOF2013002	23241916	300,000.00	10/04/00	09/10/01	09/11/01	16,877.07	11,412.00	5,465.07	P
SLOF2013002	54601107	1,000,000.00	05/03/01	09/10/01	09/11/01	37,961.53	34,903.50	3,058.03	P
SLOF2013002	54601107	1,000,000.00	05/03/01	09/10/01	09/11/01	31,095.32	-34,903.50	3,192.02	P
SLOF2013002	54601107	1,000,000.00	05/03/01	09/10/01	09/11/01	31,226.22	-34,903.50	3,322.72	P
SLOF2013002	54601107	1,000,000.00	05/03/01	09/10/01	09/11/01	34,138.72	-34,903.50	3,235.22	P
SLOF2013002	54601107	1,700,000.00	05/03/01	09/10/01	09/11/01	63,691.84	-59,235.95	3,755.89	P
SLOF2013002	54601107	1,000,000.00	05/03/01	09/10/01	09/11/01	31,181.02	-34,903.50	3,277.52	P
SLOF2013002	57681709	500,000.00	05/04/99	09/10/01	09/11/01	12,369.31	1,543.96	4,531.96	P
SLOF2013002	57681709	773,000.00	04/29/99	09/10/01	09/11/01	19,146.91	14,284.41	4,831.57	P
SLOF2013002	57681709	125,000.00	04/29/99	09/10/01	09/11/01	3,081.23	2,291.25	796.97	P
SLOF2013002	57681709	425,000.00	04/29/99	09/10/01	09/11/01	10,499.93	7,756.25	2,743.70	P
SLOF2013002	57681709	1,175,000.00	05/04/99	09/10/01	09/11/01	29,029.29	-20,735.46	8,293.83	P
SLOF2013002	51468105	300,000.00	10/06/00	09/10/01	09/11/01	4,010.31	13,609.40	9,599.09	P
SLOF2013002	615564106	200,000.00	10/27/98	09/10/01	09/11/01	707.49	-6,191.17	5,483.68	P
SLOF2013002	996102802	12,444,150.00	07/13/01	09/12/01	09/13/01	12,444.15	12,444.15	0.00	P
SLOF2013002	996102802	27,799,980.00	07/20/01	09/12/01	09/13/01	27,799.99	27,799.99	0.00	P
SLOF2013002	996102802	12,262,380.00	07/23/01	09/12/01	09/13/01	12,262.38	12,262.38	0.00	P
SLOF2013002	996102802	25,959,420.00	07/24/01	09/12/01	09/13/01	25,959.42	25,959.42	0.00	P
SLOF2013002	127097103	600,000.00	05/14/01	09/17/01	09/20/01	14,946.13	18,235.94	-4,289.81	P
SLOF2013002	127097103	100,000.00	05/15/01	09/17/01	09/20/01	2,341.02	3,028.44	-697.42	P
SLOF2013002	127097103	300,000.00	05/16/01	09/17/01	09/20/01	7,023.06	9,294.42	-2,271.36	P
SLOF2013002	04312109	200,000.00	10/04/00	09/18/01	09/21/01	1,343.93	-6,183.84	-4,841.91	P
SLOF2013002	04312109	475,000.00	05/04/99	09/18/01	09/21/01	11,233.37	8,312.42	2,920.95	P
SLOF2013002	57681709	225,000.00	05/05/99	09/18/01	09/21/01	5,321.07	-4,050.00	1,271.07	P
SLOF2013002	127097103	100,000.00	05/16/01	09/19/01	09/22/01	2,017.82	3,198.14	-1,180.32	P
SLOF2013002	127097103	600,000.00	05/16/01	09/19/01	09/22/01	8,071.29	-12,722.80	-4,651.51	P
SLOF2013002	51234109	600,000.00	04/16/99	09/19/01	09/20/01	9,987.70	-10,310.78	1,393.08	P
SLOF2013002	57681709	725,000.00	05/03/99	09/19/01	09/20/01	4,113.76	3,150.00	963.76	P
SLOF2013002	57681709	200,000.00	05/03/99	09/19/01	09/20/01	17,042.73	13,084.51	3,958.22	P
SLOF2013002	127097103	400,000.00	05/17/01	09/20/01	09/23/01	7,445.14	-12,569.84	-5,224.70	P
SLOF2013002	127097103	200,000.00	05/17/01	09/20/01	09/23/01	3,822.57	-6,372.00	-2,549.43	P
SLOF2013002	127097103	100,000.00	05/24/01	09/20/01	09/23/01	5,733.86	9,603.00	-3,869.14	P
SLOF2013002	615564106	300,000.00	10/27/98	09/20/01	09/23/01	691.91	-6,193.17	-5,501.26	P
SLOF2013002	615564106	100,000.00	10/27/98	09/20/01	09/23/01	333.99	-3,097.31	-2,763.60	P
SLOF2013002	615564106	1,200,000.00	05/20/99	09/20/01	09/23/01	8,326.88	5,639.68	2,687.20	P
SLOF2013002	996102802	4,059,460.00	07/24/01	09/20/01	09/23/01	4,059.46	-4,659.46	0.00	P
SLOF2013002	996102802	89,653,030.00	07/26/01	09/20/01	09/23/01	89,653.03	-89,653.03	0.00	P
SLOF2013002	100000.00	10,000.00	05/24/01	09/21/01	09/26/01	187.89	-320.10	132.21	P
SLOF2013002	390000.00	390,000.00	05/24/01	09/21/01	09/26/01	7,373.83	12,503.40	-5,129.57	P
SLOF2013002	1300000.00	1,300,000.00	08/21/01	09/21/01	09/26/01	24,426.18	30,446.33	-6,020.15	P
SLOF2013002	300000.00	300,000.00	04/16/99	09/21/01	09/22/01	4,224.36	3,190.39	-1,033.97	P
SLOF2013002	500000.00	500,000.00	05/05/99	09/21/01	09/22/01	10,316.30	-9,023.80	1,292.50	P
SLOF2013002	11101098	300,000.00	10/27/98	09/21/01	09/22/01	983.15	-9,292.75	-8,309.60	P
SLOF2013002	2,500,000.00	2,500,000.00	05/21/99	09/21/01	09/22/01	337.72	3,216.67	-2,878.95	P
SLOF2013002	600000.00	600,000.00	05/21/99	09/21/01	09/22/01	16,917.68	-12,315.75	4,601.93	P
SLOF2013002	1700000.00	1,700,000.00	05/21/99	09/21/01	09/22/01	3,946.78	2,953.78	991.00	P
SLOF2013002	300000.00	300,000.00	02/21/01	09/24/01	09/25/01	24,795.13	18,746.93	6,048.22	P
SLOF2013002	300000.00	300,000.00	02/21/01	09/24/01	09/25/01	16,626.43	7,807.08	8,819.40	P
SLOF2013002	300000.00	300,000.00	02/22/01	09/24/01	09/25/01	3,542.16	2,623.96	918.20	P
SLOF2013002	300000.00	300,000.00	02/23/01	09/24/01	09/25/01	3,318.21	-1,623.96	4,942.17	P
SLOF2013002	300000.00	300,000.00	02/23/01	09/24/01	09/25/01	7,076.42	5,175.00	1,901.42	P
SLOF2013002	300000.00	300,000.00	02/24/01	09/24/01	09/25/01	7,076.42	5,190.00	1,886.42	P
SLOF2013002	300000.00	300,000.00	02/24/01	09/24/01	09/25/01	10,618.64	7,871.64	2,747.00	P
SLOF2013002	300000.00	300,000.00	02/27/01	09/24/01	09/25/01	3,518.21	2,592.63	945.58	P
SLOF2013002	300000.00	100,000.00	02/27/01	09/24/01	09/25/01	3,518.21	2,993.75	944.46	P
SLOF2013002	300000.00	190,000.00	02/27/01	09/24/01	09/25/01	6,722.60	-4,849.01	1,873.59	P
SLOF2013002	432334105	300,000.00	02/21/01	09/24/01	09/25/01	24,787.44	17,394.64	7,392.80	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	100 0000 S	03/01/01	09/24/01	09/25/01	3,538 21	2,537 50	1,000 71 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	110 0000 S	03/02/01	09/24/01	09/25/01	3 892,00	2,791 23	1 100 78 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	90 0000 S	03/02/01	09/24/01	09/25/01	3 107 41	2,283 75	1 818 66 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	100 0000 S	03/03/01	09/24/01	09/25/01	3 447 12	2,550 75	896 37 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	100 0000 S	03/03/01	09/24/01	09/25/01	3 447 12	2,556 25	890 87 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	200 0000 S	03/08/01	09/24/01	09/25/01	6 894 25	5 066 50	1 827 75 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	300 0000 S	03/08/01	09/24/01	09/25/01	10,341 37	-7 667 62 P	2,672 62 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	200 0000 S	03/09/01	09/24/01	09/25/01	7,238 96	5,990 60	1 804 13 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	300 0000 S	04/16/01	09/24/01	09/25/01	10,341 37	7 048 80	3,292 57 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	400 0000 S	04/17/01	09/24/01	09/25/01	13,781 50	19,257 36	8,319 64 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	400 0000 S	04/17/01	09/24/01	09/25/01	13,781 50	-9,538 00	4,230 50 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	800 0000 S	04/18/01	09/24/01	09/25/01	27,377 00	19,364 40	8,112 20 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	1,200 0000 S	04/20/01	09/24/01	09/25/01	41,365 50	29 637 60	11,727 90 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	400 0000 S	08/29/01	09/24/01	09/25/01	13 781,50	12,492 00	1,296 50 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	200 0000 S	08/30/01	09/24/01	09/25/01	6,894 25	-6,337 51	656 73 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	700 0000 S	07/13/01	09/24/01	09/25/01	24 793 13	18,348 42	6,426 71 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	200 0000 S	02/16/01	09/24/01	09/25/01	7 044,32	5,110 26	1,574 06 P
SLOF2013002	523244109	LEGROS CORP COM	200 0000 S	04/05/01	09/24/01	09/25/01	3 179 97	-3 460 26	330 28 P
SLOF2013002	645564106	ORBITAL SCIENCES CORP COM	100 0000 S	11/10/98	09/24/01	09/25/01	503 48	-3,216 67	2,913 19 P
SLOF2013002	645564106	SUPERIOR ENERGY SERVICES INC	200 0000 S	03/21/99	09/24/01	09/25/01	1,287 95	983 26	402 69 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	24 754 9600 S	07/31/01	09/25/01	09/25/01	24 756 96	24 756 96	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	19 648 9200 S	08/01/01	09/25/01	09/25/01	19 648 92	-19 648 92	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	178 9900 S	08/05/01	09/25/01	09/25/01	179 99	179 99	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	39 029 9200 S	08/09/01	09/25/01	09/25/01	39 029 92	-39 029 92	0 00 P
SLOF2013002	027332103	AMERICAN NGMT SYS INC COM	400 0000 S	01/24/01	09/25/01	09/25/01	5,207 33	-9 400 00	3 892 67 P
SLOF2013002	027332103	AMERICAN NGMT SYS INC COM	200 0000 S	01/24/01	09/25/01	09/25/01	2,653 91	-4 700 00	2 046 03 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	100 0000 S	08/30/01	09/25/01	09/25/01	7,261 91	1,970 52	643 39 P
SLOF2013002	452334105	ILLUMINET HDLGS INC CDT-COM	500 0000 S	08/31/01	09/25/01	09/25/01	72,641 98	72,641 98	0 00 P
SLOF2013002	645564106	ORBITAL SCIENCES CORP COM	200 0000 S	11/10/98	09/25/01	09/25/01	18,399 74	16,004 30	2,642 72 P
SLOF2013002	645564106	ORBITAL SCIENCES CORP COM	300 0000 S	11/10/98	09/25/01	09/25/01	537 80	-6 433 34	5 905 54 P
SLOF2013002	645564106	ORBITAL SCIENCES CORP COM	500 0000 S	11/10/98	09/25/01	09/25/01	1 066 71	16 083 33	13 016 64 P
SLOF2013002	645564106	SUPERIOR ENERGY SERVICES INC	140 0000 S	05/21/99	09/25/01	09/25/01	918 36	-489 68	238 68 P
SLOF2013002	645564106	SUPERIOR ENERGY SERVICES INC	400 0000 S	05/21/99	09/25/01	09/25/01	2,613 91	1,970 52	643 39 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	72,641 9800 S	08/09/01	09/25/01	09/25/01	72,641 98	72,641 98	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	18,399 7400 S	08/10/01	09/25/01	09/25/01	18,399 74	18,399 74	0 00 P
SLOF2013002	127097103	CABOT OIL & GAS CORP CL A	500 0000 S	08/16/01	09/26/01	10/01/01	8 448 06	12,084 05	-4 415 99 P
SLOF2013002	007900109	ADVANCE PCS COM	300 0000 S	02/20/00	09/27/01	10/02/01	21 841 79	16 083 33	-15 121 24 P
SLOF2013002	027332103	AMERICAN NGMT SYS INC COM	300 0000 S	01/24/01	09/27/01	10/02/01	3 694 37	7 050 00	3,355 63 P
SLOF2013002	384681105	MEDICINES CO COM	2,000 0000 S	10/06/00	09/27/01	09/28/01	2,532 26	13 609 40	-11 077 14 P
SLOF2013002	027332103	AMERICAN NGMT SYS INC COM	200 0000 S	01/23/01	09/28/01	10/03/01	10 129 06	54,502 60	-44,373 54 P
SLOF2013002	027332103	AMERICAN NGMT SYS INC COM	400 0000 S	01/23/01	09/28/01	10/03/01	2,426 91	-4 796 64	2,369 73 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	3 800 0000 S	09/28/00	09/28/01	10/03/01	9,364 80	19 186 56	9 621 76 P
SLOF2013002	848157108	SUPERIOR ENERGY SERVICES INC	3 160 0000 S	05/21/99	09/29/01	09/29/01	30 957 18	-63,307 68	-32,350 50 P
SLOF2013002	848157108	SUPERIOR ENERGY SERVICES INC	700 0000 S	09/28/99	09/29/01	09/29/01	3 844 27	-4 425 96	1 787 02 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	33,311 8300 S	08/10/01	09/29/01	09/29/01	33,311 83	33,311 83	0 00 P
SLOF2013002	027332103	AMERICAN NGMT SYS INC COM	400 0000 S	01/25/01	10/04/01	10/04/01	4 805 15	-9,599 28	-4 788 13 P
SLOF2013002	027332103	AMERICAN NGMT SYS INC COM	200 0000 S	01/25/01	10/04/01	10/04/01	2,311 92	-4 796 64	-2,484 72 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1 961 2500 S	04/10/01	10/03/01	10/03/01	1 961 25	1 961 25	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	37 872 4800 S	08/21/01	10/03/01	10/03/01	37 872 48	-37 872 48	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	32,770 6500 S	08/16/01	10/03/01	10/03/01	32,770 65	32,770 65	0 00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	44 468 5300 S	09/17/01	10/03/01	10/03/01	44 468 53	-44 468 53	0 00 P
SLOF2013002	232450101	DIAGNOSTIC PRODS CORP COM	500 0000 S	10/04/00	10/03/01	10/03/01	1 196 96	2,398 32	-1,201 36 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	64 954 7900 S	08/21/01	10/03/01	10/03/01	64 954 79	-64 954 79	8,962 97 P
SLOF2013002	027332103	AMERICAN NGMT SYS INC COM	500 0000 S	01/25/01	10/04/01	10/04/01	5 944 90	11 991 60	-4 046 70 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	44,564 4300 S	08/21/01	10/04/01	10/04/01	46,364 43	-46,364 43	0 00 P
SLOF2013002	027332103	AMERICAN NGMT SYS INC COM	100 0000 S	01/25/01	10/04/01	10/04/01	1 196 96	2,398 32	1 195 87 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2,016 5100 S	08/21/01	10/05/01	10/05/01	2,016 51	2,016 51	0 00 P
SLOF2013002	027332103	AMERICAN NGMT SYS INC COM	1,300 0000 S	01/25/01	10/05/01	10/05/01	14 494 51	31 178 14	16 643 63 P
SLOF2013002	576817209	MATRIX HEALTHCARE INC	200 0000 S	05/03/99	10/05/01	10/05/01	4 699 84	-3 609 52	1 090 32 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2013002	574817209	MATRIA HEALTHCARE INC	600 0000 \$	05/05/99	10/10/01	13 067.36	10,228.56	2,239.00 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	1,300 0000 \$	11/10/94	10/10/01	2,027.67	-41,816.71	-39,779.04 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	9,878,330.00 \$	08/21/01	10/10/01	9,878.33	0.00 P	0.00 P
SLOF2013002	576817209	MATRIA HEALTHCARE INC	490 0000 \$	05/05/99	10/10/01	10,624.36	-8,143.32	1,781.24 P
SLOF2013002	576817209	MATRIA HEALTHCARE INC	85 0000 \$	05/05/99	10/10/01	1,834.63	1,334.05	320.58 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	500 0000 \$	11/10/94	10/10/01	724.62	16,081.33	15,358.73 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	71,285,640.00 \$	08/21/01	10/10/01	71,285.64	0.00 P	0.00 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	11,800 0000 \$	11/10/94	10/12/01	19,811.43	-379,367.06	363,735.41 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	2,400 0000 \$	13/11/98	10/12/01	3,215.89	-89,376.00	86,160.11 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	300 0000 \$	12/26/91	10/12/01	401.99	12,641.50	11,641.31 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	500 0000 \$	12/21/94	10/12/01	669.98	20,033.62	19,333.62 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	900 0000 \$	01/07/99	10/12/01	1,205.96	39,735.00	38,529.04 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	4,200 0000 \$	03/16/99	10/12/01	5,627.80	-92,616.30	-86,988.50 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	400 0000 \$	06/16/99	10/12/01	535.98	10,607.02	10,067.02 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	400 0000 \$	09/28/99	10/12/01	535.98	-7,024.00	-6,488.02 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	3,300 0000 \$	01/27/00	10/12/01	4,421.83	-60,991.36	56,569.41 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	2,300 0000 \$	01/28/00	10/12/01	3,081.89	-41,448.46	-38,366.57 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	2,200 0000 \$	03/07/00	10/12/01	2,947.90	-33,778.60	-32,830.70 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	1,700 0000 \$	06/19/00	10/12/01	2,277.92	21,666.50	19,388.58 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	1,800 0000 \$	06/20/00	10/12/01	2,413.92	20,461.38	19,247.46 P
SLOF2013002	685564106	ORBITAL SCIENCES CORP COM	1,600 0000 \$	06/20/00	10/12/01	2,143.92	20,412.64	18,268.72 P
SLOF2013002	067908109	ARROW INTL INC COM	300 0000 \$	03/22/99	10/17/01	11,443.86	-7,205.64	4,238.22 P
SLOF2013002	019185103	ADVANCE PCS COM	300 0000 \$	03/20/00	10/13/01	23,277.21	-4,371.18	18,906.03 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 \$	07/29/90	10/18/01	26,313.42	-31,934.67	3,621.25 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	100 0000 \$	07/22/99	10/18/01	3,804.87	1,402.99	2,401.88 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	200 0000 \$	07/28/00	10/16/01	939.96	-1,463.36	-73.40 P
SLOF2013002	042764100	ARROW INTL INC COM	1,600 0000 \$	06/16/99	10/16/01	1,872.97	-3,316.72	1,443.75 P
SLOF2013002	042764100	ARROW INTL INC COM	200 0000 \$	03/22/99	10/19/01	39,502.66	-19,694.00	20,208.66 P
SLOF2013002	042764100	ARROW INTL INC COM	1,200 0000 \$	03/22/99	10/19/01	7,605.46	-4,103.76	3,501.70 P
SLOF2013002	532349109	LECRON CORP COM	2,100 0000 \$	04/16/99	10/17/01	32,800.90	36,332.74	34,132.64 P
SLOF2013002	576817209	MATRIA HEALTHCARE INC	1,500 0000 \$	05/06/99	10/17/01	37,842.23	27,715.80	10,126.43 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	1,200 0000 \$	03/28/00	10/17/01	11,302.30	19,968.32	8,666.02 P
SLOF2013002	042764100	ARROW INTL INC COM	400 0000 \$	03/22/99	10/22/01	15,199.49	-9,697.32	5,502.17 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	100 0000 \$	03/28/00	10/21/01	940.96	1,603.36	722.40 P
SLOF2013002	964837104	WHOLE FOODS MKT INC	500 0000 \$	07/23/00	10/18/01	16,918.83	10,783.05	6,135.78 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	3,806,670.00 \$	08/21/01	10/17/01	3,806.67	3,806.67	0.00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	50,474,240.00 \$	08/22/01	10/18/01	50,474.24	50,474.24	0.00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	5,574,570.00 \$	08/23/01	10/18/01	5,574.57	5,574.57	0.00 P
SLOF2013002	670871100	O M GROUP INC COM	200 0000 \$	03/17/99	10/19/01	12,151.83	-6,533.00	5,618.83 P
SLOF2013002	964837104	WHOLE FOODS MKT INC	300 0000 \$	07/23/00	10/19/01	10,103.66	-6,370.20	3,733.46 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	500 0000 \$	03/28/00	10/20/01	4,672.69	-8,216.80	3,644.11 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	100 0000 \$	03/28/00	10/20/01	931.96	1,463.36	731.40 P
SLOF2013002	042764100	ARROW INTL INC COM	300 0000 \$	03/22/99	10/23/01	11,399.62	7,205.64	4,193.98 P
SLOF2013002	523149109	LECRON CORP COM	1,500 0000 \$	04/16/99	10/23/01	22,304.23	25,781.23	3,477.00 P
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	100 0000 \$	03/28/00	10/23/01	933.15	1,603.36	711.21 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	98,154,140.00 \$	08/23/01	10/23/01	90,154.14	-90,154.14	0.00 P
SLOF2013002	042764100	ARROW INTL INC COM	200 0000 \$	03/22/99	10/23/01	7,405.74	-4,103.76	3,301.98 P
SLOF2013002	693337108	PF CHANGS CHINA BISTRO INC COM	510 0000 \$	05/04/01	10/24/01	22,238.43	20,077.23	2,161.18 P
SLOF2013002	693337108	PF CHANGS CHINA BISTRO INC COM	70 0000 \$	03/04/01	10/24/01	2,537.15	7,649.71	387.44 P
SLOF2013002	693337108	PF CHANGS CHINA BISTRO INC COM	100 0000 \$	03/04/01	10/24/01	4,138.03	3,783.30	374.73 P
SLOF2013002	727493108	PLANTRONICS INC	200 0000 \$	03/16/99	10/24/01	4,608.68	-4,209.41	318.27 P
SLOF2013002	727493108	PLANTRONICS INC	100 0000 \$	03/16/99	10/24/01	2,308.30	2,145.20	163.10 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	28,180,480.00 \$	08/23/01	10/24/01	28,180.48	28,180.48	0.00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	60,992,330.00 \$	08/23/01	10/24/01	60,992.33	-60,992.33	0.00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	674,280.00 \$	09/04/01	10/24/01	674.28	-674.28	0.00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	6,516,360.00 \$	09/07/01	10/24/01	6,516.36	-6,516.36	0.00 P
SLOF2013002	131711101	CHAMPIONSHP AUTO RACING TEAM	2,300 0000 \$	03/07/99	10/25/01	28,192.45	-66,815.00	-38,622.55 P
SLOF2013002	693337108	PF CHANGS CHINA BISTRO INC COM	100 0000 \$	03/04/01	10/25/01	3,886.34	3,783.30	101.04 P
SLOF2013002	833375107	THERAGENCIES CORP	2,500 0000 \$	03/16/99	10/25/01	22,599.24	16,433.23	6,145.99 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	9,146,930.00 \$	09/07/01	10/25/01	9,146.93	9,146.93	0.00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	13,542,030.00 \$	09/10/01	10/25/01	13,542.03	13,542.03	0.00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	19,564,330.00 \$	09/11/01	10/25/01	19,564.33	19,564.33	0.00 P
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	61,121,630.00 \$	09/13/01	10/25/01	61,121.63	-61,121.63	0.00 P
SLOF2013002	019185103	ALLOY INC COM	200 0000 \$	03/01/00	10/30/01	3,187.89	-3,114.38	-626.49 P

