

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

2002

Department of the Treasury
Internal Revenue Service

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

For calendar year 2002, or tax year beginning _____, and ending _____

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

Use the IRS label Otherwise, print or type See Specific Instructions	Name of organization ALFRED P. SLOAN FOUNDATION 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: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation		C If exemption application is pending, check here <input type="checkbox"/> D 1 Foreign organizations, check here <input type="checkbox"/> 2 Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 1,171,003,043. (Part I, column (d) must be on cash basis)		E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>
J Accounting method: <input type="checkbox"/> Cash <input type="checkbox"/> Accrual <input checked="" type="checkbox"/> Other (specify) HYBRID ACCRUAL		

Part I Analysis of Revenue and Expenses <small>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))</small>	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received <small>Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch. B</small>	0.		N/A	
2 Distributions from split-interest trusts				
3 Interest on savings and temporary cash investments	254,854.	6,538,343.		
4 Dividends and interest from securities	21,033,069.	26,538,294.		
5a Gross rents	20,505.	20,505.		
b (Net rental income or (loss))	20,505.)			
6a Net gain or (loss) from sale of assets not on line 10	-8,603,348.			
b Gross sales price for all assets on line 6a	2189765469.			
7 Capital gain net income (from Part IV line 2)		0.		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less: Cost of goods sold				
c Gross profit or (loss)				
11 Other income RECEIVED	625,122.	17,181.		
12 Total (Add lines 1 through 11)	13,330,202.	33,114,323.		
13 Compensation of officers, directors, trustees, etc.	1,679,299.	949,514.		729,785.
14 Other employee salaries and wages	2,033,063.	63,588.		1,969,475.
15 Pension plans, employee benefits	1,211,167.	210,287.		1,000,880.
16a Legal fees OGDEN, UT	197,768.	71,871.		125,897.
b Accounting fees	43,250.	21,323.		21,927.
c Other professional fees	5,174,127.	5,174,127.		135,300.
17 Interest				
18 Taxes	490,922.	36,714.		114,208.
19 Depreciation and depletion				
20 Occupancy	763,020.	148,383.		614,637.
21 Travel, conferences, and meetings	304,603.	35,466.		305,827.
22 Printing and publications	52,804.	8,859.		82,267.
23 Other expenses	747,857.	7,105,604.		949,146.
24 Total operating and administrative expenses (Add lines 13 through 23)	12,697,880.	13,825,736.		6,049,349.
25 Contributions, gifts, grants paid	51,543,536.			58,650,021.
26 Total expenses and disbursements (Add lines 24 and 25)	64,241,416.	13,825,736.		64,699,370.
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	-50,911,214.			
b Net investment income (if negative, enter -0-)		19,288,587.		
c Adjusted net income (if negative, enter -0-)			N/A	

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		111,046,410.	124,425,654.	125,365,130.
	3 Accounts receivable ▶ 718,573.				
	Less allowance for doubtful accounts ▶ 0.		356,826.	718,573.	718,573.
	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 STMT 9		37,081,691.	15,112,423.	15,764,898.
	b Investments - corporate stock STMT 10		889,332,782.	851,476,948.	836,244,737.
	c Investments - corporate bonds STMT 11		101,916,016.	78,080,054.	82,416,665.
11 Investments - land, buildings, and equipment basis ▶					
Less accumulated depreciation ▶					
12 Investments - mortgage loans					
13 Investments - other STMT 12		142,057,239.	154,322,574.	110,492,540.	
14 Land, buildings, and equipment basis ▶					
Less accumulated depreciation ▶					
15 Other assets (describe ▶)					
16 Total assets (to be completed by all filers)		1281791464.	1224136726.	1171003043.	
Liabilities	17 Accounts payable and accrued expenses				
	18 Grants payable		65,123,622.	57,464,549.	
	19 Deferred revenue				
	20 Loans from officers, directors, trustees, and other disqualified persons				
	21 Mortgages and other notes payable				
22 Other liabilities (describe ▶ STATEMENT 13)		-572,000.	343,549.		
23 Total liabilities (add lines 17 through 22)		64,551,622.	57,808,098.		
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/>				
	and complete lines 24 through 26 and lines 30 and 31				
	24 Unrestricted		1217239842.	1166328628.	
	25 Temporarily restricted				
	26 Permanently restricted				
	Organizations that do not follow SFAS 117, check here ▶ <input type="checkbox"/>				
	and complete lines 27 through 31				
27 Capital stock, trust principal, or current funds					
28 Paid-in or capital surplus, or land, bldg, and equipment fund					
29 Retained earnings, accumulated income, endowment, or other funds					
30 Total net assets or fund balances		1217239842.	1166328628.		
31 Total liabilities and net assets/fund balances		1281791464.	1224136726.		

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	1217239842.
2 Enter amount from Part I, line 27a	2	-50,911,214.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	1166328628.
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	1166328628.

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			

(a) 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			-8,603,348.
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(l) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a			-8,603,348.
b			
c			
d			
e			

2 Capital gain net income or (net capital loss) (If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7)	2	-8,603,348.
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))
2001	65,729,935.	1,314,804,160.	.0499922
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

2 Total of line 1, column (d)	2	.2251076
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	.0450215
4 Enter the net value of noncharitable-use assets for 2002 from Part X, line 5	4	1,235,923,736.
5 Multiply line 4 by line 3	5	55,643,140.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	192,886.
7 Add lines 5 and 6	7	55,836,026.
8 Enter qualifying distributions from Part XII, line 4	8	64,699,370.

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	192,886.
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	192,886.
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	192,886.
6	Credits/Payments		
a	2002 estimated tax payments and 2001 overpayment credited to 2002	6a	209,000.
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	209,000.
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	16,114.
11	Enter the amount of line 10 to be credited to 2003 estimated tax <input type="checkbox"/> 0. Refunded <input checked="" type="checkbox"/>	11	16,114.

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.

2 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

3 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

4a Did the organization have unrelated business gross income of \$1,000 or more during the year?
b If "Yes," has it filed a tax return on Form 990-T for this year?

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

6 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?

7 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

8a Enter the states to which the foundation reports or with which it is registered (see instructions) DELAWARE, NEW YORK

b 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

9 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 2002 or the taxable year beginning in 2002 (see instructions for Part XIV)? If "Yes," complete Part XIV

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

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

12 The books are in care of ALFRED P. SLOAN FOUNDATION Telephone no 212-649-1649
Located at NEW YORK, NEW YORK ZIP+4 10111

13 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 0.

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 numbers (1a, 2, 3a, 4a, 5a, 6a), question text, Yes/No checkboxes, and a grid for Yes/No responses.

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		0.	0.	0.

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

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

Total number of other employees paid over \$50,000 7

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	1293749.
MARSICO CAPITAL MANAGEMENT, LLC DENVER, CO 80202	INVESTMENT MANAGEMENT	677,771.
SILICHESTER INTERNATIONAL INVESTORS NEW YORK, NY 10017	INVESTMENT MANAGEMENT	599,266.
CAPITAL GUARDIAN TRUST CO. LOS ANGELES, CA 90071	INVESTMENT MANAGEMENT	483,920.
PIEZIENA INVESTMENT MANAGEMENT, LLC NEW YORK, NY 10022	INVESTMENT MANAGEMENT	492,499.

Total number of others receiving over \$50,000 for professional services 13

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	113,552.
2 VIRTUAL U SOFTWARE	
	266,586.
3 BOARDS & COMMITTEES OF OTHER CHARITABLE ORGANIZATIONS	
	109,935.
4 ASSISTANCE TO GOVERNMENT BODIES	
	54,968.

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	0.
2		0.
All other program-related investments See instructions		
3	NONE	
Total Add lines 1 through 3		0.

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	1,254,325,004.
b	Average of monthly cash balances	1b	419,906.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	1,254,744,910.
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	1,254,744,910.
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	18,821,174.
5	Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	1,235,923,736.
6	Minimum investment return Enter 5% of line 5	6	61,796,187.

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	61,796,187.
2a	Tax on investment income for 2002 from Part VI, line 5	2a	192,386.
b	Income tax for 2002 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	192,386.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	61,603,301.
4a	Recoveries of amounts treated as qualifying distributions	4a	607,558.
b	Income distributions from section 4947(a)(2) trusts	4b	0.
c	Add lines 4a and 4b	4c	607,558.
5	Add lines 3 and 4c	5	62,210,859.
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	62,210,859.

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	64,699,370.
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	64,699,370.
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	192,886.
6	Adjusted qualifying distributions Subtract line 5 from line 4	6	64,506,484.

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 2001	(c) 2001	(d) 2002
1 Distributable amount for 2002 from Part XI, line 7				62,210,859.
2 Undistributed income, if any, as of the end of 2001				
a Enter amount for 2001 only			23,664,054.	
b Total for prior years		0.		
3 Excess distributions carryover, if any, to 2002				
a From 1997				
b From 1998				
c From 1999				
d From 2000				
e From 2001				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2002 from Part XII, line 4 ▶ \$ 64,699,370.				
a Applied to 2001, but not more than line 2a			23,664,054.	
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 2002 distributable amount				41,035,316.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2002 (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 2001 Subtract line 4a from line 2a Taxable amount - see instr			0.	
f Undistributed income for 2002 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2003				21,175,543.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3)	0.			
8 Excess distributions carryover from 1997 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2003 Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9				
a Excess from 1998				
b Excess from 1999				
c Excess from 2000				
d Excess from 2001				
e Excess from 2002				

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 2002, enter the date of the ruling

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

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

	Tax year				(e) Total
	(a) 2002	(b) 2001	Prior 3 years		
			(c) 2000	(d) 1999	
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 25 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>a Paid during the year</p> <p>SEE SCHEDULE 6</p>				
Total				▶ 3a 58650021.
<p>b Approved for future payment</p> <p>SEE SCHEDULE 6</p>				
Total				▶ 3b 48191559.

Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

▶ 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 8738 to request an extension of time to file Form 1065, 1066, or 1041

Type or print File by the due date for filing your return See instructions	Name of Exempt Organization ALFRED P SLOAN FOUNDATION, INC.	Employer identification number 13-1623877
	Number, street, and room or suite no. If a P O box, 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 08/15, 2003, to file the exempt organization return for the organization named above. The extension is for the organization's return for calendar year 2002 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 \$ 209,000.

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. \$ 709,000.

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 NONE

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 AUTH. AGENT Date ▶ 5/9/03
 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 **X**
- 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 III Additional (not automatic) 3-Month Extension of Time - Must File Original and One Copy.

Type or print	Name of Exempt Organization ALFRED P. SLOAN FOUNDATION, INC.	Employer identification number 13-1623877
File by the extended due date for filing the return See Instructions	Number, street, and room or suite no. If a P O box, see instructions 630 FIFTH AVENUE, SUITE 2550	If or IRS use only
	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-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 6069	

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

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

4 I request an additional 3-month extension of time until 11/17/2003

5 For calendar year 2002, 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 PREPARE A COMPLETE AND ACCURATE RETURN IS NOT YET AVAILABLE.

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

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 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 AUTH. AGENT Date 7/29/03

Notice to Applicant - To Be Completed by the IRS

- We have approved this application. Please attach this form to the organization's return
- We have not approved this application. However, we have granted a 10-day grace period from the later of the date shown below or the due date of the organization's return (including any prior extensions). This grace period is considered to be a valid extension of time for elections otherwise required to be made on a timely return. Please attach this form to the organization's return
- We have not approved this application. After considering the reasons stated in item 7, we cannot grant 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 _____

RECEIVED
AUG 07 2003

Director _____ By _____

Alternate Mailing Address - Enter the address if you want the copy of this application for an add returned to an address different than the one entered above

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

EXTENSION APPROVED
AUG 12 2003
LINDA WE... DIRECTOR
BUSINESS PROCESSING CENTER

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

Department of the Treasury
Internal Revenue Service

For calendar year 2002 or tax year beginning _____, 20____ and ending _____, 20____

Name
Alfred P. Sloan Foundation
Number, street, and room or suite no. (If a P.O. box, see instructions)
630 Fifth Avenue, Suite 2550
City or town, state, and ZIP code
New York, NY 10111
Telephone number (optional)
()

A Employer identification number
13-1623877

B Check type of return to be filed (see instructions)

Form 1120
 Form 1120-A
 Form 1120-F
 Form 1120-L
 Form 1120-PC
 Form 990-C
 Other ▶ **990-PF**

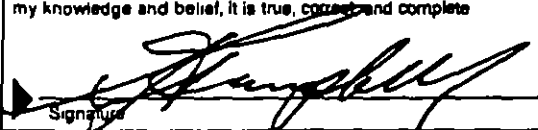
Note: Prepare this form in duplicate. File the original with the Internal Revenue Service Center where the corporation files its income tax return. Attach the duplicate copy to the corporation's tax return.

1	Estimated income tax paid during the tax year	1	709,000
2	Overpayment of income tax from prior year credited to this year's estimated tax	2	
3	Total. Add lines 1 and 2	3	709,000
4	Enter total tax from Form 1120, Schedule J, line 11, or comparable line from other returns	4	209,000
5a	Personal holding company tax, if any, included on line 4	5a	
5b	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	209,000
8	Overpayment of estimated tax. 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	500,000

Record of Estimated Tax Deposits

Date of deposit	Amount	Date of deposit	Amount
May 15, 2002	254,000	June 14, 2002	365,000
September 13, 2002	90,000		

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

Sign Here:  Date: **3/10/03** Title: **Financial Vice President & Secretary**

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

2002

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 2002, and ending 2002

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: Alfred P. Sloan Foundation
 Filer's identifying number: ALFRED P. SLOAN FOUNDATION
 Taxpayer Identification # 13-1023877

Filer's address (if you are not filing this form with your 1041 return):
ALFRED P. SLOAN FOUNDATION
530 Fifth Avenue
New York, NY 10111-0242

A Category of filer (see Categories of Filers in the instructions and check applicable box(es)):
 1 2 3 4

B Filer's tax year beginning 1/1, 2002 and ending 12/31, 2002

C Filer's share of liabilities: Nonrecourse \$ None Qualified nonrecourse financing \$ None Other \$ None

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:
 Name N/A 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:
CCG Investment (BVI) LP
c/o Golden Gate Capital
One Embarcadero, 33rd Floor, San Francisco, CA 94111

2 EIN (if any): 94-3402599

3 Country under whose laws organized:
British Virgin Islands

4 Date of organization: 7/12/2001

5 Principal place of business: U.S.A.

6 Principal business activity code number: 523900

7 Principal business activity: Investment

8a Functional currency: U.S. Dollars

8b Exchange rate (see instr): _____

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:
Golden Gate Capital Management, LLC
One Embarcadero Center, 33rd Floor
San Francisco, CA 94111 # 94-3380896

2 Check if the foreign partnership must file:
 Form 1042 Form 8801 Form 1065 or 1065-B
 Service Center where Form 1065 or 1065-B is filed:
Ogden, UT 84201-0011

3 Name and address of foreign partnership's agent in country of organization, if any:
HWR Services Limited
Craigmuir Chambers, P.O. Box 71
Road Town, Tortola, British Virgin Islands

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:
Sue Breedlove
c/o Golden Gate Capital
One Embarcadero, 33rd Fl., San Francisco, CA 94111

5 Were any special allocations made by the foreign partnership? Yes No

6 Number of foreign disregarded entities owned by the partnership (attach list): None

7 How is this partnership classified under the law of the country in which it is organized? Limited Partnership

8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? Yes No

9 Does this partnership meet both of the following requirements?
 • The partnership's total receipts for the tax year were less than \$250,000 and
 • The value of the partnership's total assets at the end of the tax year was less than \$600,000 } N/A Yes 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: _____

Paid Preparer Sign and Complete Only if Form is Filed Separately

Preparer's signature: _____ Date: _____ Check if self-employed Preparer's SSN or PTIN: _____

Firm's name (or yours if self-employed) address, and ZIP code: _____ EIN: _____ Phone no: () _____

Form 8865 (2002)

Schedule A

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

a Owns a direct interest **b** Owns a constructive interest

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

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

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

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

Schedule A-2

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

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

Schedule B Income Statement—Trade or Business Income

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

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

SCHEDULE O
 (Form 8865)

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

OMB No 1545 1668

2002

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 identification number
 ALFRED P. SLOAN FOUNDATION
 Taxpayer Identification # 13-1623877

Name of foreign partnership
CCG Investment (BVI), 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	2002		2,308,596				2.289370
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



ALFRED P. SLOAN FOUNDATION
13-1623877

2002
FORM 990PF
SCHEDULE I

Part I, Column (a), Line 11, Other income
Summary of Refunds:

(1) Fellowship Programs	\$36,165
(2) Other than Fellowship Programs	\$251,009
(3) Received in connection with grant transfers	\$320,384
Total Part XI, Line 4a	<u>\$607,558</u>

Other Refunds: \$383

Royalty income :
Books, videos & Software \$17,181

Total Part I, Column (a), Line 11, Other Income \$625,122

* * * * *

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

Royalty income \$17,181

Total Part I, Column (b), Line 11, Other Income \$17,181

ALFRED P SLOAN FOUNDATION
13-1623877

2002
FORM 990PF
SCHEDULE 1 - Refunds

<u>Source</u>	<u>Received</u>	<u>Amount</u>	<u>Year Reflected Distribution</u>
(1) Refund on prior year grants: Fellowship programs:			
California, University of, Santa Barbara Santa Barbara, CA	4/2/2002	925	1999
Massachusetts Institute of Technology Cambridge, MA	1/9/2002	20,000	2001
Minnesota, University of Minneapolis MN	1/9/2002	1,057	1999
North Carolina, University of, at Chapel Hill Chapel Hill, NC	9/4/2002	4,799	1996
Ohio State University Columbus, OH	3/11/2002	518	2000
Pennsylvania, University of Philadelphia, PA	4/10/2002	209	1998
Princeton University Princeton, NJ	9/11/2002	535	2000
Texas, University of, Austin Austin, TX	3/1/2002	7,712	1999
Utah, University of Salt Lake City, UT	1/9/2002	312	1996
Virginia, University of Charlottesville, VA	11/4/2002	98	1998
		<u>36,165</u>	

ALFRED P SLOAN FOUNDATION
13-1623877

2002
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			
American University Washington, DC	2/1/2002	27,238	1998
Arizona, University of Tucson, AZ	6/24/2002	3,558	2000
California, University of, Los Angeles Los Angeles, CA	2/25/2002	13,120	1996
Columbia University New York, NY	1/11/2002 6/10/2002	1,273 12,132	2000 1996
Consortium for Mathematics and Its Applications Lexington, MA	4/22/2002	496	1997
Foundation for Research in Economics and Education Santa Monica, Ca	4/16/2002	25 787	1990
George Washington University Washington, DC	7/18/2002	61 816	1998
Harvard University Cambridge, MA	1/15/2002 3/8/2002	6,161 77	2000 1995
Michigan, University of Ann Arbor, MI	4/8/2002 12/3/2002	3,809 325	2000 2000
Maryland, University of, College Park College Park, MD	7/18/2002 12/9/2002	5,547 1,000	2000 2001
Massachusetts Institute of Technology Cambridge, MA	9/15/2002	5,743	1993
Pennsylvania, University of Philadelphia, PA	4/16/2002	3, 332	1999
Penn State University University Park, PA	5/22/2002	4, 408	2000
Southern California, University of Los Angeles, CA	11/22/2002	1, 005	2001

ALFRED P SLOAN FOUNDATION
13-1623877

2002
FORM 990PF
SCHEDULE 1 - Refunds
Other Than Fellowship Programs
Source

<u>Source</u>	<u>Received</u>	<u>Amount</u>	<u>Year Reflected Distribution</u>
Stanford University	1/28/2002	6,689	1994
Stanford, CA	2/19/2002	332	1998
	10/17/2002	29,878	1998
Texas A & M Research Foundation	5/31/2002	14,167	1997
College Station, TX			
Texas, University of, at Austin	11/5/2002	983	1999
Austin, TX			
Texas, University of, Medical Branch	12/9/2002	2,136	2000
Galveston, TX			
Urban Institute	6/18/2002	697	1999
Washington, DC			
William & Mary, College of	5/2/2002	443	2000
Williamsburg, VA			
Wisconsin Colleges, University of	12/9/2002	18,057	2001
Madison, WI			
		<u>251,009</u>	

ALFRED P SLOAN FOUNDATION
13-1623877

2002
FORM 990PF
SCHEDULE 1 - Refunds

<u>Source</u>	<u>Received</u>	<u>Amount</u>	<u>Year Reflected Distribution</u>
(3) Funds returned to Foundation in 2002 in connection with grant transfers which were redistributed in 2002			
California Institute of Technology Pasadena, CA	6/19/2002	20,949	1999
California, University of Irvine, CA	6/25/2002	11,297	1998
Columbia University New York, NY	1/2/2002	31,738	2000
	3/15/2002	20,000	2001
	8/19/2002	10,500	2001
	8/19/2002	31,093	2000
Chicago University Chicago, IL	9/4/2002	20,000	2001
Harvard University Cambridge, MA	7/29/2002	25,043	1999
North Carolina University Chapel Hill, NC	9/4/2002	20,000	2000
Pennsylvania, University of Philadelphia, PA	2/25/2002	31,631	1999
	4/4/2002	8,671	1999
Princeton University Princeton, NJ	4/23/2002	13,801	2001
	11/4/2002	14,805	2000
Stanford University Stanford, CA	11/4/2002	35,856	2000
		<u>320,384</u>	

ALFRED P SLOAN FOUNDATION
13-1623877

2002
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	\$ 107,710
Sherman & Sterling	16,475
*Dewey Ballantine, LLP	71,789
Miscellaneous	1,794

Total \$ 197,768

Line 16(b) Accounting Fees

KPMG LLP	\$ 42,700
O'Connor, Davies & Co	550

Total \$ 43,250

Line 16(c) Investment Fees

Various Investment Managers

J P Morgan Investment Management Inc New York, NY 10036	\$ 1,293,749
Marsico Capital Management, LLC Denver, CO 80202	677,771
Silchester International Investors New York, NY 10017	599,266
Pzena Investment Management, LLC New York, NY 10022	492,499
Capital Guardian Trust Los Angeles, CA 90071	483,920
*High Rock Capital, LLC	406,718
*Iridian Asset Management, LLC	146,757
*Lehman Management Banking Partners, L P	223,151
*Lord, Abbett & Co	228,686
*Regiment Capital	63,303
Consultants	
*Cambridge Associates	69,643
Davis, Mendel & Regenstein, Inc	12,500
Custodian	
*Mellon Trust Co	449,344
Other Services	
American Stock Exchange	347
Bloomberg, L P	24,946
New York Stock Exchange	1,527

Total \$ 5,174,127

Others providing professional services over \$50,000

*Anne Harrison-Clark & Associates	\$ 135,300
*Digitalmill, Inc	156,000
*Peter Hart Research Associates	54,842
*Kendel Hunt	93,561

ALFRED P SLOAN FOUNDATION
13-1623877

2002
FORM 990-PF
SCHEDULE J
PART I LINE 13 AND PART VIII, J
COMPENSATION OF OFFICERS

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

NAME	TITLE	ADDRESS	CONTRIBUTIONS* TO EMPLOYEE BENEFIT PLANS	COMPENSATION**
Stewart F. Campbell	Financial Vice President and Secretary	Alfred P. Sloan Foundation 630 Fifth Ave., N.Y., N.Y. 10111	\$ 63,627	\$ 249,350
Maureen P. Gassman	Assistant Secretary (Retired 7/31/02)	Same	20,388	61,625
Ralph E. Gomory	Member, Trustee & President	Same	61,288	552,500
William B. Petersen	Vice President and Chief Investment Officer	Same	65,210	544,324 ⁽¹⁾
Christopher T. Sia	Controller and Chief Technology Officer	Same	49,432	114,750
TOTAL COMPENSATION OF OFFICERS, PART I, LINE 13 COLUMN (a) AND PART VIII, 1			<u>\$259,952</u>	<u>\$1,522,549</u>
- COMPUTATION OF NET INVESTMENT INCOME & ADJUSTED PART I, LINE 13, COLUMN (b)				<u>\$ 894,814</u>
- DISBURSEMENTS FOR CHARITABLE PURPOSE, PART I, LINE 13 COLUMN (d)				<u>\$ 627,735</u>

* Includes Foundation Retirement Plan contribution

** Salary and other compensation

⁽¹⁾ Compensation includes amount received as part of incentive bonus plan based on
Foundation's portfolio investment performance

2002
FORM 990-PF
SCHEDULE 4
PART I LINE 13 AND PART VIII, 1
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>TITLE</u>	<u>ADDRESS</u>	<u>COMPENSATION</u>
Stephen L Brown	Member & Trustee	Alfred P Sloan Foundation 630 Fifth Ave, N Y, N Y 10111	\$ 14,250
S Parker Gilbert	Member & Trustee	Same	14,250
William E Hoglund	Member & Trustee	Same	15,750
Donald N Langenberg	Member & Trustee	Same	14,250
Sandra O Moose	Member & Trustee	Same	15,750
Richard E Salomon	Trustee (Elected 12/3/02)	Same	1,500
Harold T Shapiro	Member & Trustee Chairman	Same	14,250
Phillip A Sharp	Member & Trustee	Same	11,750

2002
FORM 990-PF
SCHEDULE 4
PART I, LINE 13 AND PART VIII, 1
COMPENSATION OF NON-EMPLOYEE TRUSTEES

<u>NAME</u>	<u>TITLE</u>	<u>ADDRESS</u>	<u>COMPENSATION</u>
Roger B Smith	Member & Trustee	Same	\$ 11,750
Robert M Solow	Member & Trustee	Same	15,750
Dennis Weatherstone	Member & Trustee	Same	14,250
Sheila E Wrdnall	Member & Trustee	Same	<u>13,250</u>
TOTAL COMPENSATION OF NON-EMPLOYEE TRUSTEES PART I, LINE 13 COLUMN (a) AND PART VIII, 1			<u>\$156,750</u>
- COMPUTATION OF NET INVESTMENT INCOME PART I, LINE 13, COLUMNS (b)			<u>\$54,700</u>
- DISBURSEMENTS FOR EXEMPT PURPOSES PART I LINE 13, COLUMN (d)			<u>\$102,050</u>
<u>SUMMARY OF COMPENSATION OF OFFICERS AND TRUSTEES (SCHEDULES 3 AND 4)</u>			
TOTAL COMPENSATION OF OFFICERS (SCHEDULE 3)			\$1,522,549
TOTAL COMPENSATION OF NON-EMPLOYEE TRUSTEES (SCHEDULE 4)			<u>156,750</u>
TOTAL COMPENSATION OF OFFICERS AND TRUSTEES, PART I, LINE 13 COLUMN (a) AND PART VIII, 1			<u>\$1,679,299</u>