Alfred P. Slocum Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	01985105	ALLOY INC.COM	1,100,000 \$	02/29/00	10/25/01	10/03/01	17,333.41	20,663.61	-3,130.20 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	400,000 \$	03/17/99	10/25/01	10/03/01	5,066.51	11,620.00	-6,553.49 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	2,800,000 \$	03/17/99	10/25/01	10/03/01	35,444.17	81,240.00	-45,875.83 P
SLOF2013002	69333108	PF CHANGS CHINA BISTRO INC.COM	100,000 \$	05/04/01	10/25/01	10/26/01	4,059.86	3,783.50	274.36 P
SLOF2013002	727493108	PLANTRONICS INC	200,000 \$	03/16/99	10/25/01	10/26/01	4,451.03	-4,290.41	160.64 P
SLOF2013002	843373107	THEBAGENCIES CORP	1,000,000 \$	03/17/99	10/25/01	10/26/01	9,139.69	-6,363.50	2,777.19 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	9,390,930 \$	09/13/01	10/25/01	10/26/01	9,390.93	-9,390.93	0.00 P
SLOF2013002	N6748102	ORTHOFIX INTERNATIONAL N.V	1,100,000 \$	03/22/99	10/25/01	10/31/01	35,679.84	-15,904.68	19,775.16 P
SLOF2013002	01985105	ALLOY INC.COM	400,000 \$	03/17/99	10/26/01	10/31/01	6,179.79	-7,623.76	1,448.97 P
SLOF2013002	042764100	ARROW INTL INC.COM	200,000 \$	03/22/99	10/26/01	10/31/01	7,609.74	-4,803.76	2,805.98 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	500,000 \$	03/17/99	10/26/01	10/31/01	6,475.98	-14,325.00	8,049.02 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	100,000 \$	03/17/99	10/26/01	10/31/01	1,285.19	2,903.00	-1,609.81 P
SLOF2013002	299960308	EVERGREEN RES INC NO PAR	800,000 \$	06/17/99	10/26/01	10/27/01	32,124.76	-18,311.44	13,813.32 P
SLOF2013002	843373107	THEBAGENCIES CORP	2,400,000 \$	03/17/99	10/26/01	10/27/01	21,469.91	-15,270.00	6,199.91 P
SLOF2013002	N6748102	ORTHOFIX INTERNATIONAL N.V	500,000 \$	03/22/99	10/29/01	11/01/01	15,696.97	7,229.40	8,467.57 P
SLOF2013002	N6748102	ORTHOFIX INTERNATIONAL N.V	100,000 \$	03/22/99	10/29/01	11/01/01	3,139.59	1,482.02	1,657.57 P
SLOF2013002	N6748102	ORTHOFIX INTERNATIONAL N.V	400,000 \$	03/22/99	10/29/01	11/01/01	12,315.58	5,931.08	6,387.50 P
SLOF2013002	01985105	ALLOY INC.COM	900,000 \$	03/17/99	10/29/01	11/01/01	12,457.65	-17,164.71	4,707.06 P
SLOF2013002	042764100	ARROW INTL INC.COM	100,000 \$	03/22/99	10/29/01	11/01/01	3,799.87	2,401.88	1,397.99 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	900,000 \$	03/17/99	10/29/01	11/01/01	11,331.11	-26,163.00	14,831.89 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	100,000 \$	03/17/99	10/29/01	11/01/01	1,281.43	2,900.00	-1,618.57 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	200,000 \$	03/17/99	10/29/01	11/01/01	2,567.91	5,810.00	-3,242.09 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	100,000 \$	03/17/99	10/29/01	11/01/01	12,839.57	29,050.00	-16,210.43 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	300,000 \$	03/17/99	10/29/01	11/01/01	3,803.36	-4,715.00	4,911.64 P
SLOF2013002	546980309	MEDICIS PHARMACEUTICAL CORP	600,000 \$	01/25/01	10/01/01	10/01/01	34,763.91	33,633.18	1,130.73 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	300,000 \$	03/17/99	10/31/01	11/03/01	3,806.90	-4,715.00	4,908.10 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	1,400,000 \$	03/17/99	10/31/01	11/03/01	17,763.54	-40,670.00	22,906.46 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	200,000 \$	03/17/99	10/31/01	11/03/01	2,537.93	5,976.50	-3,438.57 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	100,000 \$	04/16/99	10/31/01	11/03/01	2,530.41	-5,976.50	3,426.09 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	1,300,000 \$	04/16/99	10/31/01	11/03/01	16,577.69	-38,847.25	22,269.56 P
SLOF2013002	13171101	CHAMPIONSHIP AUTO RACING TEAM	300,000 \$	03/22/99	10/31/01	11/03/01	3,825.62	7,950.24	-4,124.62 P
SLOF2013002	37193102	GENESIS MICROCHIP INC.COM	300,000 \$	02/06/01	10/31/01	11/01/01	13,766.12	5,093.76	8,672.36 P
SLOF2013002	37193102	GENESIS MICROCHIP INC.COM	400,000 \$	02/07/01	10/31/01	11/01/01	18,354.83	-6,623.00	11,729.83 P
SLOF2013002	37193102	GENESIS MICROCHIP INC.COM	200,000 \$	02/08/01	10/31/01	11/01/01	13,766.12	5,372.91	8,393.21 P
SLOF2013002	37193102	GENESIS MICROCHIP INC.COM	100,000 \$	02/09/01	10/31/01	11/01/01	4,588.71	1,000.00	2,788.71 P
SLOF2013002	346980309	MEDICIS PHARMACEUTICAL CORP	300,000 \$	01/25/01	10/31/01	11/01/01	17,308.76	16,814.59	494.17 P
SLOF2013002	727493108	PLANTRONICS INC	800,000 \$	03/16/99	10/31/01	11/01/01	16,725.28	-17,161.63	436.35 P
SLOF2013002	841642106	STONE ENERGY CORP.COM	600,000 \$	03/22/99	11/01/01	11/01/01	23,663.21	-18,489.18	5,174.03 P
SLOF2013002	042764100	ARROW INTL INC.COM	100,000 \$	03/22/99	11/01/01	11/01/01	3,803.87	2,401.88	1,401.99 P
SLOF2013002	131020104	CELGENE CORP	700,000 \$	04/30/01	11/01/01	11/06/01	23,239.44	-12,514.81	10,715.03 P
SLOF2013002	37193102	GENESIS MICROCHIP INC.COM	200,000 \$	02/09/01	11/01/01	11/02/01	9,185.69	3,600.00	5,585.69 P
SLOF2013002	37193102	GENESIS MICROCHIP INC.COM	400,000 \$	02/09/01	11/01/01	11/02/01	18,371.39	7,144.38	11,227.11 P
SLOF2013002	042764100	ARROW INTL INC.COM	100,000 \$	03/22/99	11/02/01	11/07/01	3,803.00	2,401.88	1,401.12 P
SLOF2013002	69333108	PF CHANGS CHINA BISTRO INC.COM	100,000 \$	05/04/01	11/03/01	11/06/01	4,303.83	3,783.50	518.33 P
SLOF2013002	69333108	PF CHANGS CHINA BISTRO INC.COM	700,000 \$	05/04/01	11/03/01	11/06/01	30,008.41	26,497.10	3,511.31 P
SLOF2013002	727493108	PLANTRONICS INC	500,000 \$	03/16/99	11/05/01	11/06/01	11,337.82	-10,716.02	501.80 P
SLOF2013002	027899101	APPLEBEES INTL INC.COM	600,000 \$	03/01/01	11/06/01	11/09/01	19,321.54	13,200.00	6,321.54 P
SLOF2013002	027899101	APPLEBEES INTL INC.COM	300,000 \$	03/09/01	11/06/01	11/09/01	9,799.17	-6,600.00	3,199.17 P
SLOF2013002	042764100	ARROW INTL INC.COM	100,000 \$	03/22/99	11/06/01	11/09/01	3,799.87	-2,401.88	1,397.99 P
SLOF2013002	69333108	PF CHANGS CHINA BISTRO INC.COM	03/04/01	03/04/01	11/06/01	11/07/01	4,168.61	3,783.50	383.31 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	64,708,970 \$	09/13/01	11/06/01	11/07/01	64,708.97	-64,708.97	0.00 P
SLOF2013002	027899101	APPLEBEES INTL INC.COM	400,000 \$	03/22/99	11/07/01	11/13/01	13,324.69	-4,800.00	4,024.69 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC.COM	83,7600 \$	12/11/00	11/07/01	11/08/01	1,689.36	3,396.60	1,707.24 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC.COM	117,2400 \$	12/27/00	11/07/01	11/08/01	2,993.20	-4,922.36	2,329.16 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC.COM	2,800,000 \$	12/16/00	11/07/01	11/08/01	56,185.44	114,916.31	58,730.87 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	56,330,930 \$	09/13/01	11/07/01	11/08/01	56,330.93	-56,330.93	0.00 P
SLOF2013002	042764100	ARROW INTL INC.COM	200,000 \$	03/22/99	11/07/01	11/14/01	7,604.02	-4,803.76	2,800.26 P
SLOF2013002	042764100	ARROW INTL INC.COM	300,000 \$	03/22/99	11/08/01	11/14/01	11,399.63	7,205.64	4,193.99 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC.COM	112,9000 \$	12/27/00	11/08/01	11/09/01	2,234.11	-4,740.14	2,486.03 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC.COM	2,087,1000 \$	03/07/01	11/08/01	11/09/01	41,670.06	34,461.55	7,208.51 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC.COM	200,000 \$	03/07/01	11/08/01	11/09/01	3,996.56	3,302.34	674.22 P
SLOF2013002	89674K103	TRIQUINT SEMICONDUCTOR INC.COM	100,000 \$	03/07/01	11/08/01	11/09/01	3,976.54	3,302.34	674.20 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	10,790,330 \$	09/13/01	11/08/01	11/09/01	10,790.33	-10,790.33	0.00 P
SLOF2013002	027899101	APPLEBEES INTL INC.COM	50,000 \$	03/09/01	11/15/01	11/15/01	1,278.11	1,100.00	478.11 P
SLOF2013002	027899101	APPLEBEES INTL INC.COM	330,000 \$	03/12/01	11/09/01	11/15/01	11,046.74	7,669.01	3,377.73 P



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	163072101	CHESSECAKE FACTORY (THE)	300 0000 \$	06/02/01	11/09/01	11/15/01	11/15/01	8,846.72	7,063.06	1,024.66 P
SLOF2013002	163072101	CHESSECAKE FACTORY (THE)	750 0000 \$	06/11/01	11/09/01	11/15/01	11/15/01	23,216.81	-17,844.00	4,372.81 P
SLOF2013002	163072101	CHESSECAKE FACTORY (THE)	930 0000 \$	06/12/01	11/09/01	11/15/01	11/15/01	28,141.29	22,377.63	5,763.66 P
SLOF2013002	09674K103	TRIQUINT SEMICONDUCTOR INC COM	965 0000 \$	05/07/01	11/09/01	11/10/01	11/10/01	17,631.60	13,933.77	1,697.83 P
SLOF2013002	964857106	WHOLE FOODS MKT INC	600 0000 \$	03/23/00	11/09/01	11/10/01	11/10/01	3,790.39	2,190.06	1,600.33 P
SLOF2013002	964857106	WHOLE FOODS MKT INC	600 0000 \$	03/23/00	11/09/01	11/10/01	11/10/01	22,742.36	11,776.89	10,965.47 P
SLOF2013002	964857106	WHOLE FOODS MKT INC	300 0000 \$	03/23/00	11/09/01	11/10/01	11/10/01	11,399.62	-6,370.19	4,029.43 P
SLOF2013002	964857106	WHOLE FOODS MKT INC	100 0000 \$	03/23/00	11/09/01	11/10/01	11/10/01	3,783.09	2,190.07	1,593.02 P
SLOF2013002	071899101	APPLEBEES INTL INC COM	300 0000 \$	03/12/01	11/12/01	11/15/01	11/15/01	24,983.36	17,259.18	7,724.18 P
SLOF2013002	071899101	APPLEBEES INTL INC COM	30 0000 \$	03/12/01	11/12/01	11/15/01	11/15/01	1,337.16	1,093.57	461.59 P
SLOF2013002	071899101	APPLEBEES INTL INC COM	50 0000 \$	03/13/01	11/12/01	11/15/01	11/15/01	1,537.16	1,093.58	467.58 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 \$	07/22/99	11/12/01	11/15/01	11/15/01	3,799.87	3,401.88	1,397.99 P
SLOF2013002	727493108	PLANTRONICS INC	300 0000 \$	03/16/99	11/12/01	11/15/01	11/15/01	11,323.11	10,726.02	797.09 P
SLOF2013002	727493108	PLANTRONICS INC	400 0000 \$	03/16/99	11/13/01	11/14/01	11/14/01	9,386.39	8,330.81	1,055.58 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	26,313 5100 \$	09/13/01	11/13/01	11/14/01	11/14/01	26,313.51	26,313.51	0.00 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 \$	07/22/99	11/14/01	11/19/01	11/19/01	3,798.37	2,401.88	1,396.49 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 \$	07/22/99	11/14/01	11/19/01	11/19/01	3,799.87	2,401.88	1,397.99 P
SLOF2013002	727493108	PLANTRONICS INC	600 0000 \$	03/16/99	11/14/01	11/19/01	11/19/01	13,485.86	-12,871.22	2,614.74 P
SLOF2013002	861642106	STONE ENERGY CORP COM	300 0000 \$	03/19/99	11/14/01	11/19/01	11/19/01	11,520.39	-9,244.59	2,275.80 P
SLOF2013002	937460103	VINTAGE PETE INC COM	1 000 0000 \$	03/16/99	11/14/01	11/19/01	11/19/01	19,692.34	7,298.50	12,393.84 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	35,901 9500 \$	09/13/01	11/14/01	11/15/01	11/15/01	35,901.95	-35,901.95	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	22,726 6600 \$	09/13/01	11/14/01	11/15/01	11/15/01	22,726.66	-22,726.66	0.00 P
SLOF2013002	042764100	ARROW INTL INC COM	300 0000 \$	03/22/99	11/15/01	11/19/01	11/19/01	7,603.50	-4,803.76	2,799.74 P
SLOF2013002	151020104	CELEGENE CORP	1 000 0000 \$	04/20/01	11/15/01	11/20/01	11/20/01	36,359.38	-17,878.30	18,481.21 P
SLOF2013002	151020104	CELEGENE CORP	100 0000 \$	04/20/01	11/15/01	11/20/01	11/20/01	3,608.63	1,787.83	1,820.82 P
SLOF2013002	670872100	O M GROUP INC COM	200 0000 \$	03/17/99	11/15/01	11/16/01	11/16/01	11,508.75	9,802.50	8,706.25 P
SLOF2013002	69333Y108	PF CHANGS CHINA BISTRO INC COM	210 0000 \$	05/04/01	11/15/01	11/16/01	11/16/01	9,937.49	8,706.19	1,231.30 P
SLOF2013002	69333Y108	PF CHANGS CHINA BISTRO INC COM	200 0000 \$	05/07/01	11/15/01	11/16/01	11/16/01	8,638.69	7,634.00	1,024.69 P
SLOF2013002	69333Y108	PF CHANGS CHINA BISTRO INC COM	470 0000 \$	05/07/01	11/15/01	11/16/01	11/16/01	20,247.92	-17,827.10	2,420.82 P
SLOF2013002	727493108	PLANTRONICS INC	600 0000 \$	03/16/99	11/15/01	11/16/01	11/16/01	15,519.44	-12,871.22	2,648.22 P
SLOF2013002	861642106	STONE ENERGY CORP COM	300 0000 \$	03/19/99	11/15/01	11/16/01	11/16/01	9,244.59	1,530.63	14,403.37 P
SLOF2013002	964837106	WHOLE FOODS MKT INC	200 0000 \$	03/23/00	11/15/01	11/16/01	11/16/01	31,923.89	17,230.32	14,693.57 P
SLOF2013002	964837106	WHOLE FOODS MKT INC	200 0000 \$	03/23/00	11/15/01	11/16/01	11/16/01	7,980.97	3,933.63	4,047.34 P
SLOF2013002	670872100	O M GROUP INC COM	300 0000 \$	03/17/99	11/16/01	11/17/01	11/17/01	13,333.14	9,802.50	8,532.64 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	42 846 1800 \$	09/14/01	11/16/01	11/17/01	11/17/01	42,846.18	0.00 P	0.00 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	21,378 1200 \$	09/27/01	11/16/01	11/17/01	11/17/01	21,378.12	-21,378.12	0.00 P
SLOF2013002	042764100	ARROW INTL INC COM	300 0000 \$	03/22/99	11/19/01	11/23/01	11/23/01	7,203.64	4,206.37 P	4,206.37 P
SLOF2013002	042764100	ARROW INTL INC COM	200 0000 \$	03/22/99	11/19/01	11/23/01	11/23/01	7,999.74	-4,803.76	2,799.98 P
SLOF2013002	371933102	GENESIS MICROCHIP INC COM	200 0000 \$	02/09/01	11/19/01	11/20/01	11/20/01	4,283.83	-1,786.07	2,497.78 P
SLOF2013002	371933102	GENESIS MICROCHIP INC COM	200 0000 \$	02/09/01	11/19/01	11/20/01	11/20/01	8,824.48	3,782.14	5,232.34 P
SLOF2013002	371933102	GENESIS MICROCHIP INC COM	200 0000 \$	02/09/01	11/19/01	11/20/01	11/20/01	8,737.23	-3,572.14	5,165.11 P
SLOF2013002	371933102	GENESIS MICROCHIP INC COM	100 0000 \$	02/13/01	11/19/01	11/20/01	11/20/01	4,378.62	-1,889.50	2,489.12 P
SLOF2013002	344690309	MEDICIS PHARMACEUTICAL CORP	500 0000 \$	01/23/01	11/19/01	11/20/01	11/20/01	29,728.20	28,077.65	1,700.55 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	80 633 3100 \$	09/27/01	11/19/01	11/20/01	11/20/01	80,633.31	-80,633.31	0.00 P
SLOF2013002	042764100	ARROW INTL INC COM	300 0000 \$	03/22/99	11/20/01	11/26/01	11/26/01	7,606.40	-4,803.76	2,800.64 P
SLOF2013002	281347104	EDO CORP	100 0000 \$	10/26/01	11/20/01	11/21/01	11/21/01	2,500.41	2,350.00	150.41 P
SLOF2013002	281347104	EDO CORP	100 0000 \$	10/26/01	11/20/01	11/21/01	11/21/01	2,503.10	2,350.00	153.10 P
SLOF2013002	964837106	WHOLE FOODS MKT INC	1 000 0000 \$	05/23/00	11/20/01	11/21/01	11/21/01	42,378.38	19,628.13	22,750.25 P
SLOF2013002	964837106	WHOLE FOODS MKT INC	200 0000 \$	05/23/00	11/20/01	11/21/01	11/21/01	8,353.72	-3,953.63	4,422.09 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 \$	03/22/99	11/21/01	11/26/01	11/26/01	3,799.87	2,408.75	1,391.12 P
SLOF2013002	371933102	GENESIS MICROCHIP INC COM	500 0000 \$	02/13/01	11/21/01	11/23/01	11/23/01	23,093.98	-9,447.50	13,646.48 P
SLOF2013002	964837106	WHOLE FOODS MKT INC	200 0000 \$	03/23/00	11/21/01	11/23/01	11/23/01	3,734.34	9,237.39	5,499.05 P
SLOF2013002	042764100	ARROW INTL INC COM	300 0000 \$	03/23/99	11/23/01	11/26/01	11/26/01	11,474.35	-17,665.34	20,183.21 P
SLOF2013002	019833108	ALLOY INC COM	3,500 0000 \$	03/01/00	11/26/01	11/29/01	11/29/01	54,002.14	-46,751.65	4,248.00 P
SLOF2013002	042764100	ARROW INTL INC COM	500 0000 \$	03/23/99	11/26/01	11/29/01	11/29/01	19,232.36	12,043.75	7,188.61 P
SLOF2013002	151020104	CELEGENE CORP	400 0000 \$	04/20/01	11/26/01	11/29/01	11/29/01	13,030.49	7,151.32	7,879.17 P
SLOF2013002	151020104	CELEGENE CORP	600 0000 \$	04/20/01	11/26/01	11/29/01	11/29/01	22,674.68	10,736.98	11,947.70 P
SLOF2013002	281347104	EDO CORP	800 0000 \$	10/26/01	11/26/01	11/27/01	11/27/01	19,939.39	18,800.00	1,139.39 P
SLOF2013002	371933102	GENESIS MICROCHIP INC COM	100 0000 \$	02/13/01	11/27/01	11/27/01	11/27/01	4,825.30	1,879.17	2,946.13 P
SLOF2013002	371933102	GENESIS MICROCHIP INC COM	500 0000 \$	02/14/01	11/27/01	11/27/01	11/27/01	24,126.49	9,171.65	14,954.84 P
SLOF2013002	371933102	GENESIS MICROCHIP INC COM	100 0000 \$	02/14/01	11/27/01	11/26/01	11/26/01	4,825.30	-1,833.53	2,989.75 P
SLOF2013002	727493108	PLANTRONICS INC	1,200 0000 \$	03/16/99	11/27/01	11/27/01	11/27/01	31,039.60	25,782.44	5,257.16 P
SLOF2013002	964837106	WHOLE FOODS MKT INC	600 0000 \$	03/23/00	11/26/01	11/27/01	11/27/01	23,848.13	-11,776.89	14,071.24 P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	43,507 5100 \$	09/27/01	11/26/01	11/27/01	11/27/01	43,507.51	-43,507.51	0.00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	032399	11/27/01	11/28/01	3 149 87	-2 408 75	1 441 12 P
SLOF2013002	151020104	CELGENE CORP	600 0000 S	043000	11/27/01	11/30/01	22 595 84	-10 728 98	11 868 86 P
SLOF2013002	151020104	CELGENE CORP	100 0000 S	043000	11/27/01	11/30/01	3 799 74	1 787 83	2 011 91 P
SLOF2013002	151020104	CELGENE CORP	300 0000 S	043000	11/27/01	11/30/01	18 820 87	-8 936 75	9 884 12 P
SLOF2013002	371931102	GENESIS MICROCHIP INC COM	400 0000 S	021400	11/28/01	11/28/01	20 149 41	7 342 20	12 807 21 P
SLOF2013002	371931102	GENESIS MICROCHIP INC COM	300 0000 S	021400	11/27/01	11/28/01	25 186 76	-8 976 55	16 210 21 P
SLOF2013002	371931102	GENESIS MICROCHIP INC COM	400 0000 S	022000	11/27/01	11/28/01	20 149 41	7 013 36	13 136 05 P
SLOF2013002	717493101	PLANTRONICS INC	400 0000 S	017699	11/27/01	11/28/01	10 235 06	8 580 81	1 654 25 P
SLOF2013002	717493101	PLANTRONICS INC	600 0000 S	017699	11/27/01	11/28/01	23 976 53	-16 125 00	6 851 53 P
SLOF2013002	946437106	WHOLE FOODS MKT INC	540 0000 S	052300	11/27/01	11/28/01	23 138 23	-10 399 20	12 339 03 P
SLOF2013002	946437106	WHOLE FOODS MKT INC	1 600 0000 S	052400	11/27/01	11/28/01	35 995 20	10 741 86	13 253 34 P
SLOF2013002	946437106	WHOLE FOODS MKT INC	1 000 0000 S	052400	11/27/01	11/28/01	42 848 57	18 968 75	23 879 82 P
SLOF2013002	997521000	SLO CLIENT CASH INVESTMENT TR	99 752 0900 S	092701	11/27/01	11/28/01	99 752 09	-99 752 09	0 00 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	2 110 4400 S	101101	11/27/01	11/28/01	2 110 48	2 110 48	0 00 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	4 667 7300 S	101301	11/27/01	11/28/01	4 667 73	-4 667 73	0 00 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	13 870 2500 S	101501	11/27/01	11/28/01	13 870 29	13 870 29	0 00 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	29 377 6700 S	101601	11/27/01	11/28/01	29 373 67	-29 373 67	0 00 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	032399	11/28/01	12/03/01	7 618 82	-4 817 50	2 801 32 P
SLOF2013002	042764100	ARROW INTL INC COM	200 0000 S	043000	11/28/01	12/03/01	43 942 53	21 496 20	22 446 33 P
SLOF2013002	151020104	CELGENE CORP	1 200 0000 S	043000	11/28/01	12/03/01	7 218 11	3 582 70	3 703 41 P
SLOF2013002	151020104	CELGENE CORP	200 0000 S	043000	11/28/01	12/03/01	29 745 74	18 965 00	2 994 37 P
SLOF2013002	693331108	PF CHANGS CHINA BISTRO INC COM	300 0000 S	050701	11/28/01	11/29/01	21 999 27	2 408 75	1 395 79 P
SLOF2013002	693331108	PF CHANGS CHINA BISTRO INC COM	100 0000 S	062101	11/28/01	11/29/01	4 391 85	-4 355 30	36 55 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	747 1100 S	101601	11/28/01	11/29/01	747 11	747 11	0 00 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	18 776 3600 S	101801	11/28/01	11/29/01	18 776 36	28 776 36	0 00 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	29 745 7400 S	101901	11/28/01	11/29/01	29 745 74	29 745 74	0 00 P
SLOF2013002	151020104	CELGENE CORP	200 0000 S	043000	11/29/01	12/04/01	7 145 10	3 582 70	3 562 40 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	400 0000 S	0711201	12/03/01	12/04/01	11 408 82	7 236 23	4 182 37 P
SLOF2013002	042764100	ARROW INTL INC COM	300 0000 S	032399	11/29/01	12/05/01	3 799 87	2 408 75	1 391 12 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	043000	11/29/01	12/05/01	3 616 04	1 701 55	1 824 69 P
SLOF2013002	151020104	CELGENE CORP	100 0000 S	043000	11/29/01	12/05/01	16 580 94	10 021 86	6 539 08 P
SLOF2013002	042764100	ARROW INTL INC COM	600 0000 S	043000	11/29/01	12/05/01	4 988 79	-4 700 00	288 79 P
SLOF2013002	281347104	EXO CORP	200 0000 S	102601	12/03/01	12/04/01	8 645 84	-8 645 84	1 851 96 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	400 0000 S	0711201	12/03/01	12/04/01	10 567 64	8 645 84	1 881 80 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	400 0000 S	071201	12/03/01	12/04/01	6 345 68	-4 500 00	1 843 68 P
SLOF2013002	676111101	ODYSSEY HEALTHCARE INC COM	300 0000 S	102001	12/03/01	12/04/01	6 318 92	-4 500 00	1 818 92 P
SLOF2013002	676111101	ODYSSEY HEALTHCARE INC COM	300 0000 S	102001	12/03/01	12/04/01	2 719 90	-4 700 00	1 049 90 P
SLOF2013002	808903103	SCIOS INC	100 0000 S	060701	12/03/01	12/04/01	6 658 99	3 582 70	3 074 29 P
SLOF2013002	151020104	CELGENE CORP	200 0000 S	043000	12/07/01	12/07/01	3 238 50	1 790 91	1 537 59 P
SLOF2013002	151020104	CELGENE CORP	100 0000 S	043000	12/04/01	12/04/01	2 495 12	2 350 00	145 12 P
SLOF2013002	281347104	EXO CORP	1 200 0000 S	102601	12/04/01	12/05/01	39 418 21	32 172 64	17 245 57 P
SLOF2013002	576817209	MATRIA HEALTHCARE INC	750 0000 S	050799	12/04/01	12/05/01	24 636 58	13 841 40	10 794 98 P
SLOF2013002	576817209	MATRIA HEALTHCARE INC	50 0000 S	050799	12/04/01	12/05/01	1 642 43	912 50	789 93 P
SLOF2013002	636311102	NATIONAL INSTRS CORP COM	1 000 0000 S	032801	12/04/01	12/05/01	37 083 76	-33 696 90	3 386 86 P
SLOF2013002	636311102	NATIONAL INSTRS CORP COM	1 000 0000 S	032801	12/04/01	12/05/01	36 928 76	-33 696 90	3 231 86 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	200 0000 S	071201	12/04/01	12/05/01	5 417 55	-4 342 92	1 074 63 P
SLOF2013002	679331101	NUMERICAL TECH INC COM	100 0000 S	071201	12/04/01	12/05/01	2 708 78	2 165 60	543 18 P
SLOF2013002	676111101	ODYSSEY HEALTHCARE INC COM	200 0000 S	102001	12/04/01	12/05/01	2 687 41	2 165 60	521 81 P
SLOF2013002	676111101	ODYSSEY HEALTHCARE INC COM	200 0000 S	102001	12/04/01	12/05/01	4 119 86	3 000 00	1 119 86 P
SLOF2013002	877443403	THQ INC	300 0000 S	080399	12/04/01	12/05/01	17 753 40	5 705 14	12 048 26 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	61 218 3600 S	101901	12/04/01	12/05/01	61 218 58	-41 288 58	0 00 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	20 122 4500 S	102601	12/04/01	12/05/01	20 122 45	20 122 45	0 00 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	51 483 6300 S	102901	12/04/01	12/05/01	51 483 63	51 483 63	0 00 P
SLOF2013002	998102802	SLO CLIENT CASH INVESTMENT TR	16 103 7100 S	103001	12/04/01	12/05/01	16 103 71	16 103 71	0 00 P
SLOF2013002	064920202	ACTIVISION INC	1 000 0000 S	031799	12/05/01	12/10/01	26 140 12	7 616 67	18 523 45 P
SLOF2013002	064920202	ACTIVISION INC	300 0000 S	031799	12/05/01	12/10/01	13 015 86	-3 802 33	9 207 53 P
SLOF2013002	078991101	APPLIBEEES INTL INC COM	700 0000 S	031301	12/10/01	12/10/01	34 504 15	15 354 45	9 349 91 P
SLOF2013002	078991101	APPLIBEEES INTL INC COM	300 0000 S	031401	12/10/01	12/10/01	17 502 96	10 803 80	6 697 16 P
SLOF2013002	042764100	ARROW INTL INC COM	100 0000 S	032399	12/10/01	12/10/01	3 799 87	2 408 75	1 391 12 P
SLOF2013002	636311102	NATIONAL INSTRS CORP COM	200 0000 S	032801	12/05/01	12/06/01	7 484 75	-6 739 38	765 37 P
SLOF2013002	676111101	ODYSSEY HEALTHCARE INC COM	400 0000 S	102001	12/05/01	12/06/01	8 219 72	-6 000 00	2 219 72 P
SLOF2013002	693331108	PF CHANGS CHINA BISTRO INC COM	300 0000 S	050701	12/05/01	12/06/01	15 149 49	13 063 90	2 083 59 P
SLOF2013002	717493108	PLANTRONICS INC	2,100 0000 S	031699	12/05/01	12/06/01	2 612 68	2 145 70	467 48 P
SLOF2013002	717493108	PLANTRONICS INC	200 0000 S	031699	12/05/01	12/06/01	57 423 80	-47 194 47	10 229 33 P
SLOF2013002	877443403	THQ INC	400 0000 S	080399	12/05/01	12/06/01	25 454 03	7 606 85	17 847 18 P