2002	MARKET VALUE	BOOK VALUE	
FIXED INCOME			
US Bonds J P Morgan	224,003,898 61	218,075,337 12	
Cash & Cash Equivalents		125,822,336 31	124,882,859 92
US Treasuries		12,185,217 70	11,783,054 71
Government Agencies		3,579,679 83	3,329,368 35
Total Government & Agency-Line 10a		15,764,897 53	15,112,423 06
Corporate-Line 10c		82,416,664 77	78,080,054 14
	224,003,898 61	224,003,898 61	218,075,337 12
TOTAL FIXED INCOME	224,003,898 61	218,075,337 12	
EQUITIES			
U S EQUITIES			
Large Capitalization			
Adage Capital Management	69,954,298 00	90,000,000 00	
Marisco Capital Management	83,617,371 01	84,638,482 31	
Pezena Investment Management	79,549,710 89	79,887,536 55	
Total Large Capitalization	233,121,379 90	254,526,018 86	
Small Capitalization			
High Rock Capital, LLC	31,914,080 02	36,733,865 65	
Value Act Capital Partners, LP	28,645,628 00	25,000,000 00	
Velocity Capital Management	573,889 00	2,112,373 32	
Total Small Capitalization	61,133,597 02	63,846,238 97	
Equity Hedge Funds			
Brookside Capital Partners Fund	40,244,492 00	25,000,000 00	
Catalyst Partners	6,645,000 00	25,000,000 00	
Glenview Capital Partners	23,364,247 73	25,000,000 00	
Highfields Capital Ltd	11,436,100 00	15,000,000 00	
Highline Capital, LP	14,017,228 75	15,000,000 00	
Lone Kauri	10,684,115 68	15,000,000 00	
Firelake Strategic Technology Fund, LP	13,707,000 00	15,000,000 00	
Total Equity Hedge Funds	120,098,184 16	125,000,000 00	
TOTAL DOMESTIC EQUITIES	414,353,161 08	445,372,257 83	
Focused Equity Strategies			
JP Morgan Multi-Market Equities	13,760,166 08	30,384,474 37	
JP Morgan Multi-Market Global	183,907 46	197,985 64	
JP Morgan REIT	42,446,593 44	45,071,985 24	

2002	MARKET VALUE	BOOK VALUE
Event Driven Hedge Funds		
AG Capital Recovery Partners, LP	8,015,289 56	4,801,718 00
AG Capital Recovery Partners II, LP	14,233,531 81	4,700,000 00
AG Capital Recovery Partners III, LP	8,502,447 46	10,000,000 00
AG Super Fund, LP	30,073,175 00	25,000,000 00
Acacia Credit Fund VIII	4,322,559 80	4,322,559 80
Farallon Capital Institutional Partners, LP	32,867,692 50	25,000,000 00
OZ Overseas Fund Ltd	31,631,828 48	24,928,750 64
Regiment Capital	32,212,046 99	27,000,000 00
Regiment Capital II	6,036,932 68	6,110,635 58
Satellite Overseas Fund Ltd	28,073,541 05	25,000,000 00
Total Focused Equity Strategies	252,359,712 31	239,518,109 27
TOTAL U S EQUITIES	666,712,873 39	682,890,367 10
NON US EQUITIES		
Capital Guardian International EAFE Equity	85,707,426 84	102,846,941 11
Silchester International	83,824,436 74	65,739,640 00
TOTAL NON US EQUITIES	169,531,863 58	168,586,581 11
TOTAL EQUITIES-Line 10b	836,244,736 97	851,476,948 21
LIMITED PARTNERSHIPS & OTHER		
Real Estate		
JMB Foundation & Endowment Fund III	310,241 00	2,761,927 00
JMB Foundation & Endowment Fund IV	2,978,547 00	3,265,587 76
Copley Institutional Investors Fund II	748,564 00	0 00
Total Real Estate	4,037,352 00	6,027,514 76
Alternative Asset Partnerships		
Mezzanine Funds		
BCM Capital Partners, LP	11,513,127 16	11,335,323 19
Citicorp Mezzanine Partners	20,204,627 00	30,541,761 29
Total Mezzanine	31,717,754 16	41,877,084 48
Buyouts		
Lehman Brothers Merchant Banking Fund	16,951,755 75	21,248,032 81
Total Buyouts	16,951,755 75	21,248,032 81
Venture Capital		
Ailas Venture Fund V LP	2,472,505 00	6,226,402 16
MPM Bioventures II LP	6,233,188 36	6,750,000 00
I-Hatch Ventures, LP	1,911,158 00	2,878,600 00
Accel VIII LP	1,597,589 00	2,690,000 00
Sevin Rosen VIII	1,028,079 00	1,275,000 00
Atlas Venture Fund VI, LP	814,481 00	1,172,335 00
Centerpoint Venture Partners III, LP	2,110,867 27	3,100,000 00
Ignition Venture Partners II, LP	346,673 00	498,528 19
Alloy Ventures	448,616 00	450,000 00
Lime Rock Partners II, LP	94,542 00	94,542 00
Distributions Portfolio	238,595 26	2,934,929 68
Total Venture Capital	17,296,293 89	29,070,337 03

2002	MARKET VALUE	BOOK VALUE
Growth Equity		
Bain Capital Fund V-B, LP	1,723,327 00	4,821,589 05
Bain Capital Fund VI-B, LP	12,312,358 34	16,784,331 19
Bain Capital VI-B Coinvestment Fund, LP	5,470,000 00	6,292,221 20
Bain Capital Fund VII-B, LP	7,947,395 70	9,413,416 50
CCG Investment Fund, LP	6,161,678 94	6,984,707 86
Parthenon Investors II, LP	2,904,227 00	3,598,536 00
Summit Ventures VI-B LP	924,714 00	1,241,326 20
Berkshire Capital Partners VI	234,463 00	263,975 46
Sovereign Capital III, LP	2,811,220 26	2,699,501 14
Total Growth Equity	40,489,384 24	52,099,604 60
Total Alternative Asset Partnerships	106,455,188 04	143,295,058 92
TOTAL LIMITED PARTNERSHIPS & OTHER Line 13	110,492,540 04	154,322,573 68
TOTAL INVESTMENTS	1,170,741,175 62	1,223,874,859 01
Tax Refund Receivable	718,573 00	718,573 00
CASH		
Cash Imprest Fund	500 00	500 00
Chase Bank- Checking	183,385 68	183,385 68
Morgan-Checking	535,411 81	535,411 81
Mellon Cash A/C	123,996 42	123,996 42
Mellon Active Cash A/C	0 00	0 00
Transfers In/Out-Cash	(1,300,000 00)	(1,300,000 00)
TOTAL CASH	(456,706 09)	(456,706 09)
Total Cash and Receivable	261,866 91	261,866 91
TOTAL INVESTMENTS and CASH Lines 1-15	1,171,003,042 53	1,224,136,725 92
Line 2 Temporary cash investments Including interest bearing cash accounts less Imprest Fund	125,365,130 22	124,425,653 83

Investment Detail 31-Dec-2002
JP Morgan US Bonds (SLOF2002002)

Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
4 330 000 0000	CXC INC DISC	02/14/2003	4 320 721 77	4 320 721 77
4 500 000 0000	CHARTA CORP DISC	02/05/2003	4 431 521 25	4 491 521 25
4 500 000 0000	COMPASS SEC LLC DISC	01/22/2003	4 435 342 50	4 495 342 50
4 500 000 0000	CORPORATE AST FDG DISC	02/10/2003	4 430 690 00	4 490 690 00
4 500 000 0000	CORPORATE RECVBLS DISC	02/10/2003	4 430 690 00	4 490 690 00
4 500 000 0000	FORTIS FDG LLC DISC	01/22/2003	4 435 443 75	4 495 443 75
4 500 000 0000	NORDEA NORTH AMER DISC	03/03/2003	4 430 400 00	4 490 400 00
4 500 000 0000	PFIZER INC DISC	02/25/2003	4 438 701 25	4 488 701 25
3 850 000 0000	VARIABLE FDG CAP DISC	01/22/2003	3 816 101 88	3 846 101 88
86 652 922 4600	SLO CLIENT CASH INVESTMENT TR		86 652 922 46	86 652 922 46
230 000 0000	MEXICO (UNITED MEXICAN STATES)	8 300% 15-AUG-2031	2 13 696 50	225 975 00
40 000 0000	UNITED MEXICAN STATES BDS	8 500% 01 FEB-2008	15 320 00	43 600 00
105 000 0000	RUSSIAN FEDERATION USD1000	8 250% 31-MAR 2010	1 11 195 00	100 468 75
144 000 0000	RUSSIAN FEDERATION BDS	STEP 31 MAR-2030	1 14 350 40	95 995 63
275 000 0000	MEXICO (UNITED MEXICAN STATES)	11 375% 15-SEPT-2016	3 38 225 00	339 312 50
55 000 0000	MINISTRY OF FIN RUSSIA BDS	10 000% 26-JUN-2007 REG S	5 2 837 50	58 300 00
245 000 0000	MEXICO (UNITED MEXICAN STATES)	9 875% 01-FEB-2010 USD1000	2 39 428 75	275 625 00
135 000 0000	MEXICO GOVERNMENT OF BDS	8 125% 30-DEC-2019	1 12 425 00	132 030 00
158 114 8800	COLOMBIA REPUBLIC OF BDS	9 750% 09-APR-2011	1 13 490 58	162 787 82
85 000 0000	PEMEX PROJECT FDG MTN USD1000	8 500% 15-FEB-2008	35 115 00	91 693 75
40 000 0000	MEXICO (UTD MEX ST) NTS	7 500% 14-JAN-2012	12 900 00	40 140 00
195 000 0000	AIG SUNAMERICA SR NT 144A	6 900% 03/15/2032 DD 03/20/02	2 16 831 80	204 410 70
95 000 0000	AK STL CORP SR NT 144A	7 750% 08/15/2012 DD 08/11/02	35 712 50	94 591 50
905 000 0000	AOL TIME WARNER INC DEB	7 625% 04/15/2031 DD 04/19/01	8 30 140 90	922 552 95
4 000 0000	AT&T CORPS BONDS	8 000% 03/15/2009 DD 03/26/99	3 994 28	4 261 34
460 000 0000	AT&T CORP NT	6 500% 03/15/2013 DD 09/15/02	4 1 439 80	396 395 80
275 000 0000	AT&T WIRELESS SVCS INC SR NT	7 875% 03/01/2011 DD 09/01/01	2 16 375 00	275 841 50
65 000 0000	AT&T WIRELESS SVCS INC SR NT	8 125% 05/01/2012 DD 04/16/02	1 5 325 00	58 630 65
40 000 0000	AT&T BROADBAND CORP NT	8 375% 03/15/2013 DD 11/18/02	1 5 437 60	42 808 58
230 000 0000	ABBEY NATL CAP TR I TR PFD	FLTG RT 12/29/2049 DD 02/07/00	2 15 163 20	265 339 50
590 000 0000	ABN AMRO N A HLDG 144A 3C7	VAR RT 12/29/2049 DD 09/24/02	6 14 932 90	590 000 00
6 500 000 0000	COMMIT TO PUR FNMA SF MTG	5 500% 01/01/2018 DD 01/01/03	6 7 13 545 00	6 651 835 94
37 500 000 0000	COMMIT TO PUR FNMA SF MTG	5 500% 02/01/2033 DD 02/01/03	38 0 4 125 00	37 886 718 75
17 465 000 0000	COMMIT TO PUR FNMA SF MTG	6 000% 01/01/2033 DD 01/01/03	18 0 18 854 85	17 867 953 13
20 500 000 0000	COMMIT TO PUR FNMA SF MTG	6 500% 01/01/2033 DD 01/01/03	21 3 19 065 00	21 127 187 50
4 500 000 0000	COMMIT TO PUR FNMA SF MTG	6 500% 02/01/2033 DD 02/01/03	4 6 5 770 00	4 680 703 13
9 930 000 0000	COMMIT TO PUR FNMA SF MTG	7 000% 01/01/2033 DD 01/01/03	10 4 1 990 80	10 380 300 78
6 000 000 0000	COMMIT TO PUR GNMA SF MTG	6 000% 01/15/2033 DD 01/01/03	6 2 10 000 00	6 198 750 00
110 000 0000	ALBERTA ENERGY CO LTD	7 375% 01 NOV 2031	1 19 112 50	110 629 20
145 000 0000	ALBERTSONS INC NT	7 500% 02/15/2011 DD 01/29/01	1 16 825 40	154 227 80
110 000 0000	ALLIED WASTE NA INC SR SUB NT	10 000% 08/01/2009 DD 11/01/99	1 09 175 00	112 750 00
3 400 000 0000	COMMIT TO PUR FHLMC GOLD SFM	6 000% 01/01/2018 DD 01/01/03	3 5 4 054 00	3 529 625 00
10 000 000 0000	COMMIT TO PUR FHLMC GOLD SFM	6 000% 01/01/2033 DD 01/01/03	10 3 17 500 00	10 206 250 00
155 000 0000	AMERADA HESS CORP	7 875% 10/01/2029 DD 10/01/99	1 9 207 90	165 234 65
285 000 0000	AMERICAN GEN FIN MTN #TR00378	5 375% 10/01/2012 DD 09/30/02	2 10 384 72	278 294 61
120 000 0000	AMERICAN GEN FIN CORP MTN	4 500% 11/15/2007 DD 11/26/02	1 3 797 04	119 977 80
145 000 0000	ANADARKO FIN CO SR NT	7 500% 05/01/2031 DD 04/26/01	1 2 413 70	149 247 80
290 000 0000	ARCHER DANIELS MIDLAND CO BD	5 935% 10/01/2032 DD 10/01/02	2 9 382 00	287 856 90
365 000 0000	AXA SA US\$ SUB NT	8 600% 12/15/2030 DD 12/15/00	4 6 954 10	411 602 65
650 000 0000	BNP PARIBAS CAP TR TR PFD 144A	VAR RT 11/29/2049 DD 10/27/00	7 14 111 50	736 456 50
1 185 000 0000	BANK AMER CORP SUB NT	7 400% 01/15/2011 DD 01/23/01	1 3 5 882 60	1 279 797 00
370 000 0000	BANK ONE CORP SUB NT	7 875% 08/01/2010 DD 08/02/00	4 3 445 00	420 405 10
380 000 0000	BARCLAYS BK PLC 144A	FIX/FLOAT 09/29/2049	4 1 3 835 60	379 479 40
275 000 0000	BARCLAYS BK PLC PERPETUAL CORE	VAR RT 09/29/2049 DD 09/25/02	2 1 1 737 50	275 000 00
95 000 0000	BRITISH SKY BROADCAST GRP PLC	8 200% 07/15/2009 DD 07/09/99	1 02 600 00	96 539 00
540 000 0000	BRITISH TELECOMMUNICATIONS NT	STEP UP 12/15/2010 DD 12/12/00	6 7 406 00	558 435 60
215 000 0000	BURLINGTON NORTHN SANTA FE DEB	7 950% 08/15/2030 DD 08/08/00	2 9 816 40	238 112 00
120 000 0000	BURLINGTON NORTHN SANTA FE NT	6 750% 07/15/2011 DD 05/15/01	1 6 212 00	122 922 50
345 000 0000	CIT GROUP INC SR NT	7 750% 04/02/2012 DD 04/01/02	3 1 7 486 75	320 845 00
490 000 0000	CSX CORP SR NTS	6 750% 03/15/2011 DD 03/13/01	5 7 011 50	511 496 30
1 355 000 0000	CALENERGY INC SR NTS	7 230% 09/15/2005 DD 09/22/98	1 4 8 318 75	1 333 049 00
95 000 0000	CHESAPEAKE ENERGY CORP SR NT	8 125% 04/01/2011 DD 04/08/01	1 7 850 00	93 416 35
1 105 000 0000	CITIGROUP INC GLOBAL SUB NT	7 250% 10/01/2010 DD 10/11/00	1 2 2 761 35	1 189 143 10
220 000 0000	CITIZENS COMMUNICATIONS CO NT	9 250% 05/15/2011 DD 05/23/01	2 1 2 022 20	254 273 24
230 000 0000	COMCAST CABLE COMM INC SR NT	7 125% 06/15/2013 DD 06/04/01	2 4 779 80	227 987 50
235 000 0000	CONAGRA FOODS INC NT	6 750% 09/15/2011 DD 09/10/01	2 1 2 32 60	239 960 00
90 000 0000	CONSTELLATION ENERGY GROUP INC	7 000% 04/01/2012 DD 03/28/02	1 4 590 90	89 609 40
460 000 0000	COUNTRYWIDE HM LNS MTN TR00279	5 625% 05/15/2007 DD 05/17/02	4 1 2 025 20	476 375 45
310 000 0000	COX COMMUNICATION INC NEW NT	7 750% 08/15/2006 DD 08/13/99	3 6 440 50	313 276 70
75 000 0000	COX COMMUNICATIONS INC NEW NT	7 125% 10/01/2012 DD 09/20/02	1 3 304 75	74 447 25
2 000 000 0000	CREDIT SUISSE FB 01 CK1 CL A 3	6 380% 12/16/2035 DD 03/01/01	2 2 0 620 00	2 234 609 38
15 000 0000	CREDIT SUISSE FB INC NT	6 125% 11/15/2011 DD 11/06/01	1 5 650 85	14 506 50
280 000 0000	CREDIT SUISSE FB USA INC NT	8 500% 01/15/2012 DD 01/11/02	2 9 250 00	278 574 80
120 000 0000	CREDIT SUISSE FIRST BOSTON USA	7 125% 07/15/2032 DD 07/19/02	1 2 1 474 80	126 789 60
90 000 0000	D R HORTON INC SR NT	8 500% 04/15/2012 DD 04/11/02	1 0 450 00	89 253 90
3 000 000 0000	DAIMLER CHRYSLER 00-E CL A-4	8 160% 01/08/2006 DD 12/21/00	3 1 2 690 00	3 110 156 25
130 000 0000	DAIMLER CHRYSLER HLDG CORP NT	8 500% 01/18/2031 DD 01/18/01	1 1 9 993 80	144 570 40
180 000 0000	DEERE & CO GLOBAL NT	6 950% 04/25/2014 DD 04/17/02	2 1 2 059 80	207 397 80
180 000 0000	DEN NORSEKE BK 144A	STEP 06/29/2049 DD 06/29/01	2 0 3 961 60	200 484 00
235 000 0000	DEUTSCHE TELEKOM INTL FIN BV	STEP 08/15/2030 DD 07/06/00	2 1 1 480 25	228 859 45
380 000 0000	DEVON FING CORP ULC DEB	7 875% 08/30/2031 DD 10/03/01	4 7 533 60	421 156 85

Investment Detail 31-Dec-2002
JP Morgan US Bonds (SLOF2002002)

Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
620 000 0000	DOMINION RES INC VA SER A	8 125% 06/15/2010 DD 06/26/00	7 21 308 00	669 686 80
200 000 0000	DOW CHEM CO NT	7 375% 11/01/2029 DD 11/01/99	2 16 418 00	215 168 50
200 000 0000	DUKE ENERGY CORP SR NT	6 250% 01/15/2012 DD 01/14/02	2 08 734 00	199 456 00
95 000 0000	ECHOSTAR DBS CORP SR NT	9 375% 02/01/2009 DD 08/01/99	1 00 462 50	87 825 00
90 000 0000	FAIRCHILD SEMICONDUCTOR NT	10 500% 02/01/2009 DD 01/31/01	1 97 200 00	89 550 00
275 000 0000	FHLMC INT PMT ON % DEB 2031	5 750% 01/15/2012 DD 01/14/02	3 06 022 75	272 129 00
880 000 0000	FEDERAL HOME LN MTG CORP DEB	6 250% 07/15/2032 DD 02/20/02	9 16 872 80	967 357 60
160 000 0000	FEDERAL NATL MTG ASSN DEBS	7 125% 01/15/2030 DD 01/15/00	1 17 449 60	171 085 60
1 125 000 0000	FEDERAL NATL MTG ASSN	6 625% 11/15/2010 DD 11/03/00	1 3 0 817 50	1 172 553 75
1 750 000 0000	FEDERAL NATL MTG ASSN	4 375% 09/15/2012 DD 09/23/02	1 71 5 389 98	1 713 800 00
965 309 6800	FNMA GTD REMIC P/T 321 2 IO	6 500% 03/01/2032 DD 03/01/02	1 4 7 171 11	152 790 43
100 000 0000	FEDERATED DEPT STORES DEBS	7 000% 02/15/2028 DD 02/08/98	1 05 244 00	95 472 00
7 000 000 0000	FIRST UNION-LEHMAN BROS C1 A-3	7 380% 04/18/2029 DD 05/01/97	7 98 5 250 00	6 983 046 88
65 000 0000	FORD MTR CO	7 450% 07/16/2031 DD 07/16/99	5 6 541 55	54 494 70
2 050 000 0000	FORD MTR CR CO	7 875% 06/15/2010 DD 06/14/00	2 06 2 833 00	2 144 115 50
260 000 0000	FRANCE TELECOM SA NT	STEP 03/01/2011 DD 09/01/01	3 00 630 20	272 004 82
1 290 000 0000	GENERAL ELEC CAP MTN TR 00521	5 875% 02/15/2012 DD 02/15/02	1 379 126 10	1 283 568 85
285 000 0000	GENERAL ELEC CAP MTN # TR00528	6 750% 03/15/2032 DD 03/20/02	3 15 093 15	307 543 40
1 115 000 0000	GENERAL MTRS ACCEP CORP GL BD	7 250% 03/02/2011 DD 03/02/01	1 136 218 45	1 142 813 00
380 000 0000	GENERAL MTRS ACCEP CORP NT	6 875% 09/15/2011 DD 08/12/01	3 78 958 80	382 787 00
120 000 0000	GENERAL MTRS ACCEP CORP NT	8 000% 11/01/2031 DD 11/02/01	120 652 80	119 857 20
325 000 0000	GOLDMAN SACHS GROUP INC SR NT	6 600% 01/15/2012 DD 01/10/02	359 121 75	325 000 00
20 000 0000	GOLDMAN SACHS GROUP INC SR NT	5 700% 09/01/2012 DD 08/27/02	20 800 80	19 977 20
280 000 0000	HSBC CAP FDG DLR 1 LP 144A	VAR RT 12/29/2049 DD 04/17/00	392 868 00	360 150 00
295 000 0000	HANCOCK JOHN MTN TR 00008 144A	6 500% 03/01/2011 DD 02/28/01	319 198 85	305 298 45
95 000 0000	HOST MARRIOTT L P SR NT SER I	9 500% 01/15/2007 DD 12/14/01	99 425 00	95 000 00
2 190 000 0000	HOUSEHOLD AUTO TR 01-3 CL A4	4 370% 12/17/2008 DD 10/24/01	2 287 104 60	2 234 484 38
1 115 000 0000	HOUSEHOLD FIN CORP NT	8 000% 07/15/2010 DD 07/18/00	1 259 604 35	1 121 515 58
70 000 0000	HOUSEHOLD FIN CORP NT	6 750% 05/15/2011 DD 05/09/01	7 4 633 30	63 503 30
10 000 0000	HOUSEHOLD FIN CORP NT	7 000% 05/15/2012 DD 05/22/02	1 3 952 90	9 928 90
175 000 0000	HOUSEHOLD FIN CORP NT	6 375% 11/27/2012 DD 11/27/02	185 531 64	173 690 50
5 730 000 0000	HOUSEHOLD PRIVATE LABEL 01-2 A	4 950% 08/16/2008 DD 08/16/01	6 00 2 232 30	5 729 740 72
290 000 0000	ING CAP FDG TR III GTD TR	VAR RT 12/29/2049 DD 12/15/00	33 7 214 90	293 381 75
170 000 0000	INTERNATIONAL PAPER CO NT	6 750% 09/01/2011 DD 08/27/01	18 3 160 70	172 070 60
95 000 0000	IRON MTN INC PA SR SUB NT	8 625% 04/01/2013 DD 04/03/01	9 275 00	96 425 00
800 000 0000	KBC BK FDG TR III	FLTG RT 11/29/2049 DD 11/02/99	97 2 000 00	884 792 00
130 000 0000	KELLOGG CO NT SER B	6 600% 04/01/2011 DD 03/29/01	14 0 411 20	130 804 70
105 000 0000	KINDER MORGAN ENERGY LP NT	7 400% 03/15/2031 DD 03/12/01	11 3 680 35	108 807 30
270 000 0000	KINDER MORGAN INC SR NT	6 500% 09/01/2012 DD 08/27/02	28 1 168 90	271 830 60
255 000 0000	KRAFT FOODS INC NT	6 250% 06/01/2012 DD 05/20/02	28 1 158 85	262 206 30
245 000 0000	KROGER CO SR NT SER B	7 250% 06/01/2009 DD 06/25/99	27 7 768 75	245 911 40
185 000 0000	KROGER CO NT	7 500% 04/01/2031 DD 05/11/01	20 1 939 15	207 066 80
50 000 0000	KROGER CO NT	6 800% 04/01/2011 DD 05/11/01	5 1 808 00	52 859 00
255 000 0000	LEHMAN BROTHERS HLDGS TR 00387	6 825% 01/18/2012 DD 01/10/02	28 1 241 65	272 003 40
390 000 0000	LOMBARDY REGION NT	5 804% 10/25/2032 DD 10/24/02	40 1 600 00	390 000 00
90 000 0000	MGM MIRAGE SR SUB NTS	8 375% 02/01/2011 DD 01/23/01	96 975 00	91 012 50
60 000 0000	MAY DEPT STORES CO NT	6 900% 01/15/2032 DD 01/11/02	6 391 00	64 252 20
30 000 0000	MEADWESTVACO CORP NT	6 850% 04/01/2012 DD 04/02/02	3 303 79	29 801 40
135 000 0000	MERRILL LYNCH MTG 98-C2 A-2	6 390% 02/15/2030 DD 03/01/98	14 5 100 75	142 314 26
460 000 0000	METLIFE INC SR NT	6 125% 12/01/2011 DD 11/27/01	49 505 60	460 651 05
210 000 0000	MIDAMERICAN ENERGY CO NT	6 750% 12/30/2031 DD 02/08/02	21 551 20	207 599 70
670 000 0000	MORGAN STANLEY DW & CO NT	8 600% 04/01/2012 DD 04/03/02	74 439 15	721 139 70
3 550 000 0000	MORGAN STANLEY CAP 98 WF1 A2	6 550% 03/15/2030 DD 03/01/98	3 996 471 50	3 271 546 88
275 000 0000	NATIONAL RURAL UTILS COOP FIN	7 250% 03/01/2012 DD 03/07/02	31 5 403 00	293 392 80
105 000 0000	NATIONWIDE FINL SVCS INC SR NT	6 250% 11/15/2011 DD 11/18/01	10 5 495 05	104 501 25
105 000 0000	NATIONWIDE FINL SVCS INC SR NT	5 900% 07/01/2012 DD 06/24/02	107 060 10	104 294 40
240 000 0000	NEWS AMER HLDGS INC	7 750% 12/01/2045 DD 12/01/95	23 5 867 20	219 285 60
310 000 0000	NORDBANKEN AB STEP UP CAP 144A	FIX/FLOAT 11/29/2049	36 8 237 90	364 271 70
430 000 0000	NORFOLK SOUTHN CORP SR NT	6 750% 02/15/2011 DD 02/06/01	48 6 708 40	435 131 80
105 000 0000	NORTHROP GRUMMAN CORP DEB	7 750% 02/15/2031 DD 02/27/01	12 5 880 30	115 208 10
300 000 0000	OCCIDENTAL PETE CORP NT	6 750% 01/15/2012 DD 12/06/01	34 0 009 48	304 740 00
2 555 000 0000	ONYX ACCEP OWNER TR 02 C CL A4	4 070% 04/15/2009 DD 07/17/02	2 655 539 25	2 554 269 01
90 000 0000	OWENS BROCKWAY GLASS CONTAINER	8 875% 02/15/2008 DD 01/24/02	9 2 700 00	90 000 00
280 000 0000	PEPCO HLDGS INC NT 144A	6 450% 08/15/2012 DD 09/06/02	29 6 500 40	279 263 60
155 000 0000	PROGRESS ENERGY INC SR NT	6 850% 04/15/2012 DD 04/17/02	16 9 720 35	157 557 50
235 000 0000	PRUDENTIAL HLDGS SER C NT 144A	8 695% 12/18/2023 DD 12/18/01	27 1 902 05	257 120 55
470 000 0000	PROV OF QUEBEC	7 500% 15-SEP-2029 NT	58 6 160 50	562 968 00
45 000 0000	RH DONNELLEY FIN CORP I 144A	8 875% 12/15/2010 DD 12/03/02	4 8 150 00	45 000 00
210 000 0000	RAYTHEON CO NTS	6 550% 03/15/2010 DD 03/15/98	22 7 623 20	209 034 00
445 000 0000	ROYAL BK SCOTLAND GRP PLC 1	9 118% 03/31/2049 DD 03/06/00	54 8 756 20	494 395 00
175 000 0000	ROYAL BK SCOTLAND GROUP PLC	STEP 08/31/2049 DD 08/20/01	20 2 548 50	190 328 25
160 000 0000	ROYAL KPN NV NT	8 000% 10/01/2010 DD 10/04/00	18 7 374 40	177 138 33
390 000 0000	SBC COMMUNICATIONS INC GBL NT	5 875% 02/01/2012 DD 02/01/02	42 1 235 10	386 345 70
225 000 0000	SBC COMM INC GLOBAL NT	5 875% 08/15/2012 DD 08/19/02	24 2 964 00	221 571 00
315 000 0000	SAFEWAY INC NT	6 500% 03/01/2011 DD 03/05/01	34 2 921 60	312 725 70
105 000 0000	SEARS ROEBUCK ACCEP CORP NT	7 000% 06/01/2032 DD 05/29/02	8 8 020 45	105 140 70
545 000 0000	SPRINT CAP CORP	7 625% 01/30/2011 DD 01/25/01	51 7 750 00	547 637 80
25 000 0000	SPRINT CAP CORP NT	8 750% 03/15/2032 DD 03/14/02	2 3 750 00	17 790 00
165 000 0000	STANDARD CHARTERED BK 144A	8 000% 05/30/2031 DD 05/30/01	18 9 972 75	168 248 85
425 000 0000	SUNTRUST BK ATLANTA GA SB00002	6 375% 04/01/2011 DD 03/29/01	47 6 725 22	439 365 00
285 000 0000	SWEDBANK FORENINGSSPARBK 144A	STEP OPEN MAT DD 03/17/00	33 4 829 40	278 824 05