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1623877

SLOF2013002	994102102	SLO CLIENT CASH INVESTMENT TR	1070001	1205001	1206001	20 643 81000 \$	20 643 81	-20 643 81	0 00 P
SLOF2013002	994102102	SLO CLIENT CASH INVESTMENT TR	1031001	1205001	1206001	31,174,970 \$	31,174,97	-31,174,97	0 00 P
SLOF2013002	994102102	SLO CLIENT CASH INVESTMENT TR	1101001	1206001	1206001	909 21800 \$	909 28	-909 28	0 00 P
SLOF2013002	942764100	ARROW INTL. INC COM	0323099	1206001	1211001	300 0000 \$	11 402,01	7,236 23	4 175 76 P
SLOF2013002	281347104	EDCO CORP	1076001	1206001	1207001	200 0000 \$	4,990 33	-4 700 00	290 33 P
SLOF2013002	731493104	PLANTRONICS INC	0716099	1206001	1207001	600 0000 \$	15,509 90	12,871 22	2,638 68 P
SLOF2013002	994102102	SLO CLIENT CASH INVESTMENT TR	1101001	1206001	1207001	5 413 0200 \$	5 413 02	5 413 02	0 00 P
SLOF2013002	151020104	CELGENE CORP	0501001	1210001	1213001	700 0000 \$	22,391 68	12,169 43	10 422 25 P
SLOF2013002	151020104	CELGENE CORP	400 0000 \$	0517001	1213001	400 0000 \$	12,909 53	-4 106 97 P	4 106 97 P
SLOF2013002	151020104	CELGENE CORP	300 0000 \$	0518001	1213001	300 0000 \$	9 682 13	-6 754 50	2 927 63 P
SLOF2013002	151020104	CELGENE CORP	600 0000 \$	0518001	1213001	600 0000 \$	18 834 03	13 509 00	5 325 03 P
SLOF2013002	151020104	CELGENE CORP	100 0000 \$	0725001	1213001	100 0000 \$	3 229 76	-2,239 00	710 76 P
SLOF2013002	151020104	CELGENE CORP	900 0000 \$	0407001	1213001	900 0000 \$	29 046 44	16 118 19	12 928 25 P
SLOF2013002	151020104	CELGENE CORP	500 0000 \$	0510001	1213001	500 0000 \$	16,136 91	-4,774 25	7,363 66 P
SLOF2013002	151020104	CELGENE CORP	400 0000 \$	0510001	1213001	400 0000 \$	12,809 53	-6,921 52	5 888 01 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	0617001	1210001	1213001	300 0000 \$	10,817 03	7 066 62	3 750 41 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	0617001	1210001	1213001	100 0000 \$	3 496 24	-2,353 54	1 142 70 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	0617001	1210001	1213001	150 0000 \$	5 254 04	-3 666 00	1 588 04 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	200 0000 \$	0617001	1213001	200 0000 \$	7 011 76	-4 821 79	2 189 97 P
SLOF2013002	007623107	ADVISORY BOARD CO	1117001	1211001	1217001	600 0000 \$	15,346 04	11 400 00	3 946 04 P
SLOF2013002	679371101	NUMERICAL TECH INC COM	0717001	1210001	1217001	200 0000 \$	6 829 59	-4 828 78	2 000 81 P
SLOF2013002	781270103	RUOLPH TECHNOLOGIES INC COM	1017000	1210001	1217001	700 0000 \$	36 918 20	18 812 50	8 145 70 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	0616401	1211001	1214001	200 0000 \$	6 958 02	-4 828 79	2 129 23 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	0616001	1211001	1214001	100 0000 \$	3 503 85	2 438 10	1 065 75 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	0616001	1211001	1214001	200 0000 \$	7 011 76	-4 821 79	2 189 97 P
SLOF2013002	007623107	ADVISORY BOARD CO	1117001	1211001	1214001	600 0000 \$	15,346 04	11 400 00	3 946 04 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	0616401	1211001	1217001	200 0000 \$	6 829 59	-4 828 78	2 000 81 P
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	0616001	1211001	1217001	400 0000 \$	13 659 18	-9 637 79	4 021 39 P
SLOF2013002	994102102	SLO CLIENT CASH INVESTMENT TR	1101001	1212001	1213001	14 693 3300 \$	14 693 33	14 693 33	0 00 P
SLOF2013002	641170107	NETSCREEN TECHNOLOGIES INC	100 0000 \$	1211001	1214001	100 0000 \$	2,319 92	1 600 00	719 92 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	0221000	1214001	1215001	700 0000 \$	8 133 73	-43 764 00	-33 630 27 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	400 0000 \$	0321000	1215001	400 0000 \$	4 647 84	27 402 16 P	27 402 16 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	100 0000 \$	0321000	1215001	100 0000 \$	1 239 95	8 012 50	-6 772 55 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	300 0000 \$	0321000	1215001	300 0000 \$	3 516 97	34 003 50	20 700 50 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	600 0000 \$	0322000	1215001	600 0000 \$	6 633 13	-46 999 50	-40 366 37 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	100 0000 \$	0322000	1215001	100 0000 \$	1 130 74	-7 803 23	-6 700 51 P
SLOF2013002	042764100	ARROW INTL INC COM	0323099	1214001	1217001	100 0000 \$	3 600 87	2 408 75	1 192 12 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	100 0000 \$	0322000	1219001	100 0000 \$	1 123 13	7 433 25	-6 700 12 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	500 0000 \$	1218001	1219001	500 0000 \$	6 633 66	16 313 10	-10 487 44 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	800 0000 \$	1218001	1219001	800 0000 \$	9 001 06	24 481 76	15 480 70 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	1 200 0000 \$	0103001	1219001	1 200 0000 \$	14 628 72	36 156 23	21 527 53 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	200 0000 \$	0323001	1219001	200 0000 \$	2 230 26	2 279 00	21 74 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	500 0000 \$	0323001	1219001	500 0000 \$	5 633 66	5 367 15	263 51 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	100 0000 \$	0323001	1219001	100 0000 \$	1 123 13	-1 100 00	25 13 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	100 0000 \$	0323001	1219001	100 0000 \$	1 118 46	1 100 00	18 46 P
SLOF2013002	912351103	WEST CORP COM	0326001	1218001	1219001	100 0000 \$	1 145 54	1 145 54	37 08 P
SLOF2013002	994102102	SLO CLIENT CASH INVESTMENT TR	1101001	1218001	1219001	11,944 3300 \$	7 533 65	-4 416 68	1 018 99 P
SLOF2013002	994102102	SLO CLIENT CASH INVESTMENT TR	1102001	1218001	1219001	4 687 1500 \$	4 687 15	4 687 15	0 00 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	500 0000 \$	1219001	1220001	500 0000 \$	5 370 75	5 727 70	143 03 P
SLOF2013002	232781106	ELECTRO SCIENTIFIC INDS INC	1077000	1219001	1220001	900 0000 \$	28 167 52	-28 493 71	2 326 19 P
SLOF2013002	232781106	ELECTRO SCIENTIFIC INDS INC	200 0000 \$	1219001	1220001	200 0000 \$	3 648 37	-6 332 38	-484 01 P
SLOF2013002	232781106	ELECTRO SCIENTIFIC INDS INC	100 0000 \$	1017000	1220001	100 0000 \$	2 924 18	-2 977 00	52 82 P
SLOF2013002	232781106	ELECTRO SCIENTIFIC INDS INC	100 0000 \$	1017000	1220001	100 0000 \$	2 924 18	3 013 50	-48 32 P
SLOF2013002	232781106	ELECTRO SCIENTIFIC INDS INC	100 0000 \$	1017000	1220001	100 0000 \$	2 934 19	-3 012 50	78 31 P
SLOF2013002	232781106	ELECTRO SCIENTIFIC INDS INC	1 200 0000 \$	1219001	1220001	1 200 0000 \$	44 012 88	-48 071 25	-4 058 37 P
SLOF2013002	912351103	WEST CORP COM	0425001	1219001	1220001	200 0000 \$	4 999 83	-4 244 04	655 79 P
SLOF2013002	994102102	SLO CLIENT CASH INVESTMENT TR	1102001	1219001	1220001	18 514 8200 \$	18 514 82	18 514 82	0 00 P
SLOF2013002	994102102	SLO CLIENT CASH INVESTMENT TR	1103001	1219001	1220001	32,005 0600 \$	32,005 06	32,005 06	0 00 P
SLOF2013002	232171109	CUTLER & BUICK INC COM	1021099	1220001	1221001	100 0000 \$	363 48	1 704 97	1 341 39 P
SLOF2013002	232171109	CUTLER & BUICK INC COM	1021099	1220001	1221001	200 0000 \$	723 67	3 409 74	2 687 07 P
SLOF2013002	232171109	CUTLER & BUICK INC COM	600 0000 \$	1021099	1221001	600 0000 \$	2 164 02	10 200 00	-8 031 98 P
SLOF2013002	232171109	CUTLER & BUICK INC COM	300 0000 \$	1022099	1221001	300 0000 \$	1 084 01	5 137 50	-4 053 49 P
SLOF2013002	232171109	CUTLER & BUICK INC COM	400 0000 \$	1025099	1221001	400 0000 \$	1 443 25	-6 703 00	5 337 65 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	0326001	1220001	1221001	400 0000 \$	4 754 84	-4 582 16	172 68 P
SLOF2013002	232781106	DIAMONDCLUSTER INTL INC	0326001	1220001	1221001	200 0000 \$	2 377 42	2 358 02	19 40 P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

SLOF2013002	23271709	DIAMONDCUSTER INTL INC	100,000.00	03/26/01	12/26/01	12/21/01	1,203.96	1,179.01	24.95	P
SLOF2013002	23271706	DIAMONDCUSTER INTL INC	200,000.00	03/27/01	12/26/01	12/21/01	2,407.91	2,161.38	246.53	P
SLOF2013002	211347104	EDO CORP	100,000.00	10/26/01	12/26/01	12/21/01	2,512.80	2,350.00	162.80	P
SLOF2013002	211347104	EDO CORP	200,000.00	10/26/01	12/26/01	12/21/01	5,025.61	4,700.00	325.61	P
SLOF2013002	211347104	EDO CORP	500,000.00	10/26/01	12/26/01	12/21/01	14,047.03	16,023.75	1,976.72	P
SLOF2013002	211347104	ELECTRO SCIENTIFIC INDS INC	500,000.00	11/06/00	12/26/01	12/21/01	8,428.22	9,106.25	678.03	P
SLOF2013002	996102802	ELECTRO SCIENTIFIC INDS INC	4,513,290.00	11/05/01	12/26/01	12/21/01	4,513.29	4,513.29	0.00	P
SLOF2013002	042764100	SLO CLIENT CASH INVESTMENT TR	60,000.00	03/23/99	12/26/01	12/21/01	30,427.46	19,270.00	11,157.46	P
SLOF2013002	232117109	ARROW INTL INC COM	60,000.00	10/25/99	12/26/01	12/21/01	314.13	1,017.45	-403.32	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	1,040,000.00	10/25/99	12/26/01	12/21/01	3,711.52	-17,995.45	-13,983.93	P
SLOF2013002	23271706	DIAMONDCUSTER INTL INC	300,000.00	03/27/01	12/26/01	12/21/01	3,683.16	3,243.07	441.09	P
SLOF2013002	23271706	DIAMONDCUSTER INTL INC	300,000.00	03/27/01	12/26/01	12/21/01	3,683.16	3,243.07	441.09	P
SLOF2013002	23271706	DIAMONDCUSTER INTL INC	500,000.00	03/27/01	12/26/01	12/21/01	6,184.39	5,432.70	741.69	P
SLOF2013002	23271706	DIAMONDCUSTER INTL INC	100,000.00	03/27/01	12/26/01	12/21/01	1,236.88	1,096.35	139.53	P
SLOF2013002	211347104	EDO CORP	200,000.00	10/26/01	12/26/01	12/21/01	5,071.65	5,350.00	278.35	P
SLOF2013002	211347104	EDO CORP	300,000.00	10/26/01	12/26/01	12/21/01	7,534.24	7,993.00	458.76	P
SLOF2013002	211347104	EDO CORP	700,000.00	10/26/01	12/26/01	12/21/01	19,821.16	22,881.25	3,060.09	P
SLOF2013002	923251105	WEST CORP COM	700,000.00	04/23/91	12/26/01	12/21/01	17,572.98	15,204.14	2,368.84	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	63,771,430.00	11/05/01	12/26/01	12/21/01	65,771.43	65,771.43	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	26,314,050.00	11/09/01	12/26/01	12/21/01	26,314.05	26,314.05	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	84,388,470.00	11/20/01	12/26/01	12/21/01	84,388.47	84,388.47	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	200,000.00	03/23/99	12/26/01	12/21/01	809.87	-809.87	0.00	P
SLOF2013002	042764100	ARROW INTL INC COM	300,000.00	10/26/99	12/26/01	12/21/01	7,649.74	-4,817.50	2,832.24	P
SLOF2013002	042764100	ARROW INTL INC COM	300,000.00	10/26/99	12/26/01	12/21/01	7,649.74	-4,817.50	2,832.24	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	660,000.00	03/23/99	12/26/01	12/21/01	2,347.61	-11,166.34	-8,818.73	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	340,000.00	10/26/99	12/26/01	12/21/01	1,209.37	-3,706.46	-4,497.09	P
SLOF2013002	23271706	DIAMONDCUSTER INTL INC	200,000.00	03/27/01	12/26/01	12/21/01	2,421.91	2,198.70	223.21	P
SLOF2013002	061306109	BARR LABS INC	800,000.00	10/26/00	12/26/01	12/21/01	63,545.56	26,373.44	36,972.12	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	860,000.00	10/26/99	12/26/01	12/21/01	2,988.40	14,433.96	11,445.56	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	1,340,000.00	10/27/99	12/26/01	12/21/01	4,636.34	22,047.15	17,390.81	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	1,000,000.00	03/17/00	12/26/01	12/21/01	6,254.79	20,925.00	14,670.21	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	800,000.00	03/18/01	12/26/01	12/21/01	9,909.02	7,866.00	1,943.02	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	11,777,010.00	11/20/01	12/26/01	12/21/01	88,777.01	88,777.01	0.00	P
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	11,093,150.00	11/21/01	12/26/01	12/21/01	11,093.15	-11,093.15	0.00	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	700,000.00	03/17/00	12/26/01	12/21/01	2,467.21	-8,137.50	-5,670.29	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	1,600,000.00	03/20/00	12/26/01	12/21/01	5,639.31	18,600.00	12,960.67	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	600,000.00	03/21/00	12/26/01	12/21/01	2,114.75	-4,710.25	-2,595.50	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	300,000.00	03/21/00	12/26/01	12/21/01	1,057.37	3,484.14	2,426.77	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	640,000.00	03/22/00	12/26/01	12/21/01	2,396.72	-7,777.50	-5,380.78	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	210,000.00	03/23/00	12/26/01	12/21/01	986.88	-3,183.10	-2,396.22	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	400,000.00	03/24/00	12/26/01	12/21/01	1,409.83	-4,933.00	-3,523.17	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	240,000.00	03/27/00	12/26/01	12/21/01	843.90	3,004.90	2,160.99	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	100,000.00	03/28/01	12/26/01	12/21/01	1,304.43	1,076.84	227.61	P
SLOF2013002	211347104	EDO CORP	100,000.00	10/26/01	12/26/01	12/21/01	2,498.91	2,663.00	164.09	P
SLOF2013002	211347104	EDO CORP	1,200,000.00	01/27/00	12/26/01	12/21/01	18,391.06	21,480.00	3,088.94	P
SLOF2013002	211347104	EDO CORP	1,200,000.00	01/28/00	12/26/01	12/21/01	18,391.06	21,750.00	3,358.94	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	700,000.00	02/01/00	12/26/01	12/21/01	10,728.12	-12,370.81	-1,642.69	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	400,000.00	02/01/00	12/26/01	12/21/01	6,130.35	7,287.08	1,151.73	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	200,000.00	03/16/99	12/26/01	12/21/01	3,464.74	3,464.74	0.00	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	200,000.00	03/16/99	12/26/01	12/21/01	2,866.08	1,459.70	1,406.38	P
SLOF2013002	04930202	ACTIVISION INC	3,600,000.00	03/17/99	12/26/01	01/03/02	93,675.04	-27,420.00	68,255.04	P
SLOF2013002	04930202	ACTIVISION INC	430,000.00	04/16/99	12/26/01	01/03/02	1,939.38	3,600.00	1,660.62	P
SLOF2013002	04930202	ACTIVISION INC	350,000.00	09/28/99	12/26/01	01/03/02	9,301.74	-4,064.27	5,237.47	P
SLOF2013002	04930202	ACTIVISION INC	100,000.00	09/28/99	12/26/01	01/03/02	2,651.96	1,161.22	1,490.74	P
SLOF2013002	042764100	ARROW INTL INC COM	100,000.00	04/16/99	12/26/01	01/03/02	3,824.94	2,275.00	1,549.94	P
SLOF2013002	042764100	ARROW INTL INC COM	600,000.00	02/21/00	12/26/01	01/03/02	48,175.25	19,930.08	28,245.17	P
SLOF2013002	232117109	CAL DRIVE INTL INC COM	200,000.00	11/16/00	12/26/01	01/03/02	5,203.91	-4,983.38	218.54	P
SLOF2013002	172914109	CAL DRIVE INTL INC COM	500,000.00	11/16/00	12/26/01	01/03/02	13,124.80	-12,463.43	661.35	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	60,000.00	03/27/00	12/26/01	12/29/01	224.73	-751.20	-526.47	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	510,000.00	03/29/00	12/26/01	12/29/01	2,172.43	7,407.25	5,234.82	P
SLOF2013002	232117109	CUTTER & BUCK INC COM	100,000.00	03/30/00	12/26/01	12/29/01	374.56	-1,292.63	-918.07	P

Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1823877

SLOF2013002	23217109	CUTTER & BUCK INC COM	04/05/00	12/28/01	12/29/01	2,472.08	8,419.75	5,947.67 P	
SLOF2013002	23217109	CUTTER & BUCK INC COM	07/14/00	12/28/01	12/29/01	1,123.67	3,112.50	1,918.83 P	
SLOF2013002	23217109	CUTTER & BUCK INC COM	07/17/00	12/28/01	12/29/01	5,618.56	15,877.50	10,259.14 P	
SLOF2013002	29990008	EVERGREEN RES INC NO PAR	06/17/99	12/28/01	12/29/01	8,110.39	-4,577.86	3,532.53 P	
SLOF2013002	29990008	EVERGREEN RES INC NO PAR	06/17/99	12/28/01	12/29/01	4,046.43	-2,288.93	1,757.50 P	
SLOF2013002	47631003	INSIGHT ENTERPRISES INC COM	04/28/99	12/28/01	12/29/01	15,017.37	11,032.40	3,985.97 P	
SLOF2013002	47631003	INSIGHT ENTERPRISES INC COM	04/28/99	12/28/01	12/29/01	5,007.92	-3,684.13	1,323.79 P	
SLOF2013002	69333108	PF CHANGES CHINA BISTRO INC COM	08/21/01	12/28/01	12/29/01	29,363.11	-26,131.40	3,233.31 P	
SLOF2013002	69333108	PF CHANGES CHINA BISTRO INC COM	08/21/01	12/28/01	12/29/01	14,729.77	-13,065.90	1,663.87 P	
SLOF2013002	717124101	PHARMAACEUTICAL PROD DEV INC	07/17/00	12/28/01	12/29/01	6,409.30	-2,141.25	4,268.05 P	
SLOF2013002	717124101	PHARMAACEUTICAL PROD DEV INC	07/18/00	12/28/01	12/29/01	6,609.30	-2,329.00	4,280.30 P	
SLOF2013002	717124101	PHARMAACEUTICAL PROD DEV INC	07/19/00	12/28/01	12/29/01	3,104.65	-1,228.00	2,076.65 P	
SLOF2013002	727493108	PLANTRONICS INC	03/16/99	12/28/01	12/29/01	5,203.56	-4,200.41	913.15 P	
SLOF2013002	727493108	PLANTRONICS INC	03/16/99	12/28/01	12/29/01	18,279.03	15,016.42	3,262.61 P	
SLOF2013002	86164104	STONE ENERGY CORP COM	03/19/99	12/28/01	12/29/01	28,132.37	21,576.71	6,561.86 P	
SLOF2013002	872443403	THQ INC	08/03/99	12/28/01	12/29/01	35,081.01	17,312.00	21,769.01 P	
SLOF2013002	932460105	VINTAGE PETE INC COM	03/16/99	12/28/01	12/29/01	27,670.10	13,867.15	13,802.95 P	
SLOF2013002	932460105	WEST CORP COM	04/23/01	12/28/01	12/29/01	4,999.92	-4,344.04	655.88 P	
SLOF2013002	932460105	WEST CORP COM	04/23/01	12/28/01	12/29/01	2,499.96	-2,054.50	445.46 P	
SLOF2013002	943835106	XTO ENERGY INC COM	11/20/00	12/28/01	12/29/01	8,679.61	-4,458.33	2,221.28 P	
SLOF2013002	943835106	XTO ENERGY INC COM	11/20/00	12/28/01	12/29/01	32,159.67	24,541.67	7,618.00 P	
SLOF2013002	23217109	CUTTER & BUCK INC COM	07/17/00	12/31/01	01/01/02	6,674.29	19,053.00	-12,378.71 P	
SLOF2013002	29990008	EVERGREEN RES INC NO PAR	06/17/99	12/31/01	01/01/02	11,260.33	31,733.00	20,494.67 P	
SLOF2013002	29990008	EVERGREEN RES INC NO PAR	06/17/99	12/31/01	01/01/02	3,961.48	-2,288.93	1,672.55 P	
SLOF2013002	437650103	INSIGHT ENTERPRISES INC COM	04/28/99	12/31/01	01/01/02	20,030.61	14,736.54	5,293.47 P	
SLOF2013002	437650103	INSIGHT ENTERPRISES INC COM	04/28/99	12/31/01	01/01/02	4,838.93	-4,351.30	483.63 P	
SLOF2013002	69333108	PF CHANGES CHINA BISTRO INC COM	08/22/01	12/31/01	01/01/02	14,316.78	12,913.50	1,603.28 P	
SLOF2013002	69333108	PF CHANGES CHINA BISTRO INC COM	08/22/01	12/31/01	01/01/02	24,100.38	21,522.50	2,577.88 P	
SLOF2013002	717124101	PHARMAACEUTICAL PROD DEV INC	07/19/00	12/31/01	01/01/02	3,299.95	-1,228.01	2,071.94 P	
SLOF2013002	727493108	PLANTRONICS INC	03/16/99	12/31/01	01/01/02	10,390.44	-4,530.81	1,809.63 P	
SLOF2013002	872443403	THQ INC	08/03/99	12/31/01	01/01/02	7,451.17	2,832.57	4,598.60 P	
SLOF2013002	872443403	THQ INC	08/03/99	12/31/01	01/01/02	2,483.72	-1,400.00	1,083.72 P	
SLOF2013002	872443403	THQ INC	08/03/99	12/31/01	01/01/02	20,013.69	7,606.85	12,406.84 P	
SLOF2013002	932460105	VINTAGE PETE INC COM	03/16/99	12/31/01	01/01/02	11,435.18	5,838.80	5,596.38 P	
SLOF2013002	932460105	WEST CORP COM	04/23/01	12/31/01	01/01/02	5,039.92	-4,372.39	667.53 P	
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	11/21/01	12/31/01	01/01/02	6,142.65	-6,142.65	0.00 P	
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	11/23/01	12/31/01	01/01/02	36,065.24	-36,065.24	0.00 P	
SLOF2013002	996102102	SLO CLIENT CASH INVESTMENT TR	11/29/01	12/31/01	01/01/02	3,181.81	3,181.81	0.00 P	
Grand Total							24,672,680.24	-34,957,834.57	885,754.28