Investment Detail 31-Dec-2002
JP Morgan US Bonds (SLOF2002002)

Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost		
670 000 0000	TCI COMMUNICATIONS INC DEBS	7 125% 02/15/2028 DD 02/24/98	624 594 10	615 060 00		
572,500 0000	TARGETED RETURN IND 5-02 144A	VAR RT 001/25/2007 DD 01/18/02	638 012 18	598 845 89		
1 099 380 0000	TARGETED RETURN IND SECS 144A	VAR RT 001/15/2012 DD 01/18/02	1,212 066 45	1 173 135 97		
420 000 0000	TELEFONICA EUROPE B V US NT	7 750% 09/15/2010 DD 09/21/00	435 524 20	473 881 80		
690 000 0000	TOSCO CORP NT	8 125% 02/15/2030 DD 02/15/00	879 549 90	752 764 20		
115 000 0000	TRANSCANADA PIPELINES LTD	8 625% 15-MAY-2012	112 663 25	131 128 75		
205 000 0000	TRANSOCEAN SEDCO FOREX INC NT	6 625% 04/15/2011 DD 04/05/01	215 723 45	204 128 75		
50 000 0000	TYCO INTL GROUP SA SR NT	6 375% 10/15/2011 DD 10/26/01	16 750 00	46 000 00		
510 000 0000	UBS PFD TR 1 TR PFD SECS	VAR RT 10/29/2049 DD 10/10/00	6 846 250	526,508 70		
345 000 0000	US BK NATL ASSN MTN #SB 00001	6 375% 08/01/2011 DD 07/26/01	307 350 89	349 971 45		
490 000 0000	UNION PAC CORP NT	6 500% 04/15/2012 DD 04/18/02	510 559 10	491 376 90		
400 000 0000	U S TREASURY BONDS	08 875% 02/15/2019 DD 02/15/89	510 624 00	548 406 25		
300 000 0000	U S TREASURY BONDS	08 750% 08/15/2026 DD 08/15/96	3,537 500	327 328 12		
790 000 0000	U S TREASURY BONDS	05 375% 02/15/2031 DD 02/15/01	811 344 80	830 397 67		
5 220 000 0000	U S TREASURY NOTES	4 875% 02/15/2012 DD 02/15/02	5 618 806 80	5 443 966 81		
255 000 0000	U S TREASURY NT	2 250% 07/31/2004 DD 07/31/02	218 348 15	256 215 23		
3,795 000 0000	U S TREASURY NT	2 125% 08/31/2004 DD 08/31/02	3,817,693 75	3,789,743 75		
585 000 0000	U S TREASURY NOTES	4 000% 11/15/2012 DD 11/15/02	513 225 10	576 996 88		
140,000 0000	UNUMPROVIDENT CORP SR DEB	7 375% 06/15/2032 DD 06/18/02	117 971 00	133 456 40		
385 000 0000	VALERO ENERGY CORP NT	6 875% 04/15/2012 DD 04/15/02	410 942 85	384 100 40		
430 000 0000	VERIZON GLOBAL FDG CORP NT	7 750% 12/01/2030 DD 06/01/01	500,760 80	463 479 80		
205 000 0000	VERIZON GLOBAL FDG CORP GLOBAL	7 375% 09/01/2012 DD 08/26/02	235 860 70	203 995 50		
585 000 0000	VERIZON NEW YORK INC DEB SER A	6 875% 04/01/2012 DD 03/28/02	657 206 55	570,489 39		
150 000 0000	VIACOM IND SR NT	7 875% 07/30/2030 DD 08/01/00	185 724 50	179 784 00		
215 000 0000	VODAFONE AIRTOUCH PLC NT	7 875% 02/15/2030 DD 02/10/00	259 107 25	236 527 01		
840 000 0000	VOLKSWAGON AUTO LSE 02 A CL A3	2 360% 12/20/2005 DD 11/14/02	845,342 40	839 947 84		
210 000 0000	WASHINGTON MUT INC SR NT	4 375% 01/15/2008 DD 11/26/02	215 155 68	208 989 80		
360 000 0000	WASHINGTON MUT BK MTN #SB00001	6 875% 06/15/2011 DD 06/20/01	402 774 34	380 435 75		
360 000 0000	WELLS FARGO & CO NEW SUB NT	5 125% 08/01/2012 DD 09/05/02	371 890 04	358 556 40		
210 000 0000	WELLS FARGO & CO NEW SUB NT	5 000% 11/15/2014 DD 11/06/02	211 324 21	207 996 60		
40 000 0000	WESTVACO CORP NT	8 200% 01/15/2030 DD 01/18/00	43 493 60	43 088 80		
165 000 0000	WESTVACO CORP DEL DEB	7 950% 02/15/2031 DD 02/06/01	191 107 85	184,328 10		
330 000 0000	WEYERHAUSER CO NTS	6 750% 03/15/2012 DD 09/15/02	351 812 20	326 946 98		
265 000 0000	WEYERHAUSER CO NTS	7 375% 03/15/2032 DD 09/15/02	281 400 45	286 432 85		
2 910 0000	HOME OWNERSHIP FUNDING PFD		1 801 837 50	2 813 026 40		
136 0000	US TREAS BOND FUTURE	EXP MAR 03	-	-		
-81 0000	US 10YR TREAS NTS FUTURE	EXP MAR 03	-	-		
36 0000	90DAY EURODOLLAR FUTURE CME	EXP MAR 03	-	-		
36 0000	90DAY EURODOLLAR FUTURE CME	EXP MAR 04	-	-		
36 0000	90DAY EURODOLLAR FUTURE CME	EXP JUN 03	-	-		
36 0000	90DAY EURODOLLAR FUTURE CME	EXP JUN 2004	-	-		
36 0000	90DAY EURODOLLAR FUTURE CME	EXP SEP 03	-	-		
36 0000	90DAY EURODOLLAR FUTURE CME	EXP SEP 04	-	-		
36 0000	90DAY EURODOLLAR FUTURE CME	EXP DEC 03	-	-		
36 0000	90DAY EURODOLLAR FUTURE CME	EXP DEC 04	-	-		
-382 0000	US 5YR TREAS NTS FUTURE	EXP MAR 03	-	-		
124 0000	FED FUND 30 DAY FUTURE	EXP FEB 03	-	-		
Total Units	332,024,221 8200		Total Market Value	345,033,045 82	Total Cost	338,104,484 33
		Receivables	59 713 645 59			59 713 645 59
		Payables	(180,791 599 25)			(180 791 599 25)
		Cash	48 806 45			48 806 45
		TOTAL NET ASSETS	224,003 898 61			218,075,337 12

Investment Detail 31-Dec-2002
 Adage Capital Mgmt (SLOF2014002)

	Shares / Par	Security Description 1	Security Description 2	Market Value		Total Cost
	69 954 298 000	ADAGE CAPITAL FUND-SLO		69 954 298 00		90 000 000 00
Total Units	69 954 298 000		Total Market Value	69 954 298 00	otal Cost	90 000 000 00
			Receivables	-		-
			Payables	-		-
			Cash	-		-
			TOTAL NET ASSETS	69,954,298 00		90,000,000 00

Investment Detail 31 Dec-2002
Marsico Capital Mgmt (SLOF2009002)

	Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
	3 210 000	PORSCHE AG NON VTG PRF NPV		1 333 955 '0	1 210 045 23
	84 032 000	BAYERISCHE MOTOREN WERKE AG	EUR1	2 552 903 '08	3 018 443 47
	1 417 733 840	SLO CLIENT CASH INVESTMENT TR		1 417 733 '04	1 417 733 84
	68 778 000	AMGEN INC		3 324 631 '04	2 990 238 04
	27 723 000	ANHEUSER BUSCH COS INC COM		1 341 793 '0	1 307 087 05
	175 602 000	CISCO SYS INC COM		2 300 386 '0	2 351 362 08
	72 660 000	CITIGROUP INC COM		2 556 905 '0	2 498 278 85
	39 654 000	CLEAR CHANNEL COMMUNICATIONS	INC COM	1 478 697 '06	1 359 291 56
	24 878 000	COLGATE PALMOLIVE CO		1 304 248 '08	1 377 045 64
	87 984 000	DELL COMPUTER CORP COM		2 352 692 '8	2 512 059 01
	29 458 000	ELECTRONIC ARTS		1 466 124 '06	1 880 054 14
	50 606 000	FANNIE MAE		3 255 483 '08	3 288 457 74
	37 746 000	FEDEX CORP COM		2 048 588 '2	2 029 068 07
	39 984 000	FOUR SEASONS HOTELS LTD VTG	SHS	1 129 548 '0	1 980 268 36
	17 249 000	GENERAL DYNAMICS CORP COM		1 369 053 '3	1 108 937 26
	48 698 000	HCA INC		2 020 967 '0	2 081 605 48
	25 144 000	IDEC PHARMACEUTICALS CORP COM		834 025 '8	1 095 380 40
	36 786 000	J P MORGAN CHASE & CO COM		882 864 '0	902 481 43
	33 482 000	JOHNSON & JOHNSON COM		1 798 318 '2	1 898 714 14
	45 068 000	LEHMAN BROS HLDGS INC COM		2 401 873 '2	2 614 478 19
	34 838 000	LENNAR CORP COM		1 797 840 '0	1 917 785 86
	39 488 000	LOCKHEED MARTIN CORP COM		2 280 432 '0	2 025 071 44
	69 570 000	LOWES COS INC COM		2 608 875 '0	2 969 775 69
	38 898 000	MGM MIRAGE		1 282 401 '2	1 544 178 76
	73 140 000	MICROSOFT CORP COM		3 781 338 '0	3 590 396 52
	179 272 000	NEXTEL COMMUNICATIONS INC CL A		2 070 591 '0	2 273 554 13
	90 223 000	NOKIA CORP SPON ADR COM		1 398 456 '0	1 308 129 93
	29 488 000	PROCTER & GAMBLE CO COM		2 534 198 '2	2 654 307 70
	76 870 000	QUALCOMM INC		2 797 299 '0	2 437 231 74
	75 330 000	QUEST DIAGNOSTICS INC COM		4 286 277 '0	4 791 941 83
	54 870 000	SLM CORP		5 698 798 '0	4 087 804 72
	163 378 000	TIFFANY & CO NEW COM		3 906 367 '8	4 941 206 41
	74 004 000	UNITED HEALTH GROUP INC COM		6 179 334 '0	5 141 773 63
	69 192 000	VIACOM INC CL B COM		2 820 265 '2	2 757 685 28
	51 463 000	WAL MART STORES INC COM		2 599 396 '3	2 895 824 25
Total Units	3,488,493 840			Total Market Value 83,210,268 '4	Total Cost 84,233,657 97
				Receivables 580 092 '6	577 812 93
				Payables (172 988 '9)	(172 988 59)
				Cash -	
				TOTAL NET ASSETS 83,617,371 '1	84,638,482 31