885,754.28



SLOF4002002	ED3499310	INTERSHOP COMMUNICATIONS NPV	2,400,000 S	09/15/00	09/17/00	19,283.16	198,522.94	179,239.82 P
SLOF4002002	ED1499310	INTERSHOP COMMUNICATIONS NPV	500,000 S	09/19/00	09/20/00	4,017.31	-39,314.35	-35,297.01 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	190,000 S	10/23/98	10/24/98	10,008.54	1,057.17	1,951.37 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	395,000 S	10/23/98	10/23/98	28,807.22	16,750.41	4,056.81 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	615,000 S	04/06/99	04/07/99	32,396.05	27,881.94	4,514.11 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	3,851,000 S	04/06/99	04/08/99	206,471.86	-176,518.62	29,886.24 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	2,255,000 S	04/06/99	04/07/99	119,536.34	102,233.62	17,302.72 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	2,350,000 S	04/07/99	04/08/99	124,572.24	-97,672.46	26,899.78 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	530,000 S	04/07/99	04/09/99	29,771.68	21,859.51	6,912.17 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	1,450,000 S	04/08/99	04/09/99	78,488.97	-60,265.90	18,223.07 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	100,000 S	10/23/98	10/23/98	109,123.31	50,887.31	58,237.93 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	600,000 S	10/23/98	10/24/98	41,501.95	-24,441.70	18,060.25 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	100,000 S	11/25/99	11/26/99	5,517.55	-8,866.82	1,349.27 P
SLOF4002002	ED3727976	SIEMENS AG NPV REG D	2,200,000 S	11/24/99	11/26/99	128,464.44	151,070.05	30,605.63 P
SLOF4002002	ED3810162	DRESNER BANK AG NPV (REG D)	1,100,000 S	07/24/00	07/26/00	26,824.61	26,132.67	671.94 P
SLOF4002002	ED3810162	DRESNER BANK AG NPV (REG D)	1,100,000 S	07/24/00	07/29/00	49,178.45	-47,371.58	1,806.87 P
SLOF4002002	ED3810162	DRESNER BANK AG NPV (REG D)	1,600,000 S	07/24/00	07/26/00	73,232.33	-70,859.70	2,372.63 P
SLOF4002002	ED3810162	DRESNER BANK AG NPV (REG D)	1,600,000 S	07/24/00	07/26/00	73,232.33	-69,740.45	3,491.88 P
SLOF4002002	ED3810162	DRESNER BANK AG NPV (REG D)	1,600,000 S	09/15/00	09/16/00	34,937.70	-34,468.07	469.63 P
SLOF4002002	ED3810162	DRESNER BANK AG NPV (REG D)	1,600,000 S	07/24/00	07/29/00	8,739.43	-8,613.01	126.42 P
SLOF4002002	ED3810162	DRESNER BANK AG NPV (REG D)	500,000 S	07/24/00	07/26/00	21,843.10	22,142.15	742.97 P
SLOF4002002	ED3810162	DRESNER BANK AG NPV (REG D)	500,000 S	07/24/00	07/26/00	20,042.57	-36,592.60	-16,550.03 P
SLOF4002002	ED3810162	DRESNER BANK AG NPV (REG D)	2,300,000 S	07/24/00	07/26/00	92,195.82	164,600.30	-72,404.48 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	1,000,000 S	03/17/00	03/19/00	33,970.02	76,794.35	-42,824.33 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	1,400,000 S	03/17/00	03/19/00	31,827.14	9,738.27	-61,911.3 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	400,000 S	03/17/00	03/19/00	10,430.41	27,925.22	-17,474.81 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	600,000 S	03/17/00	03/19/00	10,273.91	22,925.22	17,652.31 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	1,000,000 S	03/17/00	03/19/00	38,125.58	7,057.77	-3,300.64 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	1,900,000 S	03/17/00	03/19/00	75,202.23	139,051.89	-63,849.64 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	1,000,000 S	03/17/00	03/19/00	40,859.02	73,183.21	-32,324.19 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	800,000 S	03/17/00	03/19/00	14,037.01	-53,830.45	-41,793.44 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	100,000 S	03/22/00	03/23/00	1,737.13	7,057.77	-5,320.64 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	1,400,000 S	07/22/00	07/23/00	26,448.50	98,808.82	-72,360.32 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	100,000 S	07/22/00	07/23/00	3,053.28	-4,417.17	-4,417.89 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	300,000 S	04/05/00	04/07/00	6,159.86	13,608.37	9,448.51 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	200,000 S	04/05/00	04/07/00	4,106.57	10,641.55	-6,534.98 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	900,000 S	03/23/00	03/24/00	16,845.93	58,240.30	-41,394.37 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	500,000 S	03/23/00	03/24/00	9,238.86	-32,335.84	22,996.98 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	400,000 S	03/23/00	03/24/00	7,579.77	28,231.09	20,651.32 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	600,000 S	03/23/00	03/24/00	10,867.90	-42,346.63	-31,478.73 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	200,000 S	03/23/00	03/24/00	3,689.88	14,115.34	10,425.66 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	500,000 S	04/11/00	04/12/00	10,199.22	29,540.85	19,341.63 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	500,000 S	04/03/00	04/07/00	10,171.25	24,603.87	16,431.62 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	400,000 S	04/05/00	04/07/00	8,158.99	21,283.09	13,124.10 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	100,000 S	04/11/00	04/13/00	3,059.75	3,908.17	3,868.42 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	500,000 S	04/11/00	04/13/00	10,092.22	29,540.85	19,448.63 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	700,000 S	04/17/00	04/19/00	10,281.44	18,014.22	-7,727.78 P
SLOF4002002	ED3818950	INFINEON TECHNOLOGIES ORD NPV	400,000 S	04/17/00	04/19/00	6,168.49	10,316.70	-4,148.21 P
SLOF4002002	ED3932725	T-ONLINE INTERNATIONAL NPV	20,000 S	06/23/00	06/23/00	7.27	-7.80	-0.53 P
SLOF4002002	EF4917411	TELEFONICA SA NEW EURI (BR)	2,000 S	04/06/99	04/06/99	9.64	-0.57	0.07 P
SLOF4002002	EF7113114	TELEFONICA SA NEW EURI (BONUS)	600,000 S	05/23/01	05/24/01	10,943.24	-9,308.97	1,634.27 P
SLOF4002002	EF7113114	INDUSTRIA DE DISENO TEXTIL SA	400,000 S	05/23/01	05/24/01	7,438.75	-6,203.98	1,232.77 P
SLOF4002002	EF7113114	INDUSTRIA DE DISENO TEXTIL SA	600,000 S	05/23/01	05/24/01	10,853.42	9,308.97	1,544.45 P
SLOF4002002	EF7113114	INDUSTRIA DE DISENO TEXTIL SA	600,000 S	05/23/01	05/24/01	10,840.37	-9,308.97	1,531.40 P
SLOF4002002	EF4041398	CHRISTIAN DIOR EUR2	400,000 S	10/01/99	10/01/99	18,644.79	-9,308.97	1,315.82 P
SLOF4002002	EF4041398	CHRISTIAN DIOR EUR2	1,600,000 S	10/15/99	10/15/99	11,016.51	17,417.95	-6,401.44 P
SLOF4002002	EF4041398	CHRISTIAN DIOR EUR2	800,000 S	10/22/99	10/22/99	24,033.01	35,137.04	27,882.34 P
SLOF4002002	EF4041398	CHRISTIAN DIOR EUR2	1,200,000 S	09/23/99	09/23/99	31,607.89	-48,268.79	-16,660.90 P
SLOF4002002	EF4041398	CHRISTIAN DIOR EUR2	1,200,000 S	10/06/99	10/07/99	31,607.89	50,038.89	18,431.00 P

Alfred P. Sloan Foundation  
Taxpayer Identification #13-1623877

SLOF4002002	EF4061398	CHRISTIAN DIOR EUR2	400,000 \$	10/25/99	10/25/99	10/25/99	11,106.07	17,540.54	-4,434.47 P
SLOF4002002	EF4061398	CHRISTIAN DIOR EUR2	1,200,000 \$	11/06/99	11/06/99	11/06/99	33,318.22	54,109.23	20,791.01 P
SLOF4002002	EF4061398	CHRISTIAN DIOR EUR2	400,000 \$	11/18/99	11/18/99	11/18/99	11,106.07	17,840.30	-4,734.43 P
SLOF4002002	EF4061414	LVNHI MOET HENNESSY EUR30	300,000 \$	10/08/99	10/08/99	10/08/99	24,690.57	42,838.23	18,147.66 P
SLOF4002002	EF4061414	LVNHI MOET HENNESSY EUR30	700,000 \$	10/09/99	10/09/99	10/09/99	3,527.22	-6,214.22	2,687.00 P
SLOF4002002	EF4061414	LVNHI MOET HENNESSY EUR30	100,000 \$	10/15/99	10/15/99	10/15/99	33,141.74	55,927.91	22,786.24 P
SLOF4002002	EF4066611	WANADOO EUR30	2,400,000 \$	07/18/00	07/18/00	07/18/00	19,823.12	-43,506.04	28,680.92 P
SLOF4002002	EF4074433	SAGEM SA EUR1	300,000 \$	07/01/00	07/01/00	07/01/00	23,275.29	-99,496.80	78,233.51 P
SLOF4002002	EF4074433	SAGEM SA EUR1	120,000 \$	06/20/00	07/01/00	07/01/00	38,198.72	31,998.72	21,661.67 P
SLOF4002002	EF4074433	SAGEM SA EUR1	360,000 \$	07/06/00	07/06/00	07/06/00	9,537.44	119,267.17	21,661.67 P
SLOF4002002	EF4074433	SAGEM SA EUR1	300,000 \$	07/01/00	07/01/00	07/01/00	28,612.33	119,267.17	-90,654.84 P
SLOF4002002	EF4683129	PEUGEOT SA EUR6	100,000 \$	07/07/00	07/07/00	07/07/00	23,050.18	95,496.80	74,446.62 P
SLOF4002002	EF4683129	PEUGEOT SA EUR6	100,000 \$	07/07/00	07/07/00	07/07/00	25,504.61	-21,641.67	3,862.94 P
SLOF4002002	EF4683129	PEUGEOT SA EUR6	100,000 \$	07/07/00	07/07/00	07/07/00	24,801.34	-21,641.67	3,159.67 P
SLOF4002002	EF4683129	PEUGEOT SA EUR6	300,000 \$	07/07/00	07/07/00	07/07/00	76,710.11	-64,925.00	31,785.11 P
SLOF4002002	EF4683129	PEUGEOT SA EUR6	200,000 \$	07/07/00	07/07/00	07/07/00	50,722.32	-43,283.34	7,438.98 P
SLOF4002002	EF4683129	PEUGEOT SA EUR6	200,000 \$	07/07/00	07/07/00	07/07/00	49,461.42	-43,283.34	6,178.09 P
SLOF4002002	EF4764372	PEUGEOT SA EUR6	100,000 \$	07/07/00	07/07/00	07/07/00	25,541.99	21,641.67	3,900.32 P
SLOF4002002	EF4764372	PEUGEOT SA EUR6	300,000 \$	04/07/99	04/07/99	04/07/99	41,532.24	-48,055.49	5,523.25 P
SLOF4002002	EF4764372	PEUGEOT SA EUR6	100,000 \$	04/06/99	04/06/99	04/06/99	14,018.62	16,018.50	1,999.88 P
SLOF4002002	EF4834778	VIVENDI UNIVERSAL EURS \$	100,000 \$	02/09/00	02/09/00	02/09/00	6,232.17	13,319.34	-4,067.17 P
SLOF4002002	EF4834778	VIVENDI UNIVERSAL EURS \$	1,100,000 \$	02/11/00	02/11/00	02/11/00	68,773.86	-135,602.23	66,828.37 P
SLOF4002002	EF4834778	VIVENDI UNIVERSAL EURS \$	2,000,000 \$	02/15/00	02/15/00	02/15/00	125,043.38	-243,249.73	118,206.35 P
SLOF4002002	EF4905412	TOTAL RNA ELF EUR10	1,414,000 \$	04/20/98	03/02/98	03/02/98	192,665.97	169,157.13	23,508.82 P
SLOF4002002	EF4905412	TOTAL RNA ELF EUR10	1,984,000 \$	07/31/98	08/02/98	08/02/98	276,604.39	254,319.46	16,284.93 P
SLOF4002002	EF4905412	TOTAL RNA ELF EUR10	400,000 \$	04/07/99	04/07/99	04/07/99	17,710.23	32,708.32	-14,998.11 P
SLOF4002002	EF4907371	VALEO EUR3	600,000 \$	04/07/99	04/07/99	04/07/99	26,713.17	-49,062.79	-22,349.62 P
SLOF4002002	EF4907371	VALEO EUR3	300,000 \$	04/07/99	04/07/99	04/07/99	13,397.73	24,531.39	11,133.66 P
SLOF4002002	EF4907371	VALEO EUR3	300,000 \$	04/07/99	04/07/99	04/07/99	13,397.73	24,531.39	11,133.66 P
SLOF4002002	EF4907371	VALEO EUR3	7,000,000 \$	04/06/99	04/06/99	04/06/99	374,737.97	259,229.13	115,508.84 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	300,000 \$	04/06/99	04/06/99	04/06/99	14,480.85	11,099.82	3,371.03 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	600,000 \$	04/06/99	04/06/99	04/06/99	21,494.09	22,319.64	6,274.45 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	500,000 \$	04/06/99	04/06/99	04/06/99	20,705.88	18,516.37	2,189.51 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	2,600,000 \$	04/06/99	04/06/99	04/06/99	109,436.92	-96,285.11	13,151.81 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	600,000 \$	04/06/99	04/06/99	04/06/99	26,028.71	22,219.64	3,809.07 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	300,000 \$	04/06/99	04/06/99	04/06/99	13,443.27	1,333.45 P	1,333.45 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	200,000 \$	04/06/99	04/06/99	04/06/99	13,194.93	8,514.44	4,680.49 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	400,000 \$	04/06/99	04/06/99	04/06/99	21,924.94	-17,028.88	8,906.06 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	1,500,000 \$	04/06/99	04/06/99	04/06/99	97,082.09	-43,858.30	33,223.79 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	200,000 \$	04/06/99	04/06/99	04/06/99	12,917.46	-4,514.44	4,400.02 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	200,000 \$	04/06/99	04/06/99	04/06/99	13,224.18	8,514.44	4,709.74 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	300,000 \$	04/06/99	04/06/99	04/06/99	20,092.43	-12,771.66	7,320.77 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	200,000 \$	04/06/99	04/06/99	04/06/99	12,914.55	8,514.44	4,400.11 P
SLOF4002002	EF4943793	PECHINEY ORD A SHS EUR 13 23	200,000 \$	04/06/99	04/06/99	04/06/99	12,910.28	8,514.44	4,395.84 P
SLOF4002002	EF5981818	DANONE EUR1	200,000 \$	02/24/99	02/24/99	02/24/99	25,956.90	26,828.46	871.56 P
SLOF4002002	EF5981818	DANONE EUR1	300,000 \$	02/24/99	02/24/99	02/24/99	38,801.60	-40,242.70	1,441.10 P
SLOF4002002	EF5981818	DANONE EUR1	1,100,000 \$	11/02/97	11/02/97	11/02/97	26,707.46	-28,838.47	12,101.01 P
SLOF4002002	EF5981818	DANONE EUR1	300,000 \$	02/23/99	02/23/99	02/23/99	40,061.20	-181,50.00	-141,438.80 P
SLOF4002002	EF7103328	PEUGEOT SA EUR1	900,000 \$	07/07/00	07/07/00	07/07/00	33,190.79	-167,556.56	6,037.76 P
SLOF4002002	EF7103328	PEUGEOT SA EUR1	400,000 \$	07/07/00	07/07/00	07/07/00	15,331.62	-32,462.50	728.29 P
SLOF4002002	EF7103328	PEUGEOT SA EUR1	400,000 \$	07/07/00	07/07/00	07/07/00	15,331.62	14,327.78	903.84 P
SLOF4002002	EF4456394	ENI ITL1000 (REGD)	4,100,000 \$	07/16/96	07/16/96	07/16/96	27,056.20	-26,100.38	955.82 P
SLOF4002002	EF4456394	ENI ITL1000 (REGD)	2,900,000 \$	07/16/96	07/16/96	07/16/96	20,040.70	18,461.20	1,579.46 P
SLOF4002002	EF4456394	ENI ITL1000 (REGD)	1,100,000 \$	03/01/96	03/01/96	03/01/96	7,610.57	7,002.54	608.03 P
SLOF4002002	EF3294224	OLIVETTI SPA EUR1	4,700,000 \$	07/16/96	07/16/96	07/16/96	13,145.52	12,095.30	1,050.22 P
SLOF4002002	EF3294224	OLIVETTI SPA EUR1	21,100,000 \$	10/31/00	11/01/00	11/01/00	4,411.31	14,300.88	9,889.57 P
SLOF4002002	EF3294224	OLIVETTI SPA EUR1	22,000,000 \$	10/31/00	11/01/00	11/01/00	19,803.00	-64,201.82	-44,397.86 P
SLOF4002002	EF3294224	OLIVETTI SPA EUR1	28,000,000 \$	11/01/00	11/01/00	11/01/00	21,149.06	-66,940.23	-45,791.22 P
SLOF4002002	EF3294224	OLIVETTI SPA EUR1	10,000,000 \$	11/01/00	11/01/00	11/01/00	27,232.55	-86,390.88	59,158.33 P
SLOF4002002	EF3294224	OLIVETTI SPA EUR1	20,800,000 \$	11/01/00	11/01/00	11/01/00	9,613.21	30,853.89	21,240.68 P
SLOF4002002	EF3294224	OLIVETTI SPA EUR1	21,400,000 \$	10/31/00	11/01/00	11/01/00	21,383.92	-63,289.00	-41,906.76 P
SLOF4002002	EF3294224	OLIVETTI SPA EUR1	800,000 \$	10/31/00	11/01/00	11/01/00	878.35	2,434.19	1,555.84 P
SLOF4002002	EF3294224	OLIVETTI SPA EUR1	12,300,000 \$	10/31/00	11/01/00	11/01/00	13,392.50	-37,425.71	24,033.21 P
SLOF4002002	EF3294224	OLIVETTI SPA EUR1	38,900,000 \$	10/31/00	11/01/00	11/01/00	52,686.92	-119,562.59	-66,875.67 P



Alfred P Sloan Foundation  
 Taxpayer Identification #13-1623877

SLOF4002002	E1594224	OLIVETTI SPA EURI	6,000,000 \$	1021000	11/01/00	11/02/00	9,946.92	18,256.44	6,269.52 P
SLOF4002002	E1703234	OLIVETTI SPA SUBARTS 09-MAR-01	148,000,000 \$	1021000	11/01/00	11/02/00	840.51	0.00	840.51 P
SLOF4002002	E1703234	OLIVETTI SPA SUBARTS 09-MAR-01	24,700,000 \$	1170200	11/11/00	11/12/00	131.96	0.00	131.96 P
SLOF4002002	E1703234	OLIVETTI SPA SUBARTS 09-MAR-01	9,300,000 \$	1110000	11/11/00	11/12/00	29.93	0.00	29.93 P
SLOF4002002	E1703234	OLIVETTI SPA SUBARTS 09-MAR-01	148,000,000 \$	1021000	11/01/00	11/02/00	1,497.11	0.00	1,497.11 P
SLOF4002002	E1703234	OLIVETTI SPA SUBARTS 09-MAR-01	23,700,000 \$	1110000	11/11/00	11/12/00	290.32	0.00	290.32 P
SLOF4002002	E1703234	OLIVETTI SPA SUBARTS 09-MAR-01	9,300,000 \$	1110000	11/11/00	11/12/00	94.08	0.00	94.08 P
SLOF4002002	E17145051	ENI EURI	2,850,000 \$	1172296	11/22/96	11/23/96	35,437.12	33,194.66	2,242.46 P
SLOF4002002	E17145051	ENI EURI	1,700,000 \$	1172296	11/22/96	11/23/96	21,140.20	19,800.33	1,339.87 P
SLOF4002002	E17145051	ENI EURI	8,050,000 \$	1205984	12/05/96	12/07/96	100,094.34	87,835.61	12,258.73 P
SLOF4002002	E17145051	ENI EURI	2,800,000 \$	11/0796	11/08/96	11/09/96	37,213.01	-34,320.26	2,793.25 P
SLOF4002002	E17145051	ENI EURI	8,300,000 \$	11/1296	11/13/96	11/14/96	110,606.44	-87,455.81	23,150.63 P
SLOF4002002	E17145051	ENI EURI	200,000 \$	11/1296	11/13/96	11/14/96	2,671.77	2,107.37	564.40 P
SLOF4002002	E17145051	ENI EURI	1,950,000 \$	11/2196	11/21/96	11/23/96	26,049.78	22,712.14	3,337.64 P
SLOF4002002	E17145051	ENI EURI	950,000 \$	1205984	12/05/96	12/07/96	11,517.85	10,364.05	1,149.80 P
SLOF4002002	E17145051	ENI EURI	7,500,000 \$	01/2907	01/29/97	01/31/97	90,530.42	75,890.49	15,039.93 P
SLOF4002002	E17145051	ENI EURI	950,000 \$	04/2597	04/25/97	04/30/97	11,317.25	9,276.68	2,241.17 P
SLOF4002002	EL3772669	HYUNDAI MOTOR CO GDR EACH REPR	6,880,000 \$	11/2901	11/29/01	12/01/01	72,112.72	-75,129.60	3,016.88 P
SLOF4002002	EL3772669	HYUNDAI MOTOR CO GDR EACH REPR	900,000 \$	12/03/01	12/03/01	12/05/01	9,240.00	9,053.53	486.47 P
SLOF4002002	EL3772669	HYUNDAI MOTOR CO GDR EACH REPR	3,040,000 \$	12/04/01	12/04/01	12/05/01	31,339.00	30,983.18	353.82 P
SLOF4002002	EN3250761	ABN AMRO HLDGS NV EURI 36	1,946,000 \$	01/1000	01/11/00	01/12/00	30,371.56	-45,926.50	15,548.94 P
SLOF4002002	EN3250761	ABN AMRO HLDGS NV EURI 36	2,100,000 \$	01/1100	01/11/00	01/12/00	32,781.54	-49,257.04	16,475.50 P
SLOF4002002	EN3250761	ABN AMRO HLDGS NV EURI 36	854,000 \$	01/1200	01/13/00	01/14/00	13,231.16	19,367.38	-6,236.22 P
SLOF4002002	EN3250761	ABN AMRO HLDGS NV EURI 36	2,346,000 \$	02/0100	02/01/00	02/10/00	35,010.31	-49,509.77	14,899.46 P
SLOF4002002	EN3250761	ABN AMRO HLDGS NV EURI 36	4,034,000 \$	02/1100	02/11/00	02/13/00	60,059.49	-84,006.45	23,506.96 P
SLOF4002002	EN3250761	ABN AMRO HLDGS NV EURI 36	1,900,000 \$	01/1200	01/12/00	01/14/00	5,158.81	7,971.77	2,768.96 P
SLOF4002002	EN3250761	ABN AMRO HLDGS NV EURI 36	1,900,000 \$	02/0400	02/03/00	02/06/00	24,228.73	-40,512.57	12,183.84 P
SLOF4002002	EN3250761	ABN AMRO HLDGS NV EURI 36	700,000 \$	02/0100	02/01/00	02/09/00	10,436.90	14,771.27	-4,334.37 P
SLOF4002002	EN3250761	ABN AMRO HLDGS NV EURI 36	3,254,000 \$	02/0100	02/01/00	02/09/00	49,216.67	-69,226.93	20,710.26 P
SLOF4002002	EN3250761	HEINEKEN NV NLG3	100,000 \$	10/2199	10/21/99	10/22/99	6,108.21	-5,010.36	1,077.85 P
SLOF4002002	EN3250761	HEINEKEN NV NLG3	200,000 \$	06/2899	06/28/99	06/29/99	12,216.42	10,338.93	1,877.49 P
SLOF4002002	EN3250761	HEINEKEN NV NLG3	300,000 \$	06/2899	06/28/99	06/27/99	16,158.34	16,158.34	2,146.38 P
SLOF4002002	EN3250761	HEINEKEN NV NLG3	300,000 \$	06/2899	06/28/99	06/29/99	18,224.62	16,193.48	2,131.14 P
SLOF4002002	EN3250761	HEINEKEN NV NLG3	200,000 \$	06/1599	06/15/99	06/17/99	12,216.42	-10,903.89	2,132.53 P
SLOF4002002	EN3250761	HEINEKEN NV EURI 02	500,000 \$	04/0799	04/07/99	04/08/99	10,117.27	-7,979.98	2,132.29 P
SLOF4002002	EN3250761	ASML HLDG NV EURI 02	4,500,000 \$	04/0799	04/07/99	04/08/99	91,335.30	71,819.79	19,515.51 P
SLOF4002002	EN7027338	ASGON NV EURI 12/STK DIV	62,000 \$	05/03/01	05/04/01	05/05/01	21.18	0.00	21.18 P
SLOF4002002	EN708797	ABN AMRO HLDGS NV NLG0 03	12,000 \$	05/11/01	05/11/01	05/13/01	4.47	0.00	4.47 P
SLOF4002002	EN7298116	ABEGON NV RTS FROM SHS (OPEN)	74,000 \$	05/04/01	05/05/01	05/06/01	19.04	0.00	19.04 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	3,200,000 \$	07/1399	07/13/99	07/14/99	56,264.07	39,346.00	16,818.07 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	5,000,000 \$	07/1299	07/12/99	07/14/99	58,310.84	-41,827.50	16,533.34 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	3,100,000 \$	07/1299	07/12/99	07/13/99	32,325.20	-23,375.50	9,156.70 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	1,400,000 \$	07/1299	07/12/99	07/14/99	14,554.24	10,647.00	3,907.24 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	800,000 \$	07/2099	07/20/99	08/01/99	8,216.71	7,086.57	1,230.14 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	1,000,000 \$	07/2099	07/20/99	08/01/99	10,247.90	8,851.21	1,499.69 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	4,200,000 \$	07/1299	07/12/99	07/14/99	42,998.41	31,941.00	11,057.48 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	2,100,000 \$	07/1299	07/12/99	07/14/99	21,917.53	-15,970.50	5,947.03 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	1,500,000 \$	07/2099	07/20/99	08/01/99	14,446.20	-13,281.32	1,158.88 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	4,100,000 \$	07/2099	07/20/99	08/01/99	42,654.38	36,218.66	6,235.72 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	1,100,000 \$	07/2099	07/20/99	08/01/99	11,010.89	9,744.03	1,266.86 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	1,000,000 \$	07/2099	07/20/99	08/01/99	8,851.21	8,851.21	1,071.52 P
SLOF4002002	EP317184	PORTUGAL TELECOM SGPS SA EURI	79,050 \$	03/1496	03/14/96	03/16/96	4,204.34	3,264.92	1,394.42 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	44,030 \$	10/0796	10/08/96	10/09/96	2,241.77	-1,892.77	449.00 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	24,010 \$	10/0196	10/01/96	10/10/96	1,276.99	1,051.54	223.45 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	233,910 \$	01/2197	01/21/97	01/23/97	12,440.71	9,904.52	2,536.19 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	212,000 \$	12/2300	12/23/00	12/24/00	10,667.98	10,223.70	443.28 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	54,000 \$	12/2300	12/23/00	12/24/00	2,723.95	2,603.89	170.06 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	214,000 \$	01/1101	01/11/01	01/13/01	10,794.89	8,107.73	2,691.16 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	402,000 \$	12/2300	12/23/00	12/24/00	20,692.37	19,344.54	1,307.83 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	223,000 \$	12/2300	12/23/00	12/24/00	11,261.97	10,849.36	412.61 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	240,000 \$	12/2200	12/22/00	12/24/00	12,150.43	11,573.86	577.57 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	18,7500 \$	08/1999	08/19/99	08/20/99	919.73	783.45	136.28 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	47,030 \$	08/1899	08/18/99	08/20/99	2,306.92	-1,560.58	746.34 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	112,000 \$	08/1999	08/19/99	08/20/99	3,693.07	5,497.77	1,804.70 P
SLOF4002002	EP317184	SYNGENTA AG CHF10	384,3900 \$	11/0600	11/06/00	11/08/00	18,853.17	2,889.00	15,970.17 P