Investment Detail 31-Dec-2002
Pzena Investment (SLOF2011002)

	Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
	4 101,707 840	SLO CLIENT CASH INVESTMENT TR		4 101 707 84	4 101 707 84
	84 125 000	COOPER INDUSTRIES LTD	CL A	3 066 356 2	3 504 784 77
	57 800 000	IPC HOLDINGS LTD COM		1 823 012 0	1 718 146 56
	17 000 000	XL CAP LTD CL A COM		1 313 250 0	1 081 138 75
	72 875 000	AETNA INC COM NEW		2 998 620 0	2 199 470 46
	54 325 000	ANIXTER INTL INC COM		1 263 056 2	618 968 18
	172 475 000	ACN CORP COM		3 258 052 7	3 389 194 02
	73 875 000	BOEING CO COM		2 437 138 2	2 438 931 20
	120 375 000	CIT GROUP INC	COM	2 359 350 0	2 620 847 17
	95 575 000	CNF INC		3 178 913 0	2 955 412 81
	358 175 000	COMPUTER ASSOC INTL INC COM		4 835 382 5	5 832 401 54
	29 600 000	CONOCOPHILLIPS	COM	1 432 344 0	1 755 839 44
	36 125 000	CYTEC INDS INC COM		985 490 0	906 565 46
	104 225 000	ELECTRONIC DATA SYS CORP NEW	COM	1 920 866 7	1 372 684 10
	92 606 000	FMC TECHNOLOGIES INC COM		1 891 940 5	1 352 977 75
	53 850 000	FMC CORP NEW COM		1 471 182 0	1 587 993 09
	8 175 000	FLEET BOSTON FINL CORP COM		150 052 5	153 803 81
	60 350 000	FREEMONT MCMORAN COPPER B		1 012 873 0	744 152 04
	96 050 000	GEORGIA PAC CORP COM		1 552 168 0	3 087 529 44
	211 850 000	HASBRO INC COM		2 446 887 5	2 465 440 52
	82 850 000	HEALTH NET INC		2 187 240 0	1 296 033 78
	104 700 000	HEWLETT PACKARD CO COM		1 817 592 0	1 743 139 80
	56 125 000	KENNAMETAL INC COM		1 935 190 0	1 059 161 34
	69 300 000	LEAR CORP COM		2 306 304 0	1 950 248 42
	72 150 000	LOEWS CORP COM		3 207 789 0	3 356 996 97
	48 200 000	LUBRIZOL CORP		1 470 100 0	1 248 437 54
	97 900 000	MARATHON OIL CORP	COM	2 084 291 0	2 628 832 67
	178 775 000	MONSANTO CO NEW COM		3 441 418 7	4 287 239 23
	54 875 000	OLD REP INTL CORP COM		1 536 500 0	1 542 879 39
	54 275 000	PAYLESS SHOESOURCE INC COM		2 793 534 2	2 916 816 21
	46 225 000	RADIAN GROUP INC		1 717 258 7	1 802 460 67
	163 000 000	SERVICE MASTER CO COM		1 809 300 0	1 769 581 38
	442 050 000	SOLETRON CORP		1 569 277 5	705 500 98
	166 925 000	TELLABS INC COM		1 213 544 7	1 870 238 74
	91 975 000	TENET HEALTHCARE CORP COM		1 508 390 0	1 471 600 00
	220 525 000	TRIZEC PROPERTIES INC	COM	2 070 729 7	2 185 005 81
	44 775 000	TYCO INTL LTD NEW COM		764 757 0	864 605 25
	97 075 000	VIAD CORP COM		2 169 626 2	2 852 253 96
	78 025 000	WASHINGTON MUTUAL INC COM		2 694 203 2	2 692 171 99
Total Units	8,068,863 840			Total Market Value 81,791,447 42	Total Cost 82,129,273 08
				Receivables 74 032 55	74 032 55
				Payables (2 315 769 08)	(2,315 769 08)
				Cash -	-
				TOTAL NET ASSETS 79,549,710 89	79,887,538 55

Investment Detail 31-Dec-2002
High Rock Capital (SLOF2012002)

Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
3 103 852 640	SLO CLIENT CASH INVESTMENT TR		3 103 851 64	3 103 852 64
3 500 000	IPC HOLDINGS LTD COM		110 390 00	103 737 53
24 200 000	TOMMY HILFINGER CORP COM		168 190 00	197 260 63
19 500 000	TEEKAY SHIPPING CORP COM		793 650 00	741 266 83
48 900 000	AK STL HLDG CORP COM		375 200 00	492 898 19
16 100 000	ADVANCED DIGITAL INFORMATION	CORP	108 030 00	110 257 20
43 700 000	AEROFLEX INC		301 530 00	491 891 13
2 700 000	AFTERMARKET TECHNOLOGY CORP	COM	39 150 00	39 731 31
6 300 000	AIRGAS INC		108 670 00	87 871 33
7 300 000	ALBERTO CULVER CO CL A		354 700 00	176 517 30
21 100 000	ALLEGHENY TECHNOLOGIES INC COM		131 450 00	352 136 77
15 500 000	AMERICAN EAGLE OUTFITTERS NEW		213 590 00	235 787 83
14 400 000	ANADIGICS INC		37 150 00	176 761 15
9 300 000	ANAREN INC		81 840 00	130 526 73
2 300 000	ANDREW CORP COM		23 640 00	20 696 88
9 500 000	ANN TAYLOR STORES CORP COM		193 990 00	197 677 81
9 300 000	APRIA HEALTHCARE GROUP INC	COM	206 830 00	203 800 18
9 800 000	ARVINMERITOR INC COM		163 360 00	158 339 29
104 600 000	ASCENTIAL SOFTWARE CORP COM		251 040 00	262 131 04
2 400 000	ATWOOD OCEANIC INC		72 240 00	75 777 12
17 500 000	AXCELIS TECHNOLOGIES INC COM		98 15 50	197 072 08
12 300 000	AZTAR CORPORATION		175 640 00	164 428 81
9 800 000	BJS WHSL CLUB INC COM		179 340 00	171 279 15
17 500 000	BARNES & NOBLE INC COM		316 220 00	306 198 06
14 500 000	BEASLEY BROADCASTING GRP INC	CL A	173 420 00	183 008 69
6 100 000	BEAZER HOMES USA INC		369 660 00	370 231 93
2 100 000	BEL FUSE INC CL A		38 010 00	49 061 84
3 800 000	BELDEN INC COM		57 830 00	65 164 52
6 400 000	BERRY PETE CO CL A		109 120 00	107 050 09
2 500 000	BIG 5 SPORTING GOODS CORP	COM	26 970 00	33 230 50
5 500 000	BOISE CASCADE CORP COM		138 710 00	129 195 37
10 000 000	BORDERS GROUP INC COM		161 000 00	177 189 96
2 400 000	BORG WARNER INC COM		121 000 00	111 439 82
7 000 000	BOWNE & CO INC COM		83 650 00	72 875 78
6 900 000	BRIGGS & STRATTON CORP		293 040 00	277 710 38
1 800 000	BROWN TOM INC NEW COM		45 180 00	42 535 74
1 700 000	CARPENTER TECHNOLOGY CORP COM		21 160 00	35 373 88
2 200 000	CENTRAL PKG CORP		41 490 00	44 168 41
33 800 000	CENTURY BUSINESS INC COM		89 570 00	128 260 94
28 900 000	CHARMING SHOPPES INC PA COM		120 800 00	148 000 87
10 600 000	CHESAPEAKE CORP VA COM		189 210 00	270 773 34
6 200 000	CHIQUITA BRANDS INTL INC	COM	82 210 00	86 420 55
6 100 000	COACHMEN INDS INC		96 380 00	109 640 62
3 500 000	COHERENT INC COM		69 820 00	93 516 55
7 200 000	COMMERCIAL FED CORP COM		168 120 00	176 173 59
2 300 000	COMMERCIAL METALS CO		37 350 00	38 368 24
13 400 000	CONTINENTAL AIRLS INC CL B		97 150 00	136 108 71
25 200 000	COOPER TIRE & RUBR CO		386 560 00	387 471 93
3 100 000	CRANE CO		61 780 00	65 982 01
26 900 000	CREDENCE SYS CORP		250 970 00	257 914 47
21 400 000	CYPRESS SEMICONDUCTOR CORP		122 400 00	114 253 94
2 500 000	DEB SHOPS INC		55 520 00	53 412 99
6 200 000	DELPHI FINL GROUP INC CL A COM		235 350 00	249 218 26
6 600 000	DIME CMNTY BANCORP INC COM		126 390 00	143 133 77
17 100 000	DUPONT PHOTOMASKS INC		397 570 00	455 458 11
17 400 000	EGL INC COM		247 850 00	201 362 70
87 000 000	EARTHLINK INC COM		474 150 00	684 338 49
5 900 000	EFUNDS CORP COM		53 740 00	54 027 94
5 500 000	EMMIS COMMUNICATIONS CORP COM		114 560 00	109 105 18
7 200 000	ENTRAVISION COMMUNICATIONS COR	CL A	71 850 00	70 640 52
4 700 000	ESTERLINE TECHNOLOGIES CORP		83 040 00	80 659 63
12 100 000	EXPRESSJET HOLDINGS INC CL A		124 020 00	154 682 94
5 400 000	FMC CORP NEW COM		147 520 00	173 589 97
29 500 000	FAIRCHILD SEMICONDUCTOR INTL	INC CL A	315 940 00	332 596 53
4 200 000	FEDERAL SIGNAL CORP		81 560 00	85 884 70
21 800 000	FLEETWOOD ENTERPRISES INC COM		171 130 00	233 284 58
8 800 000	FLOWERS FOOD INC COM		171 680 00	192 181 98
4 500 000	FLOWERVE CORP COM		66 550 00	66 090 96
39 500 000	FOOT LOCKER INC COM		414 750 00	448 922 48
1 000 000	FORWARD AIR CORP COM		19 410 00	20 459 80
23 200 000	FREEMARKETS INC COM		149 384 80	166 940 89
13 000 000	FURNITURE BRANDS INTL INC COM		310 050 00	297 109 70
5 600 000	GABELLI ASSET MGMT INC CL A		168 224 00	168 307 00
5 500 000	GAME STOP CORP	COM	53 900 00	51 683 05
44 100 000	GARTNER INC		416 740 00	455 296 34
5 600 000	GENESIS HEALTH VENTURES INC	NEW COM	86 520 00	88 412 73
2 900 000	GLATFELTER		38 164 00	38 576 87
24 100 000	GLOBAL INDS LTD COM		100 497 00	145 064 19
8 200 000	GRANITE CONSTR INC COM		127 100 00	174 586 54

Investment Detail 31-Dec-2002
High Rock Capital (SLOF2012002)

	Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
	2 200 000	SOLA INTL INC COM		28 600 00	22 286 80
	22 900 000	SONICWALL INC COM		83 127 00	126 880 34
	19 600 000	SOTHEBYS HLDGS INC CL A LTD	VTG COM	178 400 00	317 821 81
	4 900 000	SOURCECORP COM		91 091 00	86 686 57
	3 000 000	SOUTHWESTERN ENERGY CO COM		34 350 00	37 507 80
	8 300 000	SPANISH BROADCASTING SYS INC	CL A	59 760 00	63 716 66
	4 100 000	SPARTECH CORP NEW		84 583 00	79 484 61
	77 500 000	STEWART ENTERPRISES INC CL A		431 752 50	499 144 03
	10 900 000	STOLT-NIELSEN SA COM ADR		68 125 00	199,448 10
	16 800 000	SWIFT ENERGY CO COM		162 456 00	284 894 74
	39 700 000	SYCAMORE NETWORKS INC COM		114 733 00	116 316 85
	6 600 000	SYKES ENTERPRISES INC COM		21 648 00	59 671 15
	11 300 000	THQ INC		149 725 00	155 201 92
	2 900 000	TENNANT CO		94 540 00	107 262 26
	45 200 000	TESORO PETE CORP		204 304 00	366 722 69
	24,600 000	TETRA TECH INC NEW		300 120 00	265 631 81
	4 700 000	THOMAS & BETTS CORP COM		79,430 00	73 916 58
	15 500 000	THREE-FIVE SYS INC		99 975 00	191 051 03
	6 400 000	3TEC ENERGY CORP COM NEW		90 816 00	108 377 15
	5 000 000	TIMKEN CO		95 500 00	96 584 31
	9 700 000	TOPPS INC		84,390 00	85 816 88
	22 700 000	TRICO MARINE SVCS INC COM		75 591 00	188 180 41
	10 300 000	TRIMBLE NAV LTD		128 647 00	136 368 02
	1,800 000	TRINITY INDS INC		34 128 00	34 636 49
	14 000 000	TRIQUINT SEMICONDUCTOR INC COM		59,360 00	72 568 75
	7,700 000	TUPPERWARE CORP COM		116 116 00	114 956 77
	19 100 000	TWEETER HOME ENTMT GRP INC COM		111 926 00	261 090 51
	18 500 000	US ONCOLOGY INC COM		160 395 00	160 637 07
	22 200 000	UNITED STATES STEEL CORP	COM NEW	291 264 00	306 647 75
	400 000	UNIVERSAL FST PRODS INC		8,528 00	8 703 40
	7 700 000	VALUEVISION MEDIA INC CL A		115 346 00	113,249 89
	13 300 000	VANS INC COM		75 544 00	163 100 83
	9 400 000	WACKENHUT CORRECTIONS CORP		104 434 00	139 973 81
	3 600 000	WALTER INDS INC COM		38 988 00	35 316 00
	8 500 000	WATTS INDS INC CL A		133,790 00	135 323 42
	13 600 000	WAUSU-MOSINEE PAPER CORP COM		152 592 00	139 800 13
	14 100 000	WELLMAN INC COM		190 209 00	181 404 12
	1 400 000	WESCO INTL INC COM		7 686 00	9 907 20
	2 500 000	WEST PHARMACEUTICAL SVCS INC	COM	61 000 00	60 354 78
	12 800 000	YELLOW CORP COM		322 444 00	328 999 59
	2,500 000	YORK INTL CORP NEW COM		63 925 00	78 896 87
Total Units	5,955,552 640		Total Market Value	32,274,822 14	Total Cost
			Receivables	234 295 64	234 295 94
			Payables	(595 038 06)	(595 038 06)
			Cash	-	-
			TOTAL NET ASSETS	31,914,080 02	36,733,865 65

Investment Detail 31 Dec-2002
JP Morgan Multi Market (SLOF3001002)

	Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
	1,312,981.150	SLO CLIENT CASH INVESTMENT TR		1,312,981.15	1,312,981.15
	834,334.000	ALL STAR GAS CORP SR SEC D NT	11 000% 06/30/2003 DD 12/01/00	282,016.90	718,000.00
	1,882,884.950	FIRSTWORLD COMM INC SR NT	STEP 04/15/2008 DD 04/13/98	2,353.61	937,021.51
	0.290	MANSUR INDS INC SUB CONV NT	8 250% 02/23/2003 DD 02/23/98	0.10	0.29
	1,440,927.000	OVATION INC CONV SUB NT	9 750% 02/23/2004 DD 02/08/98	144,092.70	1,512,861.00
	361,324.790	OVATIONS INC CONV SUB NT	9 750% 02/23/2004 DD 04/27/99	36,132.48	393,132.54
	750,000.000	TELE 1 EUROPE BV US\$ SR NT	13 000% 05/15/2009 DD 05/18/99	105,000.00	750,000.00
	770,000.000	ESC VIATEL INC	12 500% 04/15/2008 DD 04/08/98	3,850.00	-
	32,000	AM COSMETICS CORP SER B PFD		0.32	940,000.00
	5,000	AM COSMETICS CORP SER C PFD		0.05	160,000.00
	46,000	AM COSMETICS CORP SER E PFD II		-	-
	33,133,000	ICANDESCENT TECH CORP SER F PFD		-	248,497.50
	71,000,000	ICANDESCENT TECH CORP SER E PFD		-	390,500.00
	488,000	ICG HLDGS INC PFD EXCH 14%		4.88	381,613.72
	2,812,000	LITEX INC SER C PFD		281,200.00	1,687,200.00
	3,875,000,000	APP FIN VI MARITIUS LTD LIQUID	ZEROCPN 11/18/2012 DD 11/18/97	193,750.00	688,025.00
	30,000,000	BOLDER TECHNOLOGIES CORP PFD	CVT SER A 144A	-	1,500,000.00
	1,500,000	CANDLEWOOD HOTEL INC CV PFD A		15,000.00	1,500,000.00
	42,000,000	CLEAN HARBORS INC CONV PFD	SER B	1,753,920.00	882,103.78
	723,000	ICG HLDGS INC PFD EXCHANGEABLE		7.23	507,165.38
	30,933,000	ORBITAL IMAGING CORP OC-PFD CV	A	30,933.00	2,328,774.75
	2,637,000,000	PHYCOR INC SUB DEB CONV SUB NT	4 500% 02/15/2003 DD 02/12/98	26,370.00	1,921,134.24
	1,358,123,910	SYSTEMONE TECHNOLOGIES CVT NT	8 250% 12/31/2005 DD 12/09/02	1,289,387.85	1,289,387.85
	2,368,000	VIATEL HOLDING BERMUDA LIMITED	COM	1,207.68	421,854.42
	3,832,000	AM COSMETICS CORP CLASS III		-	-
	103,277,000	BOLDER TECHNOLOGY CORP		516.39	252,685.51
	177,442,000	CELCARIBE ORD SHS TRUST CTFS		1,774.42	110,901.25
	450,000	COMUNICACION CELULAR SA WTS TO	PUR CL B 144A	0.05	28,125.00
	265,538,000	DURECT CORP COM		536,386.78	570,906.70
	1,380,000	EMPIRE GAS CORP NEW WTS TO	PURCHASE COM EXPIRE 07/15/2004	13.80	10,777.83
	1,890,000	LAU CAP FDG INC COM		-	-
	75,000,000	NORTHSTAR CAPITAL INVT COM	144A	1,484,250.00	1,500,000.00
	34,884,000	NORTHSTAR CAP INVT CORP COM	ACCREDITED INVS	590,354.38	750,006.00
	38,190,000	OVATION INC		361.90	379,995.00
	137,873,000	PREVIEW SYS INC OC-COM		4,825.56	519,821.25
	64,500,000	PRINCETON VIDEO IMAGE INC COM		21,349.50	354,750.00
	24,258,000	PROSOFTTRAINING		3,638.40	26,681.60
	1,000	REGENCY CTRS CORP COM		32.40	25.00
	30,027,000	SECURITY CAPITAL EUROPEAN	REALTY-GLOBAL COMPARTMENT	560,904.36	600,540.00
	45,000,000	SMURFIT-STONE CONTAINER CORP	COM	592,595.00	765,613.89
	13,209,000	SONG NETWORKS HLDG AKTIEBOLAG	SPONSORED	462.32	-
	4,700,000	SYSTEMONE TECH INC COM		3,055.00	71,741.55
	2,100,000	VERADO HLDGS INC	WTS TO PUR COM SER B 04/15/08	21.00	86,625.00
	2,000,000	CELLULARVISION TECH & TELECOMM	L P WTS TO PUR COM	-	2,000.00
	2,700,000,000	NEW CENTURY HOLDINGS X L P		3,328,600.00	2,700,000.00
	182,310	PARTICIPATION IN FIL PARTNERS	L P REP BY REMNANT PVT EQ CORP	345.48	182.31
	100,480	PARTICIPATION IN FIL PARTNERS	L P REP BY REMNANT PVT EQ CORP	190.41	100.48
	1,162,238,000	PRIVATE EQ INVESTMENT FD III	L P REP BY REMNANT PVT EQ CORP	121,776.17	1,162,238.00
Total Units	20,323,685,880		Total Market Value	13, '39,861,23	Total Cost 30,383,969,50
			Receivables	52,114.70	52,114.70
			Payables	(31,609.85)	(31,609.85)
			Cash	-	-
			TOTAL NET ASSETS	13, '60,166,08	30,384,474,35

Investment Detail 31-Dec-2002
 JPM Multi Market Global (SLOF3004002)

	Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
	12 025 000	ROBINSON DEPT STORE PCL	STEP 31-DEC-05	72 592 32	172 722 08
	187 523 000	ROBINSON DEP STORE THB10(ALIEN MKT)		11 312 29	25 260 64
Total Units	199,548 000		Total Market Value	183,904 61	Total Cost 197,982 72
			Receivables	3 65	3 65
			Payables	(0 73)	(0 73)
			Cash	-	-
			Foreign Currency Fluctuation - receivable	(0 29)	
			Foreign Currency Fluctuation - payable	0 22	
			TOTAL NET ASSETS	183,907 46	197,985 64

Investment Detail 31-Dec-2002
JP Morgan REIT (SLOF2004002)

	Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
	1 264 933 490	SLO CLIENT CASH INVESTMENT TR		1 264 933 49	1 264,933 49
	6 800 000	BOYKIN LODGING CO DEPOSITARY	SH REP 1/10 PFD CL A SER 02 A	172 720 00	169 991 44
	7 100 000	EQUITY OFFICE PROPERTIES TR	PFD G 7 75%	181 618 00	175 075 71
	4 700 000	MILLS CORP PFD SER B		121 025 00	117 500 00
	17 400 000	PUBLIC STORAGE INC DEPOSITARY	SH REPSTG	44 544 00	435 000 00
	1 000 000	PUBLIC STORAGE INC DEPOSITARY	SH REPSTG 1/1000 PFD SER S %	25 100 00	25 165 00
	5 900 000	PUBLIC STORAGE INC DEPOSITARY	REPSTG 1/1000 PFD SER R	151 754 00	149 598 68
	3 100 000	PUBLIC STORAGE INC PFD 1/1000	T	80 290 00	77 277 50
	49 200 000	AMB PPTYS CORP COM		1,340 112 00	1 347 288 49
	31 000 000	APARTMENT INVT & MGMT CO CL A		1 16 880 00	1 432 815 24
	52 457 000	ARCHSTONE SMITH TR COM		1 231 837 78	1 331 268 18
	33 800 000	ARDEN RLTY GROUP INC COM		741 670 00	883 750 70
	10 600 000	AVALONBAY CMNTYS INC COM		411 884 00	432 001 04
	30 000 000	CAPITAL AUTOMOTIVE REIT COM SH	BEN INT	71 000 00	727 558 92
	64 100 000	CARRAMERICA RLTY CORP COM		1 605 705 00	1 662 280 90
	3 100 000	CENTERPOINT PPTYS TR COM		171 165 00	169 526 00
	30 400 000	CHATEAU CMNTYS INC COM		695 200 00	763 497 51
	20 900 000	CHELSEA PPTY GROUP INC COM		695 843 80	537 308 36
	6 500 000	COLONIAL PPTYS TR COM SHS BEN	INT	220 610 00	218 983 20
	12 800 000	COMMERCIAL NET LEASE RLTY INC	COM	190 224 00	201 895 17
	13 900 000	COUSINS PPTYS INC COM		343 330 00	306 068 72
	67 500 000	DEVELOPERS DIVERSIFIED RLTY	CORP COM	1,484 325 00	1 420 400 41
	81 100 000	DUKE REALTY CORPORATION		2 063 995 00	2 051 550 11
	115 800 000	EQUITY INNS INC COM		697 116 00	783 073 66
	90 968 000	EQUITY OFFICE PPTYS TR COM		2 272 380 64	2 547 647 27
	30 346 000	EQUITY RESIDENTIAL SH	BEN INT COM	745 904 68	738 341 98
	10 900 000	ESSEX PPTY TR		554 265 00	516 561 11
	8 300 000	FIRST INDL RLTY TR INC		232 400 00	268 716 54
	22 700 000	GABLES RESIDENTIAL TR SHS BEN	INT COM	565 911 00	547 015 63
	30 700 000	GENERAL GROWTH PPTYS INC		1 596 400 00	1 284 199 84
	32 300 000	HRPT PPTYS TR COM SBI		266 152 00	292 599 45
	7 900 000	HEALTH CARE PPTY INVS INC COM		302 570 00	300 875 20
	6 400 000	HEALTHCARE REALTY TRUST INC		187 200 00	198 725 93
	4 200 000	HEALTH CARE REIT INC COM		113 610 00	107 397 96
	16 100 000	HERITAGE PPTY INVT TR INC	COM	402 017 00	400 332 27
	66 000 000	HIGHWOODS PPTYS INC COM		1 458 600 00	1 473 941 61
	27 700 000	INNKEEPERS USA TR COM		212 182 00	261 015 31
	35 600 000	KILROY RLTY CORP COM		820 580 00	882 228 00
	9 600 000	KIMCO RLTY CORP COM		294 144 00	302 495 57
	48 000 000	MACERICH CO COM		1 476 000 00	1 392 000 00
	16 600 000	MACK CALI RLTY CORP COM		502 380 00	502 639 66
	7 100 000	MANUFACTURED HOME CMNTYS INC	COM	210 373 00	208 737 85
	9 000 000	MID-ATLANTIC RLTY TR SH	BEN INT	156 300 00	140 344 10
	12 300 000	MILLS CORP COM		360 382 00	339 593 68
	30 100 000	PENN REAL ESTATE INVT SH	BEN INT	782 300 00	727 843 66
	6 200 000	PRENTISS PPTYS TR SH BEN INT	COM	175 336 00	164 487 94
	100 200 000	PROLOGIS INT		2 520 030 00	2 244 926 75
	8 600 000	REALTY INCOME CORP MD COM		301 000 00	286 881 94
	2 950 000	RECKSON ASSOC REALTY CORP COM		62 097 50	66 997 00
	65 100 000	ROUSE CO COM		2 063 670 00	1 872 280 93
	43 300 000	SIMON PPTY GROUP INC NEW COM		1 475 731 00	1 407 389 02
	42 300 000	SIX CONTINENTS PLC SPONS ADR		338 000 00	418 735 19
	15 800 000	STARWOOD HOTELS & RESORTS	PAIRED CTF	375 092 00	398 153 68
	33 200 000	SUMMIT PPTYS INC COM		590 060 00	582 986 68
	18 900 000	SUN CMNTYS INC COM		691 73 00	643 206 30
	12 530 000	TAUBMAN CENTERS INC		203 361 90	185 308 00
	107 680 000	UNITED DOMINION RLTY TR INC		1 781 644 80	1 549 115 01
	11 200 000	UNIVERSAL HLTH RLTY SH BEN INT		294 600 00	292 787 62
	36 900 000	URSTADT BIDDLE PPTYS INC CL A		408 652 00	371 747 95
	4 000 000	VENTAS INC		45 600 00	51 657 08
	18 000 000	VORNADO RLTY TR COM		669 600 00	718 285 35
	8 000 000	WP CAREY & CO LLC		198 000 00	192 329 40
	14 100 000	WYNN RESORTS LTD	COM	184 651 00	183 487 50
Total Units	3,005,944 490			Total Market Value	Total Cost
				42,122,628 59	41,748,020 39
				Receivables	323 964 85
				Payables	-
				Cash	-
				TOTAL NET ASSETS	42,446,593 44
					42,071,985 24