EXP	SYNGENTA AG CHFI0	10 2600 \$	04/07/99	04/07/99	04/07/99	472.20	335.83	136.47 P
ES4136642	SYNGENTA AG CHFI0	62,6900 \$	08/05/99	08/05/99	08/05/99	2,883.81	2,049.76	836.05 P
ES4136642	SYNGENTA AG CHFI0	84,0300 \$	08/05/99	08/05/99	08/05/99	3,869.08	2,700.83	1,168.25 P
ES4136642	SYNGENTA AG CHFI0	11,7500 \$	08/05/99	08/05/99	08/05/99	576.36	-384.39	191.77 P
ES4136642	SYNGENTA AG CHFI0	196,1100 \$	11/07/00	11/07/00	11/07/00	9,691.20	1,471.88	8,219.32 P
ES4136642	SYNGENTA AG CHFI0	0,8900 \$	11/07/00	11/07/00	11/07/00	43.98	0.00	43.98 P
ES4136642	SYNGENTA AG CHFI0	286,0000 \$	12/23/00	12/23/00	12/23/00	14,133.31	13,790.99	342.32 P
ES4136642	SYNGENTA AG CHFI0	267,0000 \$	04/07/99	04/07/99	04/07/99	13,330.72	-9,488.30	3,862.42 P
ES4136642	SYNGENTA AG CHFI0	243,0000 \$	04/07/99	04/07/99	04/07/99	11,509.49	-4,688.14	2,811.35 P
ES4136642	SYNGENTA AG CHFI0	120,8900 \$	04/07/99	04/07/99	04/07/99	5,678.40	-4,188.97	1,391.43 P
ES4136642	SYNGENTA AG CHFI0	7,0000 \$	06/05/99	06/05/99	06/05/99	322.74	-314.83	37.91 P
ES4136642	SYNGENTA AG CHFI0	9,0000 \$	06/05/99	06/05/99	06/05/99	428.80	-310.46	18.34 P
ES4136642	SYNGENTA AG CHFI0	4,0000 \$	06/11/99	06/11/99	06/11/99	187.89	-176.32	11.57 P
ES4136642	SYNGENTA AG CHFI0	34,7500 \$	06/19/99	06/19/99	06/19/99	1,632.27	-1,531.94	100.33 P
ES4136642	SYNGENTA AG CHFI0	20,0000 \$	07/14/99	07/14/99	07/14/99	939.43	-816.72	122.71 P
ES4136642	SYNGENTA AG CHFI0	21,3400 \$	08/05/99	08/05/99	08/05/99	1,003.31	-698.40	304.91 P
ES4136642	SYNGENTA AG CHFI0	39,2600 \$	01/23/97	01/23/97	01/23/97	1,822.82	1,662.40	160.42 P
ES4136642	SYNGENTA AG CHFI0	47,5000 \$	08/23/97	08/23/97	08/23/97	2,205.40	2,266.70	-61.30 P
ES4136642	SYNGENTA AG CHFI0	21,0000 \$	09/07/98	09/07/98	09/07/98	975.02	553.97	419.03 P
ES4136642	SYNGENTA AG CHFI0	31,3000 \$	09/15/98	09/15/98	09/15/98	1,462.53	-619.61	842.92 P
ES4136642	SYNGENTA AG CHFI0	123,7400 \$	04/07/99	04/07/99	04/07/99	5,838.05	-4,438.96	1,379.09 P
ES4136642	SYNGENTA AG CHFI0	262,0000 \$	04/06/99	04/07/99	04/07/99	12,284.81	9,290.89	2,993.92 P
ES4136642	SYNGENTA AG CHFI0	6,0000 \$	04/06/99	04/07/99	04/06/99	12,053.32	9,820.77	2,214.55 P
ES4136642	SYNGENTA AG CHFI0	5,0000 \$	04/06/99	04/07/99	04/06/99	10,133.07	-8,183.97	1,949.10 P
ES4136642	SYNGENTA AG CHFI0	17,0000 \$	04/06/99	04/07/99	04/06/99	34,440.52	27,823.30	6,615.02 P
ES4136642	NOVARTIS AG REGD CHF20	16,0000 \$	08/23/97	08/23/97	08/23/97	24,871.64	26,678.52	-1,806.88 P
ES4136642	NOVARTIS AG REGD CHF20	38,0000 \$	08/23/97	08/23/97	08/23/97	90,426.15	94,709.62	-4,283.47 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	47,0000 \$	03/19/00	03/19/00	03/19/00	19,140.36	37,182.18	-18,021.62 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	12,0000 \$	03/24/00	03/24/00	03/24/00	4,992.06	-9,218.76	-4,326.70 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	13,0000 \$	03/25/00	03/25/00	03/25/00	5,241.17	-4,938.30	-3,697.13 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	31,0000 \$	06/14/00	06/14/00	06/14/00	12,498.19	22,654.43	-10,156.24 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	4,0000 \$	03/24/00	03/24/00	03/24/00	1,604.85	3,072.92	-1,468.04 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	32,0000 \$	03/25/00	03/25/00	03/25/00	20,863.48	33,733.21	-14,869.73 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	31,0000 \$	06/14/00	06/14/00	06/14/00	14,799.26	23,577.58	-10,838.32 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	28,0000 \$	06/17/00	06/17/00	06/17/00	10,315.35	20,805.09	-10,489.74 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	28,0000 \$	06/16/00	06/17/00	06/17/00	11,334.29	-32,405.49	11,269.20 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	26,0000 \$	06/17/00	06/17/00	06/17/00	10,177.26	20,803.09	-10,625.83 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	18,0000 \$	06/14/00	06/14/00	06/14/00	7,184.87	13,154.19	-5,969.32 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	9,0000 \$	06/14/00	06/14/00	06/14/00	3,592.44	7,201.76	-3,609.32 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	47,0000 \$	06/16/00	06/17/00	06/16/00	15,822.96	-37,609.21	21,786.25 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	47,0000 \$	03/12/00	03/12/00	03/12/00	20,797.55	34,581.11	-13,783.56 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	34,0000 \$	03/12/00	03/12/00	03/12/00	14,303.00	-25,016.13	10,713.13 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	14,0000 \$	03/19/00	03/20/00	03/19/00	5,889.47	11,073.54	-5,186.07 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	23,0000 \$	06/17/00	06/17/00	06/17/00	3,502.72	-18,404.31	14,901.79 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	64,0000 \$	06/17/00	06/17/00	06/17/00	10,181.55	51,212.54	-41,030.99 P
ES4136642	PUBLIGROUPE AG CHF20 REGD	290,0000 \$	02/10/99	02/10/99	02/10/99	81,047.90	-97,288.85	-15,220.95 P
ES4136642	SWISSCOM AG CHF20	98,0000 \$	10/09/98	10/09/98	10/09/98	28,372.39	9,802.76	9,802.76 P
ES4136642	SWISSCOM AG CHF20	222,0000 \$	02/10/99	02/10/99	02/10/99	64,272.14	-74,460.91	10,188.64 P
ES4136642	NOVARTIS AG CHF20 (REGD)	2,128,0000 \$	08/23/97	08/23/97	08/23/97	75,748.28	-81,706.06	12,957.78 P
ES4136642	NOVARTIS AG CHF20 (REGD)	2,003,0000 \$	08/23/97	08/23/97	08/23/97	70,812.26	83,578.79	-12,766.53 P
ES4136642	COMPAGNIE FINANCIERE RICHEMONT	322,0000 \$	04/07/99	04/07/99	04/07/99	10,990.94	-4,544.07	2,446.87 P
ES4136642	COMPAGNIE FINANCIERE RICHEMONT	2,246,0000 \$	04/06/99	04/07/99	04/06/99	47,030.50	36,762.40	10,268.10 P
ES4136642	COMPAGNIE FINANCIERE RICHEMONT	636,0000 \$	04/07/99	04/07/99	04/07/99	13,230.08	10,737.37	2,492.71 P
ES4136642	COMPAGNIE FINANCIERE RICHEMONT	1,039,0000 \$	04/06/99	04/07/99	04/06/99	21,831.88	17,333.63	4,498.23 P
ES4136642	COMPAGNIE FINANCIERE RICHEMONT	863,0000 \$	04/07/99	04/07/99	04/07/99	17,443.05	14,125.54	3,317.51 P
ES4136642	COMPAGNIE FINANCIERE RICHEMONT	631,0000 \$	04/06/99	04/07/99	04/06/99	12,713.31	-10,442.75	2,270.56 P
ES4136642	COMPAGNIE FINANCIERE RICHEMONT	915,0000 \$	04/07/99	04/07/99	04/07/99	18,371.39	-14,976.67	3,394.72 P
ES4136642	DIXONS GROUP (NEW) ORD	12,700,0000 \$	01/14/00	01/14/00	01/14/00	47,234.87	59,777.23	-12,553.36 P
ES4136642	DIXONS GROUP (NEW) ORD	7,300,0000 \$	01/15/00	01/15/00	01/15/00	27,950.04	-34,360.15	-6,410.11 P
ES4136642	DIXONS GROUP (NEW) ORD	40,700,0000 \$	01/14/00	01/14/00	01/14/00	151,506.15	191,569.54	-40,063.39 P
ES4136642	DIXONS GROUP (NEW) ORD	1,776,0000 \$	01/14/00	01/14/00	01/14/00	6,372.35	-4,339.40	1,987.05 P
ES4136642	DIXONS GROUP (NEW) ORD	6,624,0000 \$	06/29/00	07/01/00	07/01/00	23,767.13	27,341.21	-3,574.08 P
ES4136642	DIXONS GROUP (NEW) ORD	2,800,0000 \$	06/29/00	07/01/00	07/01/00	9,834.38	11,557.28	-1,723.90 P
ES4136642	DIXONS GROUP (NEW) ORD	8,600,0000 \$	06/29/00	07/01/00	07/01/00	30,251.09	35,492.34	-5,241.25 P
ES4136642	DIXONS GROUP (NEW) ORD	1,972,0000 \$	06/29/00	06/29/00	06/29/00	6,780.98	-4,139.62	1,358.64 P

Alfred P Sloan Foundation  
 Taxpayer Identification #13-1623877

SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	03/23/00	03/23/00	03/23/00	14,349.59	16,799.83	2,450.24 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/26/00	02/26/00	02/27/00	21,699.25	27,137.87	1,561.38 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/25/00	02/26/00	02/27/00	9,465.34	9,328.64	336.70 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	03/24/00	03/25/00	03/26/00	41,523.17	54,223.53	-5,700.36 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	03/23/00	03/24/00	03/25/00	45,725.62	51,097.13	-5,371.51 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	03/22/00	03/23/00	03/24/00	40,641.16	-45,883.14	5,241.98 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	03/21/00	03/22/00	03/23/00	22,982.21	26,102.74	3,140.53 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	03/20/00	03/21/00	03/22/00	11,213.25	12,659.37	-1,446.32 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/16/00	02/17/00	02/18/00	12,643.97	12,136.63	507.34 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/15/00	02/16/00	02/17/00	16,955.12	16,004.57	150.55 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/14/00	02/15/00	02/16/00	3,767.88	3,734.55	33.33 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/13/00	02/14/00	02/15/00	11,910.16	11,024.76	885.40 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/12/00	02/13/00	02/14/00	12,826.23	13,070.23	243.99 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/11/00	02/12/00	02/13/00	30,233.24	27,985.92	2,247.32 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/10/00	02/11/00	02/12/00	2,748.50	2,043.33	705.17 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	01/10/00	01/11/00	01/12/00	38,659.34	-43,566.92	-4,907.58 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	12/15/99	12/16/99	12/17/99	26,429.70	33,002.75	-6,573.05 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	01/10/00	01/11/00	01/12/00	39,644.54	-44,713.42	5,068.88 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	12/10/99	12/11/99	12/12/99	4,079.02	-4,846.91	767.89 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	12/09/99	12/10/99	12/11/99	20,395.08	25,316.73	-4,991.65 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	12/08/99	12/09/99	12/10/99	19,004.97	23,023.17	-3,218.20 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/07/00	02/08/00	02/09/00	38,754.01	36,199.33	2,594.68 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/06/00	02/07/00	02/08/00	35,512.51	34,500.44	1,212.07 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/05/00	02/06/00	02/07/00	7,251.66	7,171.76	79.90 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/04/00	02/05/00	02/06/00	14,503.31	14,131.22	372.09 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/03/00	02/04/00	02/05/00	20,719.01	20,235.10	483.91 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	01/10/00	01/11/00	01/12/00	3,167.89	3,439.49	271.60 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/04/00	02/05/00	02/06/00	130,939.50	120,921.65	10,017.85 P
SLOF402002	EX0870611	LLOYDS TSB GROUP ORD 25P	02/03/00	02/04/00	02/05/00	13,727.53	12,704.63	1,022.90 P
SLOF402002	EX0870611	BG GROUP PLC ORD GBPO 10	04/06/99	04/07/99	04/08/99	45,705.30	-46,039.07	-333.77 P
SLOF402002	EX0870611	BG GROUP PLC ORD GBPO 10	04/05/99	04/06/99	04/07/99	76,108.95	76,439.64	349.27 P
SLOF402002	EX0870611	BG GROUP PLC ORD GBPO 10	12/13/99	12/14/99	12/15/99	3.89	0.00	3.89 P
SLOF402002	EX0870611	LATTICE GROUP ORD GBPO 10	04/06/99	04/07/99	04/08/99	11.66	0.00	11.66 P
SLOF402002	EX0976640	LATTICE GROUP ORD GBPO 10	04/06/99	04/07/99	04/08/99	61,977.41	39,597.50	2,019.91 P
SLOF402002	EX0976640	LATTICE GROUP ORD GBPO 10	12/13/99	12/14/99	12/15/99	1.96	0.00	1.96 P
SLOF402002	EX0976640	LATTICE GROUP ORD GBPO 10	12/12/99	12/13/99	12/14/99	5.87	0.00	5.87 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/14/00	07/15/00	07/16/00	12,811.53	9,258.59	3,623.14 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/13/00	07/14/00	07/15/00	10,648.44	-7,575.05	3,073.39 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/12/00	07/13/00	07/14/00	21,597.58	15,139.10	6,447.48 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/11/00	07/12/00	07/13/00	2,347.41	1,683.34	664.07 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/10/00	07/11/00	07/12/00	35,027.67	27,829.37	7,198.30 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/09/00	07/10/00	07/11/00	2,259.85	1,683.34	576.51 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/08/00	07/09/00	07/10/00	36,720.30	20,200.13	6,530.17 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/07/00	07/08/00	07/09/00	22,673.95	-16,833.44	5,840.51 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/06/00	07/07/00	07/08/00	34,919.25	35,250.16	9,669.09 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/05/00	07/06/00	07/07/00	19,439.37	14,308.42	5,130.95 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/04/00	07/05/00	07/06/00	30,119.11	24,231.48	5,886.63 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/03/00	07/04/00	07/05/00	24,705.24	19,749.88	4,953.36 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/02/00	07/03/00	07/04/00	23,153.94	17,594.43	5,199.51 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/01/00	07/02/00	07/03/00	20,915.48	17,763.86	3,149.62 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	07/00/00	07/01/00	07/02/00	3,318.74	2,693.16	625.58 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	06/29/00	07/00/00	07/01/00	70,600.37	55,651.74	14,941.63 P
SLOF402002	EX0976640	HBOX ORD GBPO 25	06/28/00	06/29/00	07/00/00	106,199.58	89,764.37	16,431.21 P
SLOF402002	EX0976640	ASUSTEK COMPUTER INC GDR EACH	04/07/99	04/08/99	04/09/99	9,830.16	10,645.52	215.16 P
SLOF402002	EX0976640	ASUSTEK COMPUTER INC GDR EACH	04/06/99	04/07/99	04/08/99	46,113.84	-49,143.44	3,029.60 P
SLOF402002	EX0976640	ASUSTEK COMPUTER INC GDR EACH	04/05/99	04/06/99	04/07/99	13,140.00	13,840.22	-697.22 P
SLOF402002	EX0976640	ASUSTEK COMPUTER INC GDR EACH	04/04/99	04/05/99	04/06/99	10,239.50	11,279.53	944.53 P
SLOF402002	EX0976640	ASUSTEK COMPUTER INC GDR EACH	04/03/99	04/04/99	04/05/99	22,995.33	25,602.41	2,607.06 P
SLOF402002	EX0976640	ASUSTEK COMPUTER INC GDR EACH	04/02/99	04/03/99	04/04/99	8,637.01	9,616.56	979.55 P
SLOF402002	EX0976640	ASUSTEK COMPUTER INC GDR EACH	04/01/99	04/02/99	04/03/99	13,130.47	14,833.19	1,702.72 P
SLOF402002	EX0976640	ASUSTEK COMPUTER INC GDR EACH	04/00/99	04/01/99	04/02/99	29,749.57	25,125.42	4,624.15 P
SLOF402002	F16129277	NTT DOCOMO INC NPV	04/06/99	04/07/99	04/08/99	25,381.56	19,905.56	5,475.80 P
SLOF402002	F16129277	NTT DOCOMO INC NPV	04/05/99	04/06/99	04/07/99	27,872.04	19,905.56	7,966.48 P
SLOF402002	F16129277	NTT DOCOMO INC NPV	04/04/99	04/05/99	04/06/99	27,704.84	19,905.56	7,799.28 P
SLOF402002	F16129277	NTT DOCOMO INC NPV	04/03/99	04/04/99	04/05/99	27,912.43	19,905.56	8,006.87 P



Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1823877

SLOF4002002	F16642139	NIKON Y50	3 000 0000 S	0406699	0407999	0408699	27 031.88	-18 136.26	11 043.18 P
SLOF4002002	F16642139	NIKON Y50	3 000 0000 S	0406699	0407999	0408699	24 191.71	38 136.26	13 944.55 P
SLOF4002002	F16642139	NIKON Y50	4 000 0000 S	0406699	0407999	0408699	34 513.41	50 841.35	16 364.94 P
SLOF4002002	F16642139	NIKON Y50	1 000 0000 S	0406699	0407999	0408699	8 716.80	12 712.09	3 995.29 P
SLOF4002002	F16642139	NIKON Y50	3 000 0000 S	0406699	0407999	0408699	28 506.77	-18 136.26	9 839.49 P
SLOF4002002	F16642139	NIKON Y50	2 000 0000 S	0406699	0407999	0408699	19 930.40	25 424.17	5 471.77 P
SLOF4002002	F16642139	NIKON Y50	2 000 0000 S	0406699	0407999	0408699	21 932.11	25 424.17	3 491.06 P
SLOF4002002	F16642139	NIKON Y50	4 000 0000 S	0406699	0407999	0408699	44 599.01	-50 841.35	-6 249.34 P
SLOF4002002	F16642139	NIKON Y50	1 000 0000 S	0406699	0407999	0408699	10 876.16	-12 712.09	1 835.93 P
SLOF4002002	F16642139	NIKON Y50	2 000 0000 S	0406699	0407999	0408699	20 049.59	25 424.17	5 374.51 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406699	0407999	0408699	20 875.69	11 298.85	9 576.84 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406699	0407999	0408699	20 447.45	11 298.85	9 148.60 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	44 816.54	-22 597.70	18 219.24 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	6 000 0000 S	0406699	0407999	0408699	23 912.41	15 063.13	10 847.21 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	32 923.72	18 831.42	14 092.30 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406699	0407999	0408699	20 424.06	11 298.85	9 125.21 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406699	0407999	0408699	33 176.86	18 831.42	14 345.44 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	27 023.16	15 063.14	11 958.02 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406699	0407999	0408699	20 213.23	11 298.85	8 916.31 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	27 018.43	15 063.13	12 023.30 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	6 000 0000 S	0406699	0407999	0408699	39 773.12	22 597.70	17 177.42 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	27 241.92	15 063.14	12 178.78 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	10 000 0000 S	0406699	0407999	0408699	66 750.39	37 662.84	29 087.55 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406699	0407999	0408699	19 991.02	11 298.85	8 692.17 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406699	0407999	0408699	20 973.11	-11 298.85	9 674.26 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	26 966.20	-15 063.14	11 901.06 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406699	0407999	0408699	19 972.03	11 298.85	8 673.20 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406699	0407999	0408699	20 233.25	11 298.85	8 934.48 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	3 000 0000 S	0406699	0407999	0408699	20 034.31	11 298.86	8 734.43 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	19 992.35	11 298.85	8 693.50 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	1 000 0000 S	1211899	1211899	1211899	6 664.11	-4 351.27	2 305.83 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	27 184.18	15 063.13	7 119.03 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	21 741.93	15 063.14	6 678.79 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	21 484.07	15 063.13	6 420.90 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	4 000 0000 S	0406699	0407999	0408699	21 511.57	15 063.14	6 446.43 P
SLOF4002002	F16642165	NISSAN MOTOR CO Y50	1 000 0000 S	0406699	0407999	0408699	5 574.58	3 766.28	1 808.30 P
SLOF4002002	F16775215	SONY CORP Y50	1 000 0000 S	1189999	1189999	1189999	20 273.67	-27 127.27	-6 853.60 P
SLOF4002002	F16821301	SONY CORP Y50	400 0000 S	0406699	0407999	0408699	19 884.73	-19 082.59	802.14 P
SLOF4002002	F16821301	SONY CORP Y50	300 0000 S	0723598	0723598	0723598	7 809.30	7 809.30	14 809.23 P
SLOF4002002	F16821301	SONY CORP Y50	1 200 0000 S	0723598	0723598	0723598	91 291.36	-31 221.19	60 090.37 P
SLOF4002002	F16821301	SONY CORP Y50	600 0000 S	0723598	0723598	0723598	45 416.78	15 610.59	29 806.19 P
SLOF4002002	F16821301	SONY CORP Y50	300 0000 S	0723598	0723598	0723598	22 587.96	7 809.30	14 382.66 P
SLOF4002002	F16821301	SONY CORP Y50	640 0000 S	0406699	0407999	0408699	46 894.54	30 532.14	16 362.40 P
SLOF4002002	F16821301	SONY CORP Y50	260 0000 S	0723598	0723598	0723598	19 050.91	-6 764.59	12 286.32 P
SLOF4002002	F16821301	SONY CORP Y50	300 0000 S	0406699	0407999	0408699	22 121.89	14 311.94	7 809.95 P
SLOF4002002	F16821301	SONY CORP Y50	500 0000 S	0406699	0407999	0408699	36 132.71	23 833.23	12 279.48 P
SLOF4002002	F16821301	SONY CORP Y50	1 000 0000 S	0406699	0407999	0408699	49 273.80	-47 706.47	1 567.33 P
SLOF4002002	F16821301	SONY CORP Y50	400 0000 S	0406699	0407999	0408699	20 408.86	19 082.59	1 324.27 P
SLOF4002002	F16821301	SONY CORP Y50	100 0000 S	0406699	0407999	0408699	5 086.59	-4 770.63	315.94 P
SLOF4002002	F16821301	SONY CORP Y50	200 0000 S	0406699	0407999	0408699	14 623.39	9 541.29	5 082.10 P
SLOF4002002	F16869138	THK CO Y50	4 000 0000 S	0406699	0407999	0408699	49 452.95	-61 382.46	-11 929.51 P
SLOF4002002	F16869138	THK CO Y50	5 000 0000 S	0406699	0407999	0408699	59 534.06	76 728.07	17 194.01 P
SLOF4002002	F16869138	THK CO Y50	3 000 0000 S	0406699	0407999	0408699	49 583.23	-41 382.46	8 200.77 P
SLOF4002002	F16869138	THK CO Y50	3 000 0000 S	0406699	0407999	0408699	61 218.49	76 728.08	15 509.59 P
SLOF4002002	F16869138	THK CO Y50	6 200 0000 S	0406699	0407999	0408699	11 550.06	-93 142.81	-81 592.75 P
SLOF4002002	F16869138	THK CO Y50	1 800 0000 S	0406699	0407999	0408699	22 003.44	27 622.11	5 588.67 P
SLOF4002002	F16870090	ADVANTEST Y50	300 0000 S	0406699	0407999	0408699	27 167.91	24 828.16	2 339.73 P
SLOF4002002	F16870090	ADVANTEST Y50	300 0000 S	0406699	0407999	0408699	26 670.74	24 828.16	1 842.58 P
SLOF4002002	F16870565	TAIYO YUDEX CO Y50	1 000 0000 S	0106000	0106000	0106000	27 130.84	-48 442.38	-21 311.54 P
SLOF4002002	F16870565	TAIYO YUDEX CO Y50	1 000 0000 S	1211999	1211999	1211999	27 572.77	-48 681.38	-21 105.61 P
SLOF4002002	F16870565	TAIYO YUDEX CO Y50	1 000 0000 S	0107000	0107000	0107000	12 870.19	-46 811.56	-33 941.37 P
SLOF4002002	F16870565	TAIYO YUDEX CO Y50	1 000 0000 S	0111000	0111000	0111000	12 870.19	-48 156.66	-35 286.47 P
SLOF4002002	F16870565	TAIYO YUDEX CO Y50	1 000 0000 S	0311000	0311000	0311000	15 293.27	36 441.03	-41 147.76 P
SLOF4002002	F16870565	TAIYO YUDEX CO Y50	1 000 0000 S	0122000	0122000	0122000	15 293.27	-46 843.88	-31 550.61 P
SLOF4002002	F16870565	TAIYO YUDEX CO Y50	1 000 0000 S	0307000	0307000	0307000	15 293.27	54 491.48	-39 198.21 P

Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1623877

SLOF4002002	F16870563	TAIYO YUDEN CO Y30	2,000,000 S	01/19/00	01/20/00	01/21/00	23,610.20	93,368.83	-47,938.63 P
SLOF4002002	F16894300	TOKYO SEIMITSU Y30	100,000 S	06/21/00	06/22/00	06/23/00	2,901.13	32,263.54	-9,760.41 P
SLOF4002002	F16895679	TOKYO ELECTRON Y30	300,000 S	04/06/99	04/07/99	04/08/99	23,392.98	16,446.79	6,946.19 P
SLOF4002002	F16895679	TOKYO ELECTRON Y30	300,000 S	04/06/99	04/07/99	04/08/99	19,615.83	18,446.79	3,169.04 P
SLOF4002002	F16895679	TOKYO ELECTRON Y30	300,000 S	04/06/99	04/07/99	04/08/99	33,682.55	-27,411.32	6,271.23 P
SLOF4002002	F16895679	TOKYO ELECTRON Y30	300,000 S	04/06/99	04/07/99	04/08/99	21,119.72	-16,446.79	4,672.93 P
SLOF4002002	F16895679	TOKYO ELECTRON Y30	300,000 S	04/06/99	04/07/99	04/08/99	31,312.67	27,411.32	4,101.35 P
SLOF4002002	F16896544	TOKYU CORP Y30	4,000,000 S	08/03/00	08/03/00	08/04/00	24,395.87	20,081.04	4,314.83 P
SLOF4002002	F16897147	TORAY INDUSTRIES INC Y30	4,000,000 S	09/15/00	09/16/00	09/17/00	13,251.48	14,950.43	1,198.95 P
SLOF4002002	F16897147	TORAY INDUSTRIES INC Y30	2,000,000 S	09/27/00	09/28/00	09/29/00	6,875.74	-7,626.94	751.20 P
SLOF4002002	F16897147	TORAY INDUSTRIES INC Y30	4,000,000 S	09/14/00	09/15/00	09/16/00	13,806.44	14,933.85	1,129.41 P
SLOF4002002	F16897147	TORAY INDUSTRIES INC Y30	2,000,000 S	09/14/00	09/15/00	09/16/00	6,903.22	7,475.21	571.99 P
SLOF4002002	F16897147	TORAY INDUSTRIES INC Y30	6,000,000 S	09/14/00	09/15/00	09/16/00	20,092.70	22,062.79	1,970.09 P
SLOF4002002	F16897147	TORAY INDUSTRIES INC Y30	6,000,000 S	09/14/00	09/15/00	09/16/00	20,092.70	22,199.56	2,106.86 P
SLOF4002002	F16897147	TORAY INDUSTRIES INC Y30	2,000,000 S	09/14/00	09/15/00	09/16/00	7,467.57	7,770.52	770.35 P
SLOF4002002	F16900214	TOSTEM CORP Y30	2,000,000 S	12/13/00	12/14/00	12/15/00	35,268.85	27,896.36	7,372.49 P
SLOF4002002	F16900214	TOSTEM CORP Y30	2,000,000 S	12/01/00	12/02/00	12/03/00	35,168.28	28,099.92	6,668.36 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	12/04/00	12/05/00	12/06/00	17,344.14	14,233.94	3,260.20 P
SLOF4002002	F16900214	TOSTEM CORP Y30	2,000,000 S	11/29/00	12/01/00	12/01/00	34,722.96	27,575.92	7,157.04 P
SLOF4002002	F16900214	TOSTEM CORP Y30	2,000,000 S	11/29/00	12/01/00	12/02/00	34,722.96	28,419.34	6,313.42 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	12/04/00	12/05/00	12/06/00	16,249.98	14,232.93	1,966.05 P
SLOF4002002	F16900214	TOSTEM CORP Y30	2,000,000 S	12/13/00	12/14/00	12/15/00	32,279.96	27,896.36	4,683.60 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	12/13/00	12/14/00	12/15/00	16,066.53	13,948.18	2,118.35 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	12/26/00	12/27/00	12/28/00	16,066.53	13,203.05	2,863.48 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	01/17/01	01/18/01	01/19/01	16,244.59	11,437.93	4,846.66 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	12/26/00	12/27/00	12/28/00	16,056.11	-13,203.05	2,853.06 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	12/17/01	12/18/01	12/19/01	16,056.11	11,437.94	4,618.17 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	12/17/01	12/18/01	12/19/01	25,615.71	-47,181.13	21,572.42 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	12/27/00	12/28/00	12/29/00	24,282.84	-47,012.23	22,629.39 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	11/24/00	11/25/00	11/26/00	24,274.29	-46,219.09	21,844.80 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	11/27/00	11/28/00	11/29/00	24,274.29	-46,929.80	-22,555.51 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	11/27/00	11/28/00	11/29/00	24,802.51	-46,929.80	-22,127.29 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	11/29/00	11/30/00	12/01/00	24,802.51	-47,103.36	22,302.85 P
SLOF4002002	F16900214	TOSTEM CORP Y30	150,000 S	04/07/99	04/07/99	04/08/99	16,230.28	10,261.30	5,988.78 P
SLOF4002002	F16900214	TOSTEM CORP Y30	170,000 S	04/06/99	04/07/99	04/08/99	10,962.26	-4,977.82	3,211.44 P
SLOF4002002	F16900214	TOSTEM CORP Y30	160,000 S	04/06/99	04/07/99	04/08/99	7,337.38	-4,309.83	3,227.55 P
SLOF4002002	F16900214	TOSTEM CORP Y30	260,000 S	04/06/99	04/07/99	04/08/99	20,562.93	10,671.96	9,890.97 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,010,000 S	04/06/99	04/07/99	04/08/99	76,176.16	-41,456.46	34,620.40 P
SLOF4002002	F16900214	TOSTEM CORP Y30	230,000 S	04/06/99	04/07/99	04/08/99	75,096.12	38,993.70	36,102.42 P
SLOF4002002	F16900214	TOSTEM CORP Y30	230,000 S	04/06/99	04/07/99	04/08/99	13,279.80	4,139.22 P	4,139.22 P
SLOF4002002	F16900214	TOSTEM CORP Y30	370,000 S	04/06/99	04/07/99	04/08/99	34,448.18	15,187.02	19,261.16 P
SLOF4002002	F16900214	TOSTEM CORP Y30	510,000 S	04/06/99	04/07/99	04/08/99	45,223.23	20,933.46	24,289.77 P
SLOF4002002	F16900214	TOSTEM CORP Y30	120,000 S	04/07/99	04/07/99	04/08/99	10,692.00	-4,923.52	5,766.48 P
SLOF4002002	F16900214	TOSTEM CORP Y30	610,000 S	04/06/99	04/07/99	04/08/99	48,202.48	25,003.06	23,254.42 P
SLOF4002002	F16900214	TOSTEM CORP Y30	2,590,000 S	04/06/99	04/07/99	04/08/99	212,639.00	106,309.14	106,329.86 P
SLOF4002002	F16900214	TOSTEM CORP Y30	350,000 S	07/11/00	07/12/00	07/13/00	5,493.27	-17,053.63	15,084.51 P
SLOF4002002	F16900214	TOSTEM CORP Y30	260,000 S	07/10/00	07/11/00	07/12/00	28,565.02	88,292.59	59,727.57 P
SLOF4002002	F16900214	TOSTEM CORP Y30	640,000 S	07/10/00	07/11/00	07/12/00	83,933.77	317,335.59	133,401.82 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,030,000 S	07/06/00	07/07/00	07/08/00	136,291.92	335,975.92	199,684.00 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,270,000 S	07/09/00	07/10/00	07/11/00	168,069.26	-42,221.16	-253,171.90 P
SLOF4002002	F16900214	TOSTEM CORP Y30	60,000 S	07/10/00	07/11/00	07/12/00	7,939.33	20,735.21	12,435.88 P
SLOF4002002	F16900214	TOSTEM CORP Y30	230,000 S	07/11/00	07/12/00	07/13/00	28,699.69	-43,268.14	56,568.45 P
SLOF4002002	F16900214	TOSTEM CORP Y30	170,000 S	07/11/00	07/12/00	07/13/00	20,653.55	57,982.34	-37,529.79 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	04/05/00	04/07/00	04/08/00	7,413.81	24,918.31	19,502.50 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	03/17/00	03/18/00	03/19/00	7,413.81	39,242.36	23,926.55 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	04/04/00	04/05/00	04/06/00	7,413.81	28,447.48	21,031.67 P
SLOF4002002	F16900214	TOSTEM CORP Y30	1,000,000 S	04/03/00	04/04/00	04/05/00	5,063.33	26,918.31	21,854.98 P
SLOF4002002	F16900214	TOSTEM CORP Y30	2,000,000 S	04/13/00	04/14/00	04/15/00	10,126.66	52,833.04	-42,728.38 P
SLOF4002002	F16900214	TOSTEM CORP Y30	4,560,000 S	12/22/00	12/23/00	12/24/00	10,381.57	22,675.23	-12,295.66 P
SLOF4002002	F16900214	TOSTEM CORP Y30	2,000,000 S	02/09/01	02/10/01	02/11/01	4,553.32	11,740.48	-7,187.16 P
SLOF4002002	F16900214	TOSTEM CORP Y30	2,000,000 S	10/10/00	10/11/00	10/12/00	3,424.82	14,861.75	11,436.93 P
SLOF4002002	F16900214	TOSTEM CORP Y30	4,000,000 S	10/12/00	10/13/00	10/14/00	6,849.64	26,039.64	19,190.00 P
SLOF4002002	F16900214	TOSTEM CORP Y30	4,000,000 S	10/18/00	10/19/00	10/20/00	6,849.64	25,429.62	18,579.98 P
SLOF4002002	F16900214	TOSTEM CORP Y30	12,000 S	11/03/00	11/04/00	11/05/00	20.53	-46.33	-63.80 P

Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1823877

SLOF4002002	NC234474	MAGNA INTL INC. CL. A SUB VTG	500 0000 \$	11/08/00	11/09/00	11/10/00	31 775.59	21 896.67	9 878.92 P
SLOF4002002	NC234474	MAGNA INTL INC. CL. A SUB VTG	100 0000 \$	11/09/00	11/09/00	11/10/00	6 355.12	-4 399.82	1 955.30 P
SLOF4002002	NC234474	MAGNA INTL INC. CL. A SUB VTG	200 0000 \$	11/09/00	11/09/00	11/10/00	12 621.11	4 774.83	3 846.28 P
SLOF4002002	NC234474	MAGNA INTL INC. CL. A SUB VTG	300 0000 \$	11/09/00	11/09/00	11/10/00	12 347.02	-8 774.84	3 772.18 P
SLOF4002002	NC234474	MAGNA INTL INC. CL. A SUB VTG	300 0000 \$	10/25/00	10/26/00	10/27/00	19 141.80	12 643.94	6 487.86 P
SLOF4002002	NC234474	MAGNA INTL INC. CL. A SUB VTG	300 0000 \$	10/25/00	10/26/00	10/27/00	19 266.29	12 338.60	6 927.69 P
SLOF4002002	NC234474	MAGNA INTL INC. CL. A SUB VTG	100 0000 \$	10/25/00	10/26/00	10/27/00	6 355.87	-4 214.64	2 141.23 P
SLOF4002002	NC2349697	MDS INC	400 0000 \$	03/29/01	03/30/01	03/31/01	4 733.95	-4 891.17	137.22 P
SLOF4002002	NC2349697	MDS INC	100 0000 \$	03/29/01	03/30/01	03/31/01	9 385.89	-9 782.34	396.45 P
SLOF4002002	NC2349697	MDS INC	100 0000 \$	03/29/01	03/30/01	03/31/01	1 173.60	-1 222.79	-49.19 P
SLOF4002002	NC2349697	MDS INC	100 0000 \$	03/29/01	03/30/01	03/31/01	1 187.65	-1 222.79	35.14 P
SLOF4002002	NC2349697	MDS INC	700 0000 \$	03/29/01	03/30/01	03/31/01	8 320.48	-8 566.69	236.21 P
SLOF4002002	NC2349697	MDS INC	100 0000 \$	03/29/01	03/30/01	03/31/01	1 201.82	1 223.81	21.99 P
SLOF4002002	NC2349697	MDS INC	100 0000 \$	03/29/01	03/30/01	03/31/01	1 201.82	1 222.79	20.97 P
SLOF4002002	NC2349697	MDS INC	300 0000 \$	03/29/01	03/30/01	03/31/01	3 675.01	3 671.44	3 57 P
SLOF4002002	NC2349697	MDS INC	200 0000 \$	03/29/01	03/30/01	03/31/01	2 419.32	2 447.63	28.11 P
SLOF4002002	NC2349697	MDS INC	1 100 0000 \$	03/29/01	03/30/01	03/31/01	11 340.29	13 461.94	121.63 P
SLOF4002002	NC2349697	MDS INC	200 0000 \$	03/29/01	03/30/01	03/31/01	2 418.83	2 447.63	-28.78 P
SLOF4002002	NC2349697	MDS INC	200 0000 \$	03/29/01	03/30/01	03/31/01	2 428.34	2 447.63	19.09 P
SLOF4002002	NC2381879	NORTEL NETWORKS CORPORATION	4 700 0000 \$	04/06/99	04/07/99	04/08/99	182 808.05	-79 381.33	103 426.72 P
SLOF4002002	NC2381879	NORTEL NETWORKS CORPORATION	1 600 0000 \$	04/06/99	04/07/99	04/08/99	62 174.93	27 023.43	35 151.50 P
SLOF4002002	NC2381879	THOMSON CORP CANADA COM STK	3 100 0000 \$	04/06/99	04/07/99	04/08/99	109 694.73	97 942.28	12 152.45 P
SLOF4002002	NC2389375	THOMSON CORP CANADA COM STK	3 200 0000 \$	04/06/99	04/07/99	04/08/99	106 980.58	-84 586.46	11 494.12 P
SLOF4002002	NC2389720	TORONTO DOMINION BANK COM NPV	1 000 0000 \$	09/18/01	09/19/01	09/20/01	23 818.00	23 064.92	-1 246.92 P
SLOF4002002	NC2389720	TORONTO DOMINION BANK COM NPV	100 0000 \$	09/18/01	09/19/01	09/20/01	2 381.80	2 499.13	117.33 P
SLOF4002002	NC2389720	TORONTO DOMINION BANK COM NPV	100 0000 \$	09/18/01	09/19/01	09/20/01	2 381.80	2 510.21	128.41 P
SLOF4002002	NC2389720	TORONTO DOMINION BANK COM NPV	500 0000 \$	08/23/01	08/24/01	08/25/01	12 239.82	12 977.60	-487.78 P
SLOF4002002	NC2389720	TORONTO DOMINION BANK COM NPV	1 400 0000 \$	09/18/01	09/19/01	09/20/01	34 411.51	34 987.75	576.24 P
SLOF4002002	SF5051153	UPM KYMENE OY NPV	700 0000 \$	04/07/99	04/08/99	04/09/99	23 337.42	18 036.27	5 321.15 P
SLOF4002002	SF5051153	UPM KYMENE OY NPV	2 200 0000 \$	04/07/99	04/08/99	04/09/99	71 132.47	58 685.43	14 447.04 P
SLOF4002002	SF5902942	NOKIA (AB) OY EURO 06	200 0000 \$	04/07/99	04/08/99	04/09/99	3 863.84	-4 084.41	220.57 P
SLOF4002002	SF5902942	NOKIA (AB) OY EURO 06	600 0000 \$	04/07/99	04/08/99	04/09/99	11 119.03	12 233.22	1 114.19 P
SLOF4002002	SF5902942	NOKIA (AB) OY EURO 06	700 0000 \$	04/07/99	04/08/99	04/09/99	13 813.63	14 295.43	-481.80 P
SLOF4002002	SF5902942	NOKIA (AB) OY EURO 06	2 900 0000 \$	04/07/99	04/08/99	04/09/99	38 633.57	-40 844.08	2 210.71 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	300 0000 \$	12/10/99	12/10/99	12/11/99	12 729.08	12 017.10	721.98 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	300 0000 \$	12/10/99	12/10/99	12/11/99	12 860.90	12 017.10	843.80 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	400 0000 \$	12/10/99	12/10/99	12/11/99	16 897.91	16 022.80	875.11 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	900 0000 \$	12/10/99	12/10/99	12/11/99	37 532.35	-34 031.31	1 481.04 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	600 0000 \$	12/10/99	12/10/99	12/11/99	25 632.91	24 034.20	1 618.71 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	600 0000 \$	12/10/99	12/10/99	12/11/99	26 045.76	24 034.20	2 011.56 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	500 0000 \$	12/10/99	12/10/99	12/11/99	20 833.98	20 038.30	824.48 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	400 0000 \$	12/10/99	12/10/99	12/11/99	16 575.42	16 022.80	552.62 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	700 0000 \$	12/10/99	12/10/99	12/11/99	28 806.15	28 039.90	766.25 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	600 0000 \$	12/10/99	12/10/99	12/11/99	17 332.97	16 022.80	1 330.17 P
SLOF4002002	SN4645100	NORSK HYDRO ASA NWKX20	900 0000 \$	12/10/99	12/10/99	12/11/99	37 435.63	36 031.31	1 404.34 P
SLOF4002002	SS4146532	FORENINGSSPARKBANKEN SEK A	500 0000 \$	04/06/99	04/07/99	04/08/99	6 993.06	8 123.93	-1 130.89 P
SLOF4002002	SS4146532	FORENINGSSPARKBANKEN SEK A	900 0000 \$	04/06/99	04/07/99	04/08/99	12 620.80	14 623.12	-2 002.32 P
SLOF4002002	SS4146532	FORENINGSSPARKBANKEN SEK A	1 400 0000 \$	04/06/99	04/07/99	04/08/99	20 220.34	22 747.07	-2 526.73 P
SLOF4002002	SS4146532	FORENINGSSPARKBANKEN SEK A	1 100 0000 \$	04/06/99	04/07/99	04/08/99	16 934.69	-17 872.70	-938.01 P
SLOF4002002	SS4146532	FORENINGSSPARKBANKEN SEK A	200 0000 \$	04/06/99	04/07/99	04/08/99	3 115.50	3 249.38	124.08 P
SLOF4002002	SS4146532	FORENINGSSPARKBANKEN SEK A	1 200 0000 \$	04/06/99	04/07/99	04/08/99	18 823.01	-19 497.49	-674.48 P
SLOF4002002	SS4146532	FORENINGSSPARKBANKEN SEK A	2 400 0000 \$	04/06/99	04/07/99	04/08/99	38 374.87	38 994.98	-620.01 P
SLOF4002002	SS4146532	FORENINGSSPARKBANKEN SEK A	2 300 0000 \$	04/06/99	04/07/99	04/08/99	31 139.03	31 993.30	-854.25 P
SLOF4002002	Y1773U107	CREATIVE TECHNOLOGY	1 000 0000 \$	03/18/00	03/18/00	03/19/00	8 489.72	5 184.40	3 304.64 P
SLOF4002002	Y1773U107	CREATIVE TECHNOLOGY	1 000 0000 \$	03/18/00	03/18/00	03/19/00	8 489.72	-30 433.90	22 394.64 P
SLOF4002002	Y1773U107	CREATIVE TECHNOLOGY	1 000 0000 \$	03/18/00	03/18/00	03/19/00	4 579.54	-30 209.30	-23 629.76 P
SLOF4002002	Y1773U107	CREATIVE TECHNOLOGY	4 000 0000 \$	04/03/00	04/03/00	04/04/00	43 939.43	29 861.10	14 078.33 P
SLOF4002002	Y1773U107	CREATIVE TECHNOLOGY	1 000 0000 \$	04/28/00	04/28/00	04/29/00	4 772.44	22 456.20	17 683.76 P
SLOF4002002	Y1773U107	CREATIVE TECHNOLOGY	1 000 0000 \$	03/18/00	03/18/00	03/19/00	4 527.84	30 877.80	26 349.96 P
SLOF4002002	449147707	HYUNDAI MTR CO SPONSORED	1 640 0000 \$	09/17/99	09/17/99	09/18/99	17 541.00	17 540.99	360.80 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	200 0000 \$	04/15/00	04/15/00	04/16/00	3 938.82	11 107.60	-7 168.78 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	600 0000 \$	04/15/00	04/15/00	04/16/00	11 610.42	37 334.10	-23 723.68 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	100 0000 \$	07/02/00	07/02/00	07/03/00	4 245.85	7 109.66	2 863.81 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	300 0000 \$	03/17/00	03/17/00	03/18/00	12 707.06	20 979.36	-8 272.30 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	300 0000 \$	03/17/00	03/17/00	03/18/00	12 333.53	20 979.36	-8 633.83 P

Alfred P. Sloan Foundation  
Taxpayer Identification #13-1623877

SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	400 0000 \$	03/16/00	03/17/00	15 491 08	21 604 72	13 113 64 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	200 0000 \$	03/17/00	03/18/00	7 745 34	13 994 66	-6 249 12 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	100 0000 \$	03/17/00	03/18/00	3 954 17	-6 393 33	3 043 16 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	500 0000 \$	03/17/00	03/18/00	19 770 84	34 827 35	15 056 51 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	500 0000 \$	03/17/00	03/18/00	19 770 84	34 986 65	15 213 81 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	200 0000 \$	03/17/00	03/19/00	7 908 34	13 986 24	-6 077 90 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	100 0000 \$	03/15/00	03/17/00	3 769 87	7 151 18	3 381 31 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	100 0000 \$	03/16/00	03/17/00	3 812 87	7 151 18	3 338 31 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	200 0000 \$	03/15/00	03/17/00	30 502 98	-37 209 44	26 706 46 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	200 0000 \$	03/15/00	03/17/00	7 483 43	-15 088 84	7 603 41 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	600 0000 \$	03/16/00	03/17/00	22 450 29	-42 907 08	-20 456 79 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	100 0000 \$	04/12/00	04/13/00	1 866 34	-6 149 28	-4 282 94 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	600 0000 \$	04/12/00	04/13/00	11 198 04	-36 796 20	25 598 16 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	200 0000 \$	04/09/00	04/09/00	3 502 68	10 756 00	7 233 32 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	400 0000 \$	04/05/00	04/06/00	7 003 36	20 768 80	13 763 44 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	300 0000 \$	04/05/00	04/06/00	5 636 62	15 376 60	9 919 98 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	500 0000 \$	04/05/00	04/06/00	9 427 70	24 853 35	-15 425 65 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	64/13/00	04/13/00	04/14/00	10 241 40	31 111 75	20 870 33 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	400 0000 \$	04/05/00	04/06/00	5 514 84	14 912 01	9 397 17 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	200 0000 \$	04/09/00	04/09/00	3 676 56	11 421 60	-7 745 04 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	04/10/00	04/11/00	04/12/00	1 838 28	5 972 23	-4 133 95 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	04/10/00	04/11/00	04/12/00	1 807 53	5 972 23	-4 164 70 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	300 0000 \$	04/11/00	04/13/00	5 422 59	17 553 60	12 131 01 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	200 0000 \$	04/12/00	04/13/00	3 815 06	12 298 56	8 483 50 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	100 0000 \$	03/21/00	03/22/00	3 954 33	7 109 66	3 153 13 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	400 0000 \$	03/21/00	03/22/00	15 907 65	-28 438 64	12 530 99 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	200 0000 \$	03/21/00	03/22/00	7 987 95	14 219 32	-6 231 57 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	200 0000 \$	03/21/00	03/22/00	8 160 06	14 219 32	6 059 26 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	100 0000 \$	03/20/00	03/22/00	3 953 29	7 109 66	3 156 37 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	1 000 0000 \$	03/21/00	03/22/00	12 359 59	-21 331 98	8 969 39 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	100 0000 \$	03/21/00	03/22/00	4 191 62	-68 687 00	27 488 38 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	03/21/00	04/01/00	04/02/00	4 119 86	5 676 26	1 556 40 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	03/21/00	04/03/00	04/04/00	4 374 83	7 109 66	2 734 81 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/01/00	06/02/00	06/03/00	5 012 99	7 447 46	2 434 47 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/01/00	06/02/00	06/03/00	4 984 15	-7 447 46	2 463 31 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	09/01/00	09/02/00	09/03/00	4 128 58	-4 233 14	204 56 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	08/09/01	08/10/01	08/11/01	15 718 70	19 000 00	3 281 30 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	08/09/01	08/10/01	08/11/01	21 700 90	-26 000 00	-4 299 10 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	08/09/01	08/10/01	08/11/01	6 679 60	8 000 00	1 320 40 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	03/21/00	03/21/00	04/01/00	28 310 17	-70 950 69	-42 640 52 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	03/21/00	03/21/00	04/01/00	3 330 61	-8 112 00	-4 781 39 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	04/02/01	04/03/01	04/04/01	7 771 42	19 732 02	11 960 60 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	04/02/01	04/03/01	04/04/01	8 881 62	22 204 80	-13 323 18 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	04/09/01	04/10/01	04/11/01	8 881 62	20 687 36	11 803 74 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	04/10/01	04/11/01	04/12/01	553 10	1 299 00	743 90 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	04/19/01	04/20/01	04/21/01	13 877 53	-43 958 00	30 010 47 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	04/19/01	04/20/01	04/21/01	24 640 75	-75 007 76	50 967 01 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/01/01	06/02/01	06/03/01	37 247 64	85 373 60	-48 123 96 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/19/01	06/20/01	06/21/01	4 011 28	5 973 53	1 964 27 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/19/01	06/20/01	06/21/01	17 764 26	26 141 06	8 376 80 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	03/29/01	03/30/01	03/31/01	4 219 53	-10 924 48	-6 604 95 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	03/29/01	03/30/01	03/31/01	13 877 53	-34 139 00	20 261 47 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/21/01	06/22/01	06/23/01	24 953 56	25 296 90	341 34 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	07/10/01	07/11/01	07/12/01	3 959 86	-4 053 00	-65 14 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	07/09/01	07/10/01	07/11/01	24 953 56	24 695 60	261 96 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	07/10/01	07/11/01	07/12/01	4 991 11	-4 830 00	161 11 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/20/01	06/21/01	06/22/01	11 924 60	12 059 10	134 50 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/20/01	06/21/01	06/22/01	2 384 92	2 500 50	115 58 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/21/01	06/22/01	06/23/01	794 97	-443 23	-44 26 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/20/01	06/21/01	06/22/01	1 549 94	1 607 88	57 94 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/20/01	06/21/01	06/22/01	12 316 96	13 492 16	-973 20 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/19/01	06/20/01	06/21/01	26 824 08	27 333 96	509 88 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/20/01	06/21/01	06/22/01	7 423 10	8 407 50	-684 40 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	06/20/01	06/21/01	06/22/01	18 775 44	19 294 56	519 12 P
SLOF4002002	45662N103	INFINEON TECHNOLOGIES AG SPONS	03/29/01	03/30/01	03/31/01	2 632 01	-6 827 80	-4 175 79 P





Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1623877

SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/08/00	12/09/00	12/10/00	104 124 00	-104 124 00	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/08/00	12/09/00	12/10/00	49 249 000	-49 249 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/08/00	12/09/00	12/10/00	48 711 000	-48 711 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/11/00	12/12/00	12/13/00	143 543 000	143 543 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/11/00	12/12/00	12/13/00	8 751 000	-8 751 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/13/00	12/14/00	12/15/00	28 630 000	28 630 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/08/00	12/09/00	12/10/00	191 925 000	191 925 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/01/00	12/02/00	12/03/00	45 318 000	-45 318 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/06/00	12/07/00	12/08/00	39 970 000	39 970 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/08/00	12/09/00	12/10/00	40 966 000	-40 966 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/01/00	12/02/00	12/03/00	23 935 000	-23 935 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/01/00	12/02/00	12/03/00	44 825 000	-44 825 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/13/00	12/14/00	12/15/00	11 135 000	11 135 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/20/00	12/21/00	12/22/00	21 906 000	-21 906 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/20/00	12/21/00	12/22/00	71 173 000	71 173 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/20/00	12/21/00	12/22/00	99 173 89	-99 173 89	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/20/00	12/21/00	12/22/00	718 000	718 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/23/00	12/24/00	12/25/00	829 000	-829 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/26/00	12/27/00	12/28/00	5 488 000	5 488 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/27/00	12/28/00	12/29/00	6 543 000	-6 543 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	12/20/00	12/21/00	12/22/00	93 439 000	-93 439 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	10/16/01	10/17/01	10/18/01	31 340 000	31 340 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	08/07/01	08/08/01	08/09/01	25 150 655	25 150 655	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	08/09/01	08/10/01	08/11/01	45 429 85	-45 429 85	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	08/10/01	08/11/01	08/12/01	7 477 29	7 477 29	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	08/13/01	08/14/01	08/15/01	98 433 76	98 433 76	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	08/16/01	08/17/01	08/18/01	15 132 54	15 132 54	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	08/17/01	08/18/01	08/19/01	15 889 03	15 889 03	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	08/24/01	08/25/01	08/26/01	53 523 62	53 523 62	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	08/27/01	08/28/01	08/29/01	75 173 73	75 173 73	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	08/31/01	09/01/01	09/02/01	26 553 31	-26 553 31	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	09/04/01	09/05/01	09/06/01	18 699 11	-18 699 11	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	09/06/01	09/07/01	09/08/01	16 531 62	16 531 62	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	09/07/01	09/08/01	09/09/01	261 649 06	261 649 06	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	09/21/01	09/22/01	09/23/01	14 784 16	-14 784 16	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	09/28/01	09/29/01	09/30/01	214 264 03	-214 264 03	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	09/29/01	09/30/01	10/01/01	28 908 46	28 908 46	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	10/03/01	10/04/01	10/05/01	81 352 51	-81 352 51	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	10/09/01	10/10/01	10/11/01	15 004 76	15 004 76	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	01/19/01	01/20/01	01/21/01	79 956 76	79 956 76	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	03/03/01	03/04/01	03/05/01	8 641 92	-8 641 92	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	03/07/01	03/08/01	03/09/01	15 316 03	15 316 03	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/04/01	04/05/01	04/06/01	31 974 66	31 974 66	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/04/01	04/05/01	04/06/01	38 918 03	38 918 03	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/06/01	04/07/01	04/08/01	39 084 00	-39 084 00	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/10/01	04/11/01	04/12/01	21 016 00	21 016 00	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/12/01	04/13/01	04/14/01	93 224 00	-93 224 00	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/13/01	04/14/01	04/15/01	5 190 000	5 190 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/16/01	04/17/01	04/18/01	7 137 000	7 137 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/18/01	04/19/01	04/20/01	9 453 000	9 453 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/20/01	04/21/01	04/22/01	46 155 00	-46 155 00	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/22/01	04/23/01	04/24/01	12 233 000	12 233 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	04/23/01	04/24/01	04/25/01	215 000	215 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	05/01/01	05/02/01	05/03/01	63 442 000	-63 442 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	05/03/01	05/04/01	05/05/01	4 923 570	-4 923 570	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	05/03/01	05/04/01	05/05/01	88 866 070	88 866 070	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	02/13/01	02/14/01	02/15/01	87 039 96	-87 039 96	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	02/14/01	02/15/01	02/16/01	52 542 000	52 542 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	02/14/01	02/15/01	02/16/01	15 886 000	15 886 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	02/21/01	02/22/01	02/23/01	119 518 000	119 518 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	02/27/01	02/28/01	03/01/01	58 804 000	-58 804 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	02/27/01	02/28/01	03/01/01	3 992 000	3 992 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	03/01/01	03/02/01	03/03/01	146 914 000	146 914 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	03/03/01	03/04/01	03/05/01	155 000	155 000	0 00 P
SLOF4002002	SLO CLIENT CASH INVESTMENT TR	03/03/01	03/04/01	03/05/01	23 886 000	23 886 000	0 00 P

Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1623877

SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	271,596,000.00	03/22/01	03/23/01	03/24/01	271,596.00	271,596.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	184,640,000.00	03/28/01	03/29/01	03/30/01	184,640.00	184,640.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	34,758,000.00	04/04/01	04/05/01	04/06/01	34,758.00	34,758.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	54,159,570.00	04/04/01	04/05/01	04/06/01	54,159.57	54,159.57	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	37,990,740.00	04/04/01	04/05/01	04/06/01	37,990.74	37,990.74	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	56,920,770.00	04/04/01	04/05/01	04/06/01	56,920.77	56,920.77	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	68,241,230.00	04/04/01	04/05/01	04/06/01	68,241.23	68,241.23	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	13,383,920.00	02/11/01	02/12/01	02/13/01	13,383.92	13,383.92	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	1,137,130.00	02/09/01	02/10/01	02/11/01	1,137.13	1,137.13	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	112,888,120.00	02/11/01	02/12/01	02/13/01	112,888.12	112,888.12	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	28,430,610.00	02/08/01	02/09/01	02/10/01	28,430.61	28,430.61	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	18,594,000.00	02/08/01	02/09/01	02/10/01	18,594.00	18,594.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	49,332,870.00	02/09/01	02/10/01	02/11/01	49,332.87	49,332.87	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	7,373,410.00	01/19/01	01/20/01	01/21/01	7,373.41	7,373.41	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	118,892,000.00	01/24/01	01/25/01	01/26/01	118,892.00	118,892.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	121,992,000.00	01/24/01	01/25/01	01/26/01	121,992.00	121,992.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	55,230,000.00	01/28/01	01/29/01	01/30/01	55,230.00	55,230.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	12,918,970.00	01/28/01	01/29/01	01/30/01	12,918.97	12,918.97	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	70,877,980.00	01/29/01	01/30/01	01/31/01	70,877.98	70,877.98	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	17,738,000.00	02/07/01	02/08/01	02/09/01	17,738.00	17,738.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	16,323,020.00	01/29/01	01/30/01	01/31/01	16,323.02	16,323.02	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	13,338,000.00	02/05/01	02/06/01	02/07/01	13,338.00	13,338.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	11,637,990.00	02/07/01	02/08/01	02/09/01	11,637.99	11,637.99	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	184,994,000.00	10/29/00	10/30/00	10/31/00	184,994.00	184,994.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	107,684,000.00	10/24/00	10/25/00	10/26/00	107,684.00	107,684.00	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	10,394,530.00	07/17/01	07/18/01	07/19/01	10,394.53	10,394.53	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	15,821,470.00	07/18/01	07/19/01	07/20/01	15,821.47	15,821.47	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	37,091,690.00	07/20/01	07/21/01	07/22/01	37,091.69	37,091.69	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	31,031,030.00	07/23/01	07/24/01	07/25/01	31,031.03	31,031.03	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	32,957,450.00	07/23/01	07/24/01	07/25/01	32,957.45	32,957.45	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	61,313,840.00	07/23/01	07/24/01	07/25/01	61,313.84	61,313.84	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	62,638,230.00	08/05/01	08/06/01	08/07/01	62,638.23	62,638.23	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	9,560,250.00	07/22/01	07/23/01	07/24/01	9,560.25	9,560.25	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	76,657,900.00	08/06/01	08/07/01	08/08/01	76,657.90	76,657.90	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	94,420,120.00	06/27/01	06/28/01	06/29/01	94,420.12	94,420.12	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	268,867,620.00	07/06/01	07/07/01	07/08/01	268,867.62	268,867.62	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	304,777,770.00	07/13/01	07/14/01	07/15/01	304,777.73	304,777.73	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	62,240,930.00	07/16/01	07/17/01	07/18/01	62,240.93	62,240.93	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	429,169,230.00	07/17/01	07/18/01	07/19/01	429,169.23	429,169.23	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	92,136,050.00	06/26/01	06/27/01	06/28/01	92,136.05	92,136.05	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	104,918,260.00	06/20/01	06/21/01	06/22/01	104,918.26	104,918.26	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	71,616,120.00	06/25/01	06/26/01	06/27/01	71,616.12	71,616.12	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	130,344,760.00	06/18/01	06/19/01	06/20/01	130,344.76	130,344.76	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	156,827,820.00	06/19/01	06/20/01	06/21/01	156,827.82	156,827.82	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	102,723,780.00	06/19/01	06/20/01	06/21/01	102,723.78	102,723.78	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	8,828,400.00	06/19/01	06/20/01	06/21/01	8,828.40	8,828.40	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	104,467,970.00	06/06/01	06/07/01	06/08/01	104,467.97	104,467.97	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	29,657,800.00	06/06/01	06/07/01	06/08/01	29,657.80	29,657.80	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	78,000,690.00	06/13/01	06/14/01	06/15/01	78,000.69	78,000.69	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	52,143,650.00	06/15/01	06/16/01	06/17/01	52,143.65	52,143.65	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	75,908,950.00	06/15/01	06/16/01	06/17/01	75,908.95	75,908.95	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	12,861,980.00	06/19/01	06/20/01	06/21/01	12,861.98	12,861.98	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	22,650.00	12/11/01	12/12/01	12/13/01	22.65	22.65	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	6,430,970.00	11/09/01	11/10/01	11/11/01	6,430.97	6,430.97	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	947,830.00	11/09/01	11/10/01	11/11/01	947.83	947.83	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	2,351,850.00	11/13/01	11/14/01	11/15/01	2,351.85	2,351.85	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	5,164,230.00	11/13/01	11/14/01	11/15/01	5,164.23	5,164.23	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	1,320.00	11/20/01	11/21/01	11/22/01	1.32	1.32	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	2,412,030.00	11/23/01	11/24/01	11/25/01	2,412.03	2,412.03	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	774,340.00	11/23/01	11/24/01	11/25/01	774.34	774.34	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	515,590.00	11/29/01	11/30/01	12/01/01	515.59	515.59	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	421,900.00	12/01/01	12/02/01	12/03/01	421.90	421.90	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	114,522,020.00	10/09/01	10/10/01	10/11/01	114,522.02	114,522.02	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	23,244,270.00	10/11/01	10/12/01	10/13/01	23,244.27	23,244.27	00.00	P
SLOF4002002	996102802	SLO CLIENT CASH INVESTMENT TR	7,711,370.00	10/12/01	10/13/01	10/14/01	7,711.37	7,711.37	00.00	P

Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1623877

SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/15/01	10/16/01	10/17/01	21,200.02	21,200.02	21,200.02	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/16/01	10/17/01	10/18/01	126.48	126.48	126.48	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/17/01	10/18/01	10/19/01	10,852.86	10,852.86	10,852.86	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/18/01	10/19/01	10/20/01	37,010.77	37,010.77	37,010.77	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/19/01	10/20/01	10/21/01	6,408.88	6,408.88	-6,408.88	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/20/01	10/21/01	10/22/01	9.24	9.24	-9.24	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/21/01	10/22/01	10/23/01	6,870.85	6,870.85	-6,870.85	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/22/01	10/23/01	10/24/01	3,777.06	3,777.06	3,777.06	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/23/01	10/24/01	10/25/01	4,472.36	4,472.36	-4,472.36	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	11/03/01	11/04/01	11/05/01	12,846.98	12,846.98	12,846.98	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	11/04/01	11/05/01	11/06/01	7,049.34	7,049.34	7,049.34	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/23/00	10/24/00	10/25/00	81,937.00	81,937.00	-81,937.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/24/00	10/25/00	10/26/00	42,994.00	42,994.00	-42,994.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/25/00	10/26/00	10/27/00	95,382.00	95,382.00	95,382.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/26/00	10/27/00	10/28/00	56,460.00	56,460.00	-56,460.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/27/00	10/28/00	10/29/00	86,318.00	86,318.00	86,318.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/28/00	10/29/00	10/30/00	41,768.00	41,768.00	-41,768.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	10/29/00	10/30/00	10/31/00	55,222.00	55,222.00	55,222.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/04/01	05/05/01	05/06/01	48,725.32	48,725.32	-48,725.32	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/05/01	05/06/01	05/07/01	89,129.37	89,129.37	89,129.37	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/06/01	05/07/01	05/08/01	18,792.19	18,792.19	-18,792.19	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/07/01	05/08/01	05/09/01	25,143.05	25,143.05	-25,143.05	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/08/01	05/09/01	05/10/01	463,910.00	463,910.00	-463,910.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	06/06/01	06/07/01	06/08/01	31,172.30	31,172.30	31,172.30	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/24/01	05/25/01	05/26/01	24,059.55	24,059.55	24,059.55	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/25/01	05/26/01	05/27/01	47,534.12	47,534.12	-47,534.12	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/26/01	05/27/01	05/28/01	14,021.26	14,021.26	14,021.26	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/27/01	05/28/01	05/29/01	36,944.95	36,944.95	-36,944.95	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/16/01	05/17/01	05/18/01	27,728.69	27,728.69	27,728.69	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/17/01	05/18/01	05/19/01	17,011.89	17,011.89	17,011.89	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/18/01	05/19/01	05/20/01	100,918.63	100,918.63	100,918.63	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/19/01	05/20/01	05/21/01	2,333.40	2,333.40	-2,333.40	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/20/01	05/21/01	05/22/01	53,874.15	53,874.15	53,874.15	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/21/01	05/22/01	05/23/01	61,044.79	61,044.79	-61,044.79	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/22/01	05/23/01	05/24/01	164,453.20	164,453.20	164,453.20	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/23/01	05/24/01	05/25/01	1,059.73	1,059.73	1,059.73	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/24/01	05/25/01	05/26/01	18,720.18	18,720.18	18,720.18	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/25/01	05/26/01	05/27/01	15,263.66	15,263.66	-15,263.66	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/12/01	05/13/01	05/14/01	38,034.00	38,034.00	38,034.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/13/01	05/14/01	05/15/01	64,078.41	64,078.41	-64,078.41	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/14/01	05/15/01	05/16/01	34,343.11	34,343.11	34,343.11	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/15/01	05/16/01	05/17/01	58,674.21	58,674.21	58,674.21	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/16/01	05/17/01	05/18/01	88,577.34	88,577.34	88,577.34	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	05/17/01	05/18/01	05/19/01	116,623.31	116,623.31	-116,623.31	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/20/01	01/21/01	01/22/01	60,411.32	60,411.32	-60,411.32	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/21/01	01/22/01	01/23/01	63,678.99	63,678.99	-63,678.99	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/22/01	01/23/01	01/24/01	46,103.50	46,103.50	-46,103.50	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	12/29/00	12/30/00	12/31/00	48,661.35	48,661.35	-48,661.35	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/13/01	01/14/01	01/15/01	7,135.49	7,135.49	-7,135.49	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/14/01	01/15/01	01/16/01	215,813.64	215,813.64	215,813.64	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/15/01	01/16/01	01/17/01	2,590.00	2,590.00	2,590.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/16/01	01/17/01	01/18/01	30,097.00	30,097.00	30,097.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/17/01	01/18/01	01/19/01	74,600.02	74,600.02	74,600.02	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/18/01	01/19/01	01/20/01	52,358.81	52,358.81	52,358.81	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/19/01	01/20/01	01/21/01	22,169.91	22,169.91	22,169.91	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/20/01	01/21/01	01/22/01	17,349.00	17,349.00	17,349.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/21/01	01/22/01	01/23/01	3,052.19	3,052.19	3,052.19	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/22/01	01/23/01	01/24/01	63,028.87	63,028.87	-63,028.87	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/08/01	01/09/01	01/10/01	93,428.80	93,428.80	93,428.80	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	12/29/00	12/30/00	12/31/00	1,133.76	1,133.76	-1,133.76	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	01/09/01	01/10/01	01/11/01	152,669.29	152,669.29	152,669.29	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	11/23/00	11/24/00	11/25/00	65,823.00	65,823.00	-65,823.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	11/23/00	11/24/00	11/25/00	129,140.00	129,140.00	129,140.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	11/23/00	11/24/00	11/25/00	185,118.00	185,118.00	185,118.00	0.00	P
SLOF4002002	996102102	SLO CLIENT CASH INVESTMENT TR	11/23/00	11/24/00	11/25/00	74,037.00	74,037.00	74,037.00	0.00	P





Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1623877

SLOF40020002	ES5133973	SWISSCOM AG CHF25	0.0000	BVA	0.0000	0.00	1008298	0.00	-47132	-47132
SLOF40020002	ES5133973	SWISSCOM AG CHF25	0.0000	BVA	0.0000	0.00	1008298	0.00	12,016.42	12,016.42
SLOF40020002	ES5133973	SWISSCOM AG CHF25	0.0000	BVA	0.0000	0.00	1008298	0.00	-2,910.60	-2,910.60
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1127700	0.00	-1,549.04	1,549.04
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1127700	0.00	12,023.94	12,023.94
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1102500	0.00	12,043.74	12,043.74
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1026000	0.00	11,897.44	11,897.44
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1019000	0.00	11,849.31	11,849.31
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1018000	0.00	11,980.07	11,980.07
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1016000	0.00	12,676.20	12,676.20
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1013000	0.00	13,049.14	13,049.14
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1012000	0.00	17,443.38	17,443.38
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1011000	0.00	17,240.01	17,240.01
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1010000	0.00	20,715.63	20,715.63
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1009000	0.00	15,211.98	15,211.98
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1006000	0.00	13,925.51	13,925.51
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1005000	0.00	-12,889.50	12,889.50
SLOF40020002	A46131166	CABLE & WIRELESS OPTUS NPV	0.0000	BVA	0.0000	0.00	1004000	0.00	-13,780.10	13,780.10
SLOF40020002	FM6663131	OVERSEAS UNION BANK SC31	0.0000	BVA	0.0000	0.00	0918000	0.00	9,863.99	9,863.99
SLOF40020002	ES7189818	SWISS REINSURANCE CHFR1	0.0000	BVA	0.0000	0.00	1123000	0.00	536.28	536.28
SLOF40020002	ES7189818	SWISS REINSURANCE CHFR1	0.0000	BVA	0.0000	0.00	1123000	0.00	202.79	202.79
SLOF40020002	ES7189818	SWISS REINSURANCE CHFR1	0.0000	BVA	0.0000	0.00	0729999	0.00	-963.66	963.66
SLOF40020002	ES7171584	CREDIT SUISSE GROUP CHF3	0.0000	BVA	0.0000	0.00	0216401	0.00	1,176.40	1,176.40
SLOF40020002	ES7171584	CREDIT SUISSE GROUP CHF3	0.0000	BVA	0.0000	0.00	0215001	0.00	-4,696.00	4,696.00
SLOF40020002	ES7171584	CREDIT SUISSE GROUP CHF3	0.0000	BVA	0.0000	0.00	0209001	0.00	893.10	893.10
SLOF40020002	ES7171584	CREDIT SUISSE GROUP CHF3	0.0000	BVA	0.0000	0.00	0126001	0.00	-6,414.98	6,414.98
<b>Total</b>						<b>39,196,019.82</b>			<b>-43,664,158.83</b>	<b>-4,468,139.01</b>
Realized Gain/Loss FX Contracts						1,188,197.33			0.00	1,188,197.33
Realized Settlement GL, ID cost						-34,419.43			0.00	-34,419.43
Realized Currency GL, Non-Basis						51,743.33			0.00	51,743.33
Realized Currency GL - Dividend						-7,813.31			0.00	-7,813.31
Realized Currency GL - Interest						0.00			0.00	0.00
Journal Entries on Futures Contract						-8.01			0.00	-8.01
<b>Grand Total</b>						<b>40,293,604.207</b>			<b>-43,664,158.83</b>	<b>-3,371,116.76</b>





51 of 11063

Alfred P Sloan Foundation  
Taxpayer Identification # 13-1623877

SLOF4003002	999064812	SILCHESTER INTL INVESTORS INTL	4,671,530 S	04/01/99	02/01/01	02/01/01	155,842.00	117,451.04	38,482.96 P
SLOF4003003	999064812	SILCHESTER INTL INVESTORS INTL	2,170,920 S	04/01/99	01/01/01	02/01/01	50,604.00	39,221.04	12,382.96 P
SLOF4003004	999064812	SILCHESTER INTL INVESTORS INTL	8,741,784 S	04/01/99	01/01/01	02/01/01	203,769.00	153,904.56	49,864.44 P
SLOF4003005	999064812	SILCHESTER INTL INVESTORS INTL	2,168,149 S	04/01/99	02/01/01	02/01/01	50,313.00	38,172.11	12,210.89 P
SLOF4003006	999064812	SILCHESTER INTL INVESTORS INTL	2,202,630 S	04/01/99	03/00/01	03/01/01	48,210.00	38,779.58	9,430.42 P
SLOF4003007	999064812	SILCHESTER INTL INVESTORS INTL	14,528,060 S	04/01/99	04/00/01	04/01/01	317,980.00	255,770.90	62,209.10 P
SLOF4003008	999064812	SILCHESTER INTL INVESTORS INTL	2,178,260 S	04/01/99	04/00/01	05/01/01	49,080.00	38,350.18	10,729.82 P
SLOF4003009	999064812	SILCHESTER INTL INVESTORS INTL	21,733,590 S	04/01/99	05/01/01	06/01/01	489,737.00	-382,673.61	107,063.39 P
SLOF4003010	999064812	SILCHESTER INTL INVESTORS INTL	2,162,760 S	04/01/99	05/01/01	06/01/01	49,220.00	-38,068.71	11,151.29 P
SLOF4003011	999064812	SILCHESTER INTL INVESTORS INTL	6,330,076 S	04/01/99	06/00/01	06/01/01	144,093.00	-111,446.39	32,646.61 P
SLOF4003012	999064812	SILCHESTER INTL INVESTORS INTL	2,147,560 S	04/01/99	06/29/01	06/01/01	49,838.00	37,009.66	12,828.34 P
SLOF4003013	999064812	SILCHESTER INTL INVESTORS INTL	9,260,870 S	04/01/99	07/01/01	08/01/01	222,068.00	-168,467.89	53,538.11 P
SLOF4003014	999064812	SILCHESTER INTL INVESTORS INTL	2,146,590 S	04/01/99	07/01/01	08/01/01	49,477.00	-37,792.63	11,684.37 P
SLOF4003015	999064812	SILCHESTER INTL INVESTORS INTL	9,621,190 S	04/01/99	08/01/01	09/01/01	221,758.00	-169,389.31	52,368.69 P
SLOF4003016	999064812	SILCHESTER INTL INVESTORS INTL	2,129,920 S	04/01/99	08/01/01	09/01/01	50,112.00	-37,090.08	13,021.92 P
SLOF4003017	999064812	SILCHESTER INTL INVESTORS INTL	1,718,100 S	04/01/99	09/01/01	09/29/01	40,632.00	30,200.15	10,431.85 P
SLOF4003018	999064812	SILCHESTER INTL INVESTORS INTL	2,181,530 S	04/01/99	09/01/01	09/29/01	46,521.00	-38,407.71	8,113.29 P
SLOF4003019	999064812	SILCHESTER INTL INVESTORS INTL	6,792,120 S	04/01/99	10/01/01	11/01/01	146,094.00	-119,387.97	26,706.03 P
SLOF4003020	999064812	SILCHESTER INTL INVESTORS INTL	2,166,890 S	04/01/99	10/01/01	11/01/01	47,440.00	38,150.00	9,289.97 P
SLOF4003021	999064812	SILCHESTER INTL INVESTORS INTL	4,848,910 S	04/01/99	11/00/01	12/01/01	106,157.00	-83,369.30	22,787.70 P
SLOF4003022	999064812	SILCHESTER INTL INVESTORS INTL	2,139,590 S	04/01/99	11/00/01	12/01/01	48,800.00	-37,667.88	11,132.12 P
SLOF4003023	999064812	SILCHESTER INTL INVESTORS INTL	2,131,260 S	04/01/99	12/01/01	01/01/02	49,110.00	37,222.70	11,887.30 P
SLOF4003024	999064812	SILCHESTER INTL INVESTORS INTL	3,438,530 S	04/01/99	12/01/01	01/01/02	78,630.00	-60,338.31	17,891.69 P
Grand Total							2,716,276.00	2,111,307.76	604,968.24

5 of 6022

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1823877

SLO76027002	999480916	GALLEON HEALTHCARE OVERSEAS	107176410 S	37,071.00	37,072.00	29,869,000.21	24,999,999.95	4,869,000.24 P	
SLO76027002	999480916	GALLEON HEALTHCARE OVERSEAS	0.0000 CW	36,892.00	36,892.00	-0.00	0.00	-0.00	
Grand Total							29,869,000.16	24,999,999.95	4,869,000.21



Alfred P. Sloan Foundation  
 Taxpayer Identification # 13-1623877

Account Number	Description	11/07/00	01/08/01	01/09/01	31/62	0.00	31/62	0.00	31/62	0.00
SLOF700002	131312H00 NEXELL THERAPEUTICS INC COM	127000 \$	01/08/01	01/09/01	31/62	0.00	31/62	0.00	31/62	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	4 0000 \$	01/08/01	01/09/01	4 00	-4 00	4 00	0.00	4 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	155 938 000 \$	01/08/01	01/09/01	155 938 00	155 938 00	155 938 00	0.00	155 938 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	120 000 000 \$	01/10/01	01/11/01	120 000 00	120 000 00	120 000 00	0.00	120 000 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	35 119 000 \$	01/10/01	01/11/01	35 119 00	35 119 00	35 119 00	0.00	35 119 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	81 224 000 \$	01/10/01	01/11/01	81 224 00	-81 224 00	81 224 00	0.00	81 224 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	42 121 000 \$	01/10/01	01/11/01	42 121 00	42 121 00	42 121 00	0.00	42 121 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	34 176 000 \$	01/23/01	01/24/01	34 176 00	34 176 00	34 176 00	0.00	34 176 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	120 000 000 \$	01/29/01	01/30/01	120 000 00	120 000 00	120 000 00	0.00	120 000 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	30 454 000 \$	01/31/01	01/31/01	30 454 00	30 454 00	30 454 00	0.00	30 454 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	118 000 \$	02/01/01	02/01/01	118 00	118 00	118 00	0.00	118 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	2 008 264 000 \$	02/07/01	02/07/01	2 008 264 00	2 008 264 00	2 008 264 00	0.00	2 008 264 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	5 611 000 \$	02/07/01	02/07/01	5 611 00	5 611 00	5 611 00	0.00	5 611 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	155 900 000 \$	02/07/01	02/07/01	155 900 00	155 900 00	155 900 00	0.00	155 900 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	155 942 000 \$	02/07/01	02/07/01	155 942 00	155 942 00	155 942 00	0.00	155 942 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	74 283 000 \$	02/07/01	02/07/01	74 283 00	-74 283 00	74 283 00	0.00	74 283 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	140 000 000 \$	02/07/01	02/07/01	140 000 00	140 000 00	140 000 00	0.00	140 000 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	125 000 000 \$	02/14/01	02/14/01	125 000 00	125 000 00	125 000 00	0.00	125 000 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	692 740 000 \$	02/20/01	02/21/01	692 740 00	-692 740 00	692 740 00	0.00	692 740 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	150 000 000 \$	02/27/01	02/27/01	150 000 00	150 000 00	150 000 00	0.00	150 000 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	42 838 000 \$	03/05/01	03/06/01	42 838 00	-42 838 00	42 838 00	0.00	42 838 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	33 333 000 \$	03/06/01	03/06/01	33 333 00	33 333 00	33 333 00	0.00	33 333 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	250 000 000 \$	03/14/01	03/14/01	250 000 00	250 000 00	250 000 00	0.00	250 000 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	222 772 000 \$	03/15/01	03/15/01	222 772 00	222 772 00	222 772 00	0.00	222 772 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	2 417 000 \$	03/15/01	03/15/01	2 417 00	2 417 00	2 417 00	0.00	2 417 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	1 977 546 000 \$	03/15/01	03/15/01	1 977 546 00	1 977 546 00	1 977 546 00	0.00	1 977 546 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	18 970 000 \$	03/15/01	03/15/01	18 970 00	18 970 00	18 970 00	0.00	18 970 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	203 769 000 \$	03/15/01	03/15/01	203 769 00	203 769 00	203 769 00	0.00	203 769 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	83 100 000 \$	03/15/01	03/15/01	83 100 00	83 100 00	83 100 00	0.00	83 100 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	20 611 000 \$	03/15/01	03/15/01	20 611 00	20 611 00	20 611 00	0.00	20 611 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	733 000 \$	03/15/01	03/15/01	733 00	-733 00	733 00	0.00	733 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	1 358 082 000 \$	03/15/01	03/15/01	1 358 082 00	-1 358 082 00	1 358 082 00	0.00	1 358 082 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	29 421 000 \$	03/20/01	03/20/01	29 421 00	29 421 00	29 421 00	0.00	29 421 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	285 000 000 \$	03/29/01	03/29/01	285 000 00	285 000 00	285 000 00	0.00	285 000 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	275 000 000 \$	04/03/01	04/03/01	275 000 00	275 000 00	275 000 00	0.00	275 000 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	34 880 000 \$	04/13/01	04/13/01	34 880 00	34 880 00	34 880 00	0.00	34 880 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	19 493 000 \$	04/13/01	04/13/01	19 493 00	19 493 00	19 493 00	0.00	19 493 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	21 939 000 \$	04/13/01	04/13/01	21 939 00	21 939 00	21 939 00	0.00	21 939 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	1 984 352 000 \$	04/13/01	04/13/01	1 984 352 00	1 984 352 00	1 984 352 00	0.00	1 984 352 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	11 123 000 \$	04/13/01	04/13/01	11 123 00	11 123 00	11 123 00	0.00	11 123 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	192 313 000 \$	04/13/01	04/13/01	192 313 00	192 313 00	192 313 00	0.00	192 313 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	467 000 \$	04/27/01	04/27/01	467 00	-467 00	467 00	0.00	467 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	124 333 000 \$	04/27/01	04/27/01	124 333 00	124 333 00	124 333 00	0.00	124 333 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	597 517 000 \$	05/03/01	05/03/01	597 517 00	597 517 00	597 517 00	0.00	597 517 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	2 334 000 \$	05/03/01	05/03/01	2 334 00	2 334 00	2 334 00	0.00	2 334 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	21 287 000 \$	05/03/01	05/03/01	21 287 00	21 287 00	21 287 00	0.00	21 287 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	137 862 000 \$	05/03/01	05/03/01	137 862 00	137 862 00	137 862 00	0.00	137 862 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	236 000 \$	05/06/01	05/06/01	236 00	236 00	236 00	0.00	236 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	28 130 000 \$	05/06/01	05/06/01	28 130 00	28 130 00	28 130 00	0.00	28 130 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	1 269 000 000 \$	05/14/01	05/14/01	1 269 000 00	1 269 000 00	1 269 000 00	0.00	1 269 000 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	754 930 000 \$	05/19/01	05/19/01	754 930 00	754 930 00	754 930 00	0.00	754 930 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	5 006 000 \$	05/19/01	05/19/01	5 006 00	5 006 00	5 006 00	0.00	5 006 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	489 737 000 \$	05/19/01	05/19/01	489 737 00	-489 737 00	489 737 00	0.00	489 737 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	127 202 000 \$	05/19/01	05/19/01	127 202 00	127 202 00	127 202 00	0.00	127 202 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	25 327 000 \$	05/17/01	05/17/01	25 327 00	25 327 00	25 327 00	0.00	25 327 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	20 973 000 \$	05/17/01	05/17/01	20 973 00	20 973 00	20 973 00	0.00	20 973 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	44 027 000 \$	05/21/01	05/21/01	44 027 00	44 027 00	44 027 00	0.00	44 027 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	1 737 000 \$	06/01/01	06/01/01	1 737 00	1 737 00	1 737 00	0.00	1 737 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	148 263 000 \$	06/04/01	06/04/01	148 263 00	148 263 00	148 263 00	0.00	148 263 00	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	1 481 869 540 \$	06/07/01	06/07/01	1 481 869 54	1 481 869 54	1 481 869 54	0.00	1 481 869 54	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	4 632 210 \$	06/07/01	06/07/01	4 632 21	-4 632 21	4 632 21	0.00	4 632 21	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	353 480 040 \$	06/07/01	06/07/01	353 480 04	353 480 04	353 480 04	0.00	353 480 04	0.00
SLOF700002	994102180 SLO CLIENT CASH INVESTMENT TR	502 617 410 \$	06/11/01	06/11/01	502 617 41	502 617 41	502 617 41	0.00	502 617 41	0.00



Alfred P. Sloan Foundation  
 Taxpayer Identification #13-1623877

SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,600,000.00	03/23/00	03/23/00	14,349.51	16,799.83	2,450.34 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	3,200,000.00	02/27/00	02/27/00	28,199.45	7,117.87	1,561.38 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,100,000.00	02/27/00	02/27/00	9,865.64	9,328.64	536.70 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	5,700,000.00	05/24/00	05/24/00	48,955.17	54,724.44	5,700.36 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	4,900,000.00	05/24/00	05/24/00	45,725.67	51,097.15	5,371.51 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	4,400,000.00	05/24/00	05/24/00	40,641.16	45,883.14	5,241.98 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,400,000.00	02/23/00	02/23/00	22,963.21	31,403.53	3,140.53 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,214,000.00	05/25/00	05/25/00	11,213.35	12,659.37	1,446.33 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,300,000.00	02/18/00	02/18/00	12,643.97	12,136.63	507.34 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,800,000.00	02/18/00	02/18/00	16,955.12	16,804.57	150.55 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	400,000.00	02/17/00	02/17/00	3,767.88	3,734.34	33.53 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,700,000.00	02/27/00	02/27/00	11,919.16	11,074.76	844.40 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,100,000.00	02/18/00	02/18/00	12,823.23	13,070.42	245.99 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	3,300,000.00	02/27/00	02/27/00	30,233.24	27,985.92	2,247.32 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	300,000.00	02/23/00	02/23/00	2,748.50	2,544.17	204.33 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,800,000.00	01/11/00	01/11/00	18,659.34	43,566.93	4,907.48 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,600,000.00	12/13/99	12/13/99	26,429.70	31,000.74	6,571.05 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	3,900,000.00	01/12/00	01/12/00	39,644.54	44,713.42	5,068.88 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	400,000.00	02/09/00	02/09/00	7,251.66	7,171.76	79.90 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,400,000.00	02/11/00	02/11/00	14,503.31	14,131.22	372.09 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,000,000.00	02/11/00	02/11/00	20,719.01	20,235.10	483.91 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	700,000.00	01/11/00	01/11/00	3,163.89	3,439.49	271.60 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	12,400,000.00	02/08/00	02/08/00	130,919.40	120,921.63	10,017.85 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,300,000.00	02/09/00	02/09/00	13,727.43	12,704.61	1,022.82 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	11,900,000.00	04/07/99	04/07/99	45,705.30	46,039.07	333.77 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	19,763,000.00	04/06/99	04/06/99	76,808.93	76,439.68	369.27 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,000.00	04/06/99	04/06/99	3.89	0.00	3.89 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	3,000.00	12/13/99	12/13/99	11.66	0.00	11.66 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	31,463,000.00	04/07/99	04/07/99	61,977.41	59,937.40	2,019.91 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,000.00	04/06/99	04/06/99	1.96	0.00	1.96 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	3,000.00	12/13/99	12/13/99	5.87	0.00	5.87 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,100,000.00	07/14/00	07/14/00	12,881.53	9,258.39	3,623.14 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	900,000.00	07/14/00	07/14/00	10,648.44	3,575.05	3,073.39 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,800,000.00	07/15/00	07/15/00	21,197.58	15,150.10	6,047.48 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	200,000.00	07/15/00	07/15/00	2,347.41	1,683.34	664.07 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	3,100,000.00	07/05/00	07/05/00	34,037.67	27,829.37	7,198.30 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	200,000.00	07/15/00	07/15/00	2,259.85	1,683.34	576.51 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,400,000.00	07/15/00	07/15/00	26,720.30	20,200.13	6,520.17 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,000,000.00	07/15/00	07/15/00	22,673.95	16,833.44	5,840.51 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	3,000,000.00	07/15/00	07/15/00	34,919.25	25,350.16	9,669.09 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,700,000.00	07/14/00	07/14/00	19,439.37	14,308.42	5,130.95 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,700,000.00	07/05/00	07/05/00	30,119.11	24,238.48	5,880.63 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,200,000.00	07/06/00	07/06/00	24,705.24	19,749.88	4,955.36 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,000,000.00	07/05/00	07/05/00	23,153.94	17,944.43	5,199.51 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,900,000.00	07/05/00	07/05/00	20,915.48	17,765.86	3,149.62 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	3,000,000.00	07/05/00	07/05/00	32,118.74	26,693.16	5,425.58 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	6,700,000.00	07/06/00	07/06/00	70,600.37	55,648.74	14,941.63 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	9,600,000.00	07/02/00	07/02/00	106,199.58	89,764.37	16,435.21 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,988,000.00	04/07/99	04/07/99	9,820.16	10,045.32	215.16 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	9,222,000.00	04/06/99	04/06/99	46,111.84	49,141.45	3,029.60 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,600,000.00	04/09/99	04/09/99	13,143.00	11,840.22	1,302.78 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,700,000.00	04/07/99	04/07/99	10,285.00	11,229.53	944.53 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	5,016,000.00	04/07/99	04/07/99	22,995.35	21,602.41	2,607.06 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	1,884,000.00	04/07/99	04/07/99	8,637.01	9,616.36	979.35 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,900,000.00	04/07/99	04/07/99	15,130.47	14,811.19	329.28 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	4,900,000.00	04/06/99	04/06/99	29,749.47	25,125.42	4,624.05 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,000.00	04/07/99	04/07/99	2,381.36	19,905.36	5,475.80 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,000.00	04/07/99	04/07/99	27,821.24	7,966.48 P	
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,000.00	04/07/99	04/07/99	27,704.84	19,905.56	7,799.28 P
SLOF4002002	EX0870611	LLLOYDS TSB GROUP ORD 25P	2,000.00	04/07/99	04/07/99	2,792.41	8,006.87 P	



Alfred P. Sloan Foundation  
 Taxpayer Identification #13 - 623877

SLOF4002002	ES4156642	SYNGENTA AG CHF10	08/07/99	08/08/99	472.10	115.83	116.47 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	08/08/99	08/08/99	2,887.81	2,049.76	836.05 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	08/08/99	08/08/99	3,869.08	2,700.83	1,168.25 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	08/07/99	08/07/99	576.36	384.59	191.77 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	11/07/00	11/07/00	9,691.20	1,471.88	8,219.32 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	11/28/00	11/28/00	43.98	0.00	43.98 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	12/74/00	12/74/00	14,133.31	13,790.99	342.32 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	11,330.72	9,468.30	3,862.42 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	11,509.49	8,688.14	2,821.35 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	4,678.40	-4,285.97	1,161.41 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/04/99	06/04/99	417.74	384.81	37.91 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/09/99	06/09/99	318.80	310.46	18.34 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/10/99	06/10/99	1,763.32	1,157.79	1,157.79 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/18/99	06/18/99	1,632.27	1,531.94	100.33 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	07/14/99	07/14/99	939.43	816.72	122.71 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	08/03/99	08/03/99	1,002.31	698.40	104.91 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	01/23/97	01/23/97	1,822.82	1,662.40	160.42 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	08/23/97	08/23/97	2,201.40	2,266.70	61.30 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	09/07/98	09/07/98	975.02	515.97	419.05 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	09/15/98	09/15/98	1,462.53	-619.61	842.92 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/07/99	4,838.05	-4,458.96	1,379.09 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	12,284.81	9,290.99	2,993.82 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/07/99	12,035.32	9,820.77	2,214.55 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	10,113.07	8,183.97	1,949.10 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	34,440.52	27,825.50	6,615.02 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	08/24/97	08/24/97	24,871.64	26,678.52	1,806.88 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	08/23/97	08/23/97	90,626.15	96,709.62	6,083.47 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	09/20/00	09/20/00	37,182.18	18,033.22	19,148.96 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	09/24/00	09/24/00	4,892.06	4,326.70	565.36 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	05/27/00	05/27/00	5,241.17	4,938.30	3,697.13 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/14/00	06/14/00	17,498.19	22,654.43	10,156.24 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	05/24/00	05/24/00	1,604.88	3,072.92	1,468.04 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	05/26/00	05/26/00	20,865.48	33,753.21	14,887.73 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/16/00	06/16/00	14,719.26	23,577.58	10,858.32 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/17/00	06/17/00	10,315.33	20,805.09	10,489.74 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/18/00	06/18/00	11,136.29	32,405.49	11,269.70 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/17/00	06/17/00	10,177.26	20,805.09	10,627.83 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/15/00	06/15/00	7,184.87	13,114.19	5,969.32 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/16/00	06/16/00	3,592.44	7,201.76	3,609.32 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/17/00	06/17/00	15,822.96	37,609.21	21,786.25 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	05/12/00	05/12/00	20,797.55	34,581.11	13,783.56 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	05/12/00	05/12/00	14,203.00	25,016.13	10,713.13 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	05/20/00	05/20/00	5,889.47	11,079.34	5,188.07 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/17/00	06/17/00	3,502.72	10,404.51	14,901.79 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/17/00	06/17/00	10,181.55	51,212.54	-41,030.99 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	02/11/99	02/11/99	82,047.90	97,268.85	15,220.95 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	10/09/98	10/09/98	28,372.39	38,175.15	9,802.76 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	02/11/99	02/11/99	64,272.14	74,460.98	10,188.84 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	08/23/97	08/23/97	75,748.28	88,706.06	12,957.78 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	08/23/97	08/23/97	70,812.26	83,578.79	12,766.53 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/07/99	4,808.99	8,544.07	2,446.87 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	47,030.30	36,762.40	30,268.10 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	13,230.08	10,737.37	2,492.71 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	21,831.88	17,533.65	4,498.23 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	17,443.05	14,125.54	3,317.51 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	12,713.31	10,442.73	2,270.56 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	04/07/99	04/08/99	47,224.87	14,976.67	3,204.72 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	01/15/00	01/15/00	47,724.87	49,777.33	17,552.36 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	01/15/00	01/15/00	27,940.06	34,560.13	4,610.07 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	01/15/00	01/15/00	151,506.15	191,569.34	40,063.39 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	01/14/00	01/14/00	6,372.35	8,359.40	1,987.05 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	01/14/00	01/14/00	23,767.13	27,341.21	3,574.08 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/29/00	06/29/00	07,031.00	9,834.38	1,157.28 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/29/00	06/29/00	70,241.89	35,407.34	-4,243.45 P
SLOF4002002	ES4156642	SYNGENTA AG CHF10	06/29/00	06/29/00	6,780.98	8,139.62	1,358.64 P





2001  
 FORM 990 PE  
 SCHEDULE 7  
 Part VII B - Questions 5(a)(4) & 5(c)  
 Part XV II Line 1(d)  
 Grant where Expenditure Responsibility Exists

(i) Name and Address of Grantee	(ii) Date and Amount of Grant	(iii) Purpose of Grant	(iv) Amounts Expended by Grantee	(v) Has Grantee Diverted Any Funds to Knowledge of Grantor	(vi) Date of Reports Received From Grantee	(vii) Date and Results of Any Verification of Grantee's Report
New York New Media Assoc 55 Broad Street New York NY 10004 Tax Status 501(c)(6)	\$100,000 7,699 (Paid in 2001) ( -0- )	To expand and institutionalize the New Media Internship Program	\$100,000	No	2/2/01 Final Financial 4/4/01 Final Substantive	Reports from Grantee Dated 4/4/01 & 2/2/01
Ocean Trust 1655N Ft Meyer Dr Suite 700 Arlington VA 22209 Tax Status Private Foundation	\$ 30,000 1/10/00 (Paid in 2001) ( -0- )	To facilitate industry participation in the Census of the Fishes	\$ 30,000	No	7/31/02 Final Substantive 7/31/02 Final Financial	Reports from Grantee Dated 7/26/02
Textile/Clothing Technology Co 211 Gregson Drive Cary, NC 27511 Tax Status 501(c)(6)	\$ 30,000 6/21/99 (Paid in 2001) ( -0- )	To initiate the introduction of short-cycle manufacturing to the NYC Garment Industry	\$ 30,000	No	11/29/00 Final Financial 3/23/01 Final Substantive	Reports from Grantee Dated 11/29/00 & 3/23/01
Textile/Clothing Technology Co 211 Gregson Drive Cary, NC 27511 Tax Status 501(c)(6)	\$483,015 10/12/00 (Paid in 2001) ( \$250,000 )	To fund Phase II of a program to introduce short-cycle manufacturing to the NYC Garment Industry	\$381,319	No	1/21/02 Interim Financial & Substantive	Reports from Grantee Dated 1/21/02

4991  
FORM 990 PE  
SCHEDULE E  
Part VII -B Questions 5 (a)-(4) & 5 (c)

Part XVII Line (d)  
Grants where Expenditure Responsibility Exists

(i)	(ii)	(iii)	(iv)	(v)	(vi)	(vii)
Name and Address of Grantee	Date and Amount of Grant	Purpose of Grant	Amounts Expended by Grantee	Has Grantee Diverted Any Funds to Knowledge of Grantor	Date of Reports Received From Grantee	Date and Results of Any Verification of Grantee's Report
Center for Economic and Environmental Partnerships Inc 126 State Street Albany, NY 12207 Tax Status: Civil Organization	\$ 40,000 12/12/01 (Paid in 2001) ( \$40,000 )	To provide partial support for a conference called "High Performance Buildings: Implications for Security in the Built Environment"	N/A	No	N/A	N/A
Entertainment Industry Developers Corp 7083 Hollywood Blvd Hollywood, CA 90028 Tax Status: 501(c)(4)	\$ 18,800 12/11/01 (Paid in 2001) ( \$18,880 )	Support to plan for an Entertainment Industry Center	N/A	No	N/A	N/A
Goodman Research Group Inc 26 Lee Street Cambridge, Massachusetts 02139 Tax Status: Research Corporation	\$400,000 10/21/96 (Paid in 2001) ( -0- )	Partial funding for an evaluation of Women in Science and Engineering Programs	\$400,000	No	7/31/02 Final Substantive 4/22/02 Final Financial	Reports from Grantee Dated 7/31/02 and 4/22/02
Interbrand Foundation 130 Fifth Avenue New York, NY 10011 Tax Status: Private Operating Foundation	\$ 44,000 12/8/00 (Paid in 2001) ( -0- )	Support to explore branding opportunity for Sloan-C (and/or ALN)	\$ 44,000	No	1/29/02 Final Financial 5/20/02 Final Substantive	Reports from Grantee Dated 1/29/02 and 5/20/02
Iowa League of Cities Des Moines, IA 50309 Tax Status: 501(c)(4)	\$1,216,342 3/30/01 (Paid in 2001) ( \$460,342 )	To implement citizen-based performance assessment in cities in Iowa	\$405,008	No	5/2/02 Interim Substantive 7/30/02 Interim Financial	Reports from Grantee Dated 5/2/02 and 7/30/02
National Video Resources 73 Spring Street, Suite 606 New York, NY 10012 Tax Status: Private Foundation	\$289,753 1/10/00 (Paid in 2001) ( -0- )	Partial funding to produce a Public Library program on the impact of Science and Technology in the 20 <sup>th</sup> Century	\$298,753	No	3/29/02 Final Financial 5/21/02 Final Substantive	Reports from Grantee Dated 3/29/02 and 5/21/02
New York Biotechnology Assoc 666 3 <sup>rd</sup> Avenue New York, NY 10017 Tax Status: 501(c)(6)	\$ 26,000 5/25/01 (Paid in 2001) ( \$26,000 )	Building the Biotechnology Industry in New York City	\$26,000	No	7/30/02 Final Substantive 7/30/02 Final Financial	Reports from Grantee Dated 7/30/02

Alfred P. Sloan Foundation  
Taxpayer Identification # 13-1823877

DATE	DESCRIPTION	AMOUNT	CHECK NO.	DATE	AMOUNT	CHECK NO.
12/2/01	0.00 SW	0.00		12/2/01	71,249.36	
12/2/01	0.00	0.00		12/2/01	71,249.36	
Grand Total					71,249.36	

5-6.2



20001  
FORM 990-PF  
SCHEDULE 10  
PART XV.2

Information regarding grant, fellowship, etc., programs

1 Grants

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

2 Fellowships

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

(d) (restrictions or limitations)

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

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

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

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

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

ALFRED P SLOAN FOUNDATION  
13-1623877

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

1 Technology Book Program - Meetings of the Technology Book Program committee are normally held annually to review potential authors and to authorize manuscripts for further development and publication. To December 31, 2001, more than 22 authors have been selected for publication and 15 books have been published and released to the general public. It is expected that the books will be well received, but it is impossible to estimate the number of beneficiaries served.

Expenses \$101,077

2 Virtual U - The foundation is undertaking to build a computerized simulation model of a U S university. This interactive game program has been developed by software professionals and is currently in the distribution stage. It is targeted for use by university professionals, academics and students. Approximately 1,000 units of Virtual U have been distributed.

Expenses \$324,727

3 Boards or committees of other charitable organizations - Members of staff participate on university advisory boards and committees and boards of non-profits. Expenses \$101,077

4 Assistance to government bodies - Members of staff appear before congressional committees and participate in congressional or executive branch committees. Expenses: \$50,538