Investment Detail 31-Dec-2002
Cap Guardian Int'l EAFE (SLOF4002002)

Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
20 700 000	BRAMBLES INDS ORD STK NPV		54 784 00	113 182 57
78 392 000	BHP BILLITON LIMITED		448 046 73	377 729 17
90 498 000	FOSTERS GROUP ORD NPV		229 317 41	226 872 48
55 300 000	WMC RES LTD NPV		131 408 39	84 924 97
20,936 000	NATL AUSTRALIA BK NPV		374 302 71	329 248 58
38 782 000	QBE INS GROUP A\$1		177 880 88	177 537 11
41 939 000	NEWS CORPORATION NPV		271 109 97	357 366 83
55 300 000	ALUMINA LTD NPV		152 583 21	118 014 85
49 009 000	WOOLWORTHS LIMITED ORD A\$0 25		314 605 43	235 560 45
82 692 000	BHP BILLITON PLC USD0 50		441 645 01	418 248 27
65 600 000	ARM HOLDINGS ORD GBP0 0005		50 692 53	187 602 32
22 900 000	BOC GROUP ORD 25P		327 376 38	335 391 59
117,500 000	REUTERS GROUP ORD GBP0 25		335 764 77	823 308 13
243 479 000	BAE SYSTEMS ORD GBP0 025		486 051 28	745,879 66
51 000 000	STANDARD CHARTERED ORD USD0 50		579 660 59	591 691 52
40 500 000	COMPASS GROUP ORD GBP0 10		215 163 14	256 918 25
65 000 000	CENTRICA ORD 5 5/9P		178 940 39	245 504 72
54 000 000	UNILEVER ORD 1 4P		513,783 49	414 796 77
72 300 000	PEARSON ORD 25P		668 693 70	1 053 205 22
74 600 000	PRUDENTIAL PLC GBP0 05		527 232 59	980 795 43
2,103,745 000	VODAFONE GROUP PLC ORD USD0 10		3 835 572 60	4 390 350 34
56 000 000	ROYAL BANK OF SCOTLAND GRP ORD	25P	1,341 497 47	1 189 619 29
77 708 000	SMITHS GROUP ORD GBP0 25		870 085 17	1 022 744 60
118 000 000	BG GROUP PLC ORD GBP0 10		509 114 78	465 318 20
72 100 000	ASTRAZENECA ORD USD0 25		2 576 838 14	2 921 782 22
46,100 000	HBOS ORD GBP0 25		488,117 35	429 582 57
51 800 000	BRAMBLES INDUSTRIES (UK) ORD	GBP0 05	128 757 09	439 106 13
69 800 000	TI AUTOMOTIVE A SHS GBP0 0001			
74 000 000	NATIONAL GRID TRANSCO PLC	GBP0 10	543 840 32	582 855 78
46 142 000	MARKS & SPENCER GP NEW ORD	GBP25 (TO BE 25P)	233 994 62	182 559 20
58 000 000	BARCLAYS ORD GBP0 25		359 490 67	460 321 12
32 100 000	ABITIBI-CONSOLIDATED CORP	COM NPV	246 469 81	249 543 17
31 000 000	BCE INC COM NPV		559 248 01	478 685 11
27,600 000	TELUS CORPORATION NON VOTING	SHS NPV	282,149 64	181 006 13
500 000	PLACER DOME INC COM NPV		5 652 61	5 687 62
15 400 000	SUNCOR ENERGY COM NPV		240 777 31	251 910 63
34 600 000	THOMSON CORP CANADA COM STK		919 863 27	1 082,518 38
5 700 000	NOVO-NORDISK AS DKK2		184 677 05	188 798 69
-	NON BASE CURRENCY		848 911 10	823 505 84
2,800 000	SAP AG ORD NPV		219 492 50	275 632 21
10 700 000	METRO AG ORD NPV		255 450 20	427 801 65
2,400 000	ALLIANZ AG NPV REG VINKULIERT		226 922 28	364,581 66
2 674 000	MUNCHENER RUCKVERSICHERUNGS-G	NPV REGD	319 894 90	457 167 51
9 600 000	AIXTRON ORD NPV		45 837 79	673 168 20
10 500 000	DAIMLERCHRYSLER AG ORD NPV	(REGD)	321 195 11	455 267 21
16 000 000	THYSSENKRUPP AG NPV		180 328 90	245 874 92
17 200 000	SIEMENS AG NPV REG		731,012 04	913 271 04
6,000 000	BAYERISCHE MOTOREN WERKE AG	EUR1	182,280 78	154 451 89
5 400 000	EPCOS AG ORD NPV		55 930 92	345 138 74
45 600 000	DEUTSCHE TELEKOM AG NPV (REGD)		584,759 26	503 999 42
12,100 000	INFINEON TECHNOLOGIES ORD NPV		88 757 20	413 610 67
85 600 000	BBVA EURO 49		819 237 20	1 087 183 95
33 000 000	INDUSTRIA DE DISENO TEXTIL SA	EURO 15	779 525 80	514 793 79
37 900 000	BOUYGUES EUR1		1 058 737 58	1,856 678 07
4 387 000	AIR LIQUIDE (L) EUR11		578 687 33	544 894 96
15 500 000	RENAULT REGIE NATIONALE DES	USINES EUR3 81	728 378 05	708 590 09
10 200 000	SCHNEIDER ELECTRIC EUR8		482 637 95	480 103 95
47 500 000	VIVENDI UNIVERSAL EUR5 5		767 137 64	1,331 863 80
4 400 000	PECHINEY ORD A SHS EUR 15 25		154 404 52	162 931 33
4,400 000	CARREFOUR EUR2 5		195 914 58	221 611 55
43 700 000	SANOFI-SYNTHELABO EUR2		2 671 273 94	2,223 281 38
10 500 000	ALTADIS SA EURO 60		238 665 04	172 977 62
8 000 000	ACCOR EUR3		242 285 47	314,021 03
17 000 000	STMICROELECTRONICS EUR1 04	(SICOVAM)	333 247 46	402 396 70
2,900 000	SOCIETE GENERALE EUR1 25		168 900 93	185 001 67
3 600 000	DANONE EUR1		484 319 09	460 838 77
7 000 000	ESSILOR INTERNATIONAL EURO 35		288 322 65	253 964 24
22 500 000	BNP PARIBAS EUR2		916 834 55	930 767 14
6 600 000	HELLENIC TELECOM ORGANIZATION	SA EUR2 39	74 927 16	103 576 30
8 500 000	ASSICURAZIONI GENERALI EUR1		174 830 04	328 310 53
40,000 000	TELECOM ITALIA SPA DI RISP	EURO 55	201 904 56	212 614 28
76 950 000	ENI EUR1		1 223 382 65	852 176 75
28 000 000	SES GLOBAL REP 1 A SHS NPV		188,052 48	312 243 64
7 282 000	VNU NV EURO0 20		189 897 01	373 955 86
47 500 000	ROYAL DUTCH PETE CO EUR 56		2 091 060 68	2 250 698 82
1 700 000	HAGEMeyer EUR1 2		12 309 46	36 734 39
59 243 000	ABN AMRO HLDGS NV EURO 56		968 602 43	1 024 481 16
7 300 000	NUMICO KONINKLIJKE NV CVA	PART EXCH EURO 25	91 827 44	170 969 45
4 200 000	UNILEVER NV CVA NLG1 12		258 057 95	236 634 42
120,156 000	AEGON NV EURO 12		1,545,884 32	3,394,218 03

Investment Detail 31-Dec-2002
Cap Guardian Int'l EAFE (SLOF4002002)

Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
21 600 000	ASML HLDG NV EURO 02		180 429 64	336 628 48
128 000 000	KON KPN NV EURO 24		832 803 84	700 505 37
12 900 000	KONINKLIJKE PHILIPS ELECTRONIC	NV EURO 20	226 072 24	407,131 88
25 000 000	HEINEKEN HLDG A' EUR2		725 397 75	745 402 69
20 250 000	HEINEKEN NV EUR2		790 513 02	834 863 83
29,600 000	ING GROEP N V CVA EURO 24		501 344 55	634 123 37
4 100 000	VODAPHONE TELECEL-COMUNICACOES	PESSOAIS EURO 5	31 838 80	82 980 46
32 417 000	CRH ORD EURO 32 DUBLIN LIST		399 716 20	438 361 22
11 500 000	IRISH LIFE & PERMANENT ORD	EURO 32	124 301 43	125 286 24
12 200 000	UPM-KYMMENE OY NPV		391 762 01	372 771 09
80 500 000	NOKIA (AB) OY EURO 06		1 279 822 01	2 053 094 49
-	NON-BASE CURRENCY		0 05	0 05
236,000 000	HANG LUNG PROPERTIES LTD		228 482 77	252 661 81
131 500 000	CHINA MOBILE (HK) HKDO 10		312 798 14	769 701 14
69 000 000	CHEUNG KONG(HLDGS) HK\$0 50		449 034 42	784 988 58
80 000 000	JOHNSON ELEC HLDGS HKDO 0125		87 710 30	119 626 49
278,000 000	LI & FUNG HKDO 025		163,797 70	479 049 11
39 500 000	HANG SENG BANK HK\$5		120 406 75	442 515 93
60 000 000	HUTCHISON WHAMPOA HK\$0 25		175 461 63	448 885 32
260,000 000	SHANGRI LA ASIA ORD HK\$1		170 034 88	302 841 96
24 000 000	SUN HUNG KAI PROPERTIES	HK\$0 50	42 183 01	165 489 29
55 400 000	SWIRE PACIFIC A HK \$0 60		11 699 84	330,747 05
-	NON-BASE CURRENCY		4 530 30	4 452 51
4,765 000	AIFUL CORP JPY50		179 084 02	422 265 36
7 200 000	ACOM CO Y50		336 622 58	536,813 49
268 000	NTT DOCOMO INC NPV		498,427 09	1 036,985 18
10 000 000	CANON INC Y50		376 674 83	377 425 07
31 038 000	CHUGAI PHARMACEUTL Y50		285 531 15	434 448 12
18,000 000	DAI NIPPON PRINTING CO Y50		177 028 74	205 363 95
58 000 000	DAIWA SECS GROUP JPY50		257 571 43	463 767 72
300 000	FUJI SOFT ABC INC JPY50		4 740 04	11 847 44
8,800 000	HIROSE ELECTRONICS		671 846 33	915 752 83
43 000 000	HITACHI LTD Y50		134 868 97	290 202 09
5 000 000	HONDA MOTOR CO Y50		134 966 72	172 290 56
4 700 000	HOYA CORP Y50		319,122 79	338 133 18
50 000	JAPAN TELECOM HOLDINGS CO LTD		115 051 83	157,815 78
32 000 000	AEON CO LTD Y50		717 731 56	598 720 72
13 500 000	KANSAI ELEC POWER Y500		213 973 21	208,983 81
1 050 000	KEYENCE CORP Y50		112 712 57	140 552 30
50 000 000	JAPAN AIRLINES SYS NPV		116 598 13	179 892 01
43 000 000	MITSUBISHI ESTATE CO Y50		317,563 85	455 565 70
157,000 000	MITSUBISHI HEAVY IND Y50		34 369 02	470 191 87
64 000 000	MITSUBI FUDOSAN CO Y50		415 269 25	717,830 09
174 000 000	MITSUBISHI MOTOR CORP Y50		373 894 01	617 212 66
5 400 000	MURATA MANUFACTURING CO Y50		211 595 19	302,433 25
2 100 000	NINTENDO CO		198 250 11	334 571 92
92 000 000	NIKKO CORDIAL CORP Y50		311,103 66	489 335 47
87 000 000	NEC CORP NPV		325 507 73	1 482 129 39
39 000	NIPPON TEL & TEL CORP Y50000		141 644 90	661 036 90
6 800 000	NITTO DENKO CORP Y50		191 679 96	218 702 57
25 000 000	NIKON Y50		187 916 08	486 808 46
118,000 000	NISSAN MOTOR CO Y50		920 771 93	594 672 87
34 000 000	NOMURA HOLDING INC Y50		387 202 77	507,337 37
8 300 000	ORIX CORP Y50		531,055 22	587 584 52
6 000 000	ROHM CO Y50		76 1967 34	696,419 81
18 000 000	SANKYO CO Y50		221 853 22	448 431 31
50,000 000	SEKISUI HOUSE Y50		35 922 66	413 801 89
800 000	SHIMAMURA Y50		51 964 86	45 941 77
49 000 000	SHIONOGI & CO Y50		692 862 59	802 895 91
18 160 000	SONY CORP NPV		756 025 91	895 042 64
23 000 000	SUMITOMO REALTY & DEV CO Y50		93 612 54	115 675 14
46 000 000	SUZUKI MOTOR CO Y50		500 042 16	472 978 28
7 500 000	TDK CORP		302 098 27	385 579 26
42 170 000	MITSUBI SUMITOMO INSURANCE Y50		194 023 94	226 750 34
10 200 000	ADVANTEST Y50		457 268 08	948 664 21
19 800 000	TOKYO ELECTRON Y50		895 980 49	1 066 432 48
72 000 000	TOKYU CORP Y50		253 610 87	364 853 97
132 000 000	TORAY INDUSTRIES INC Y50		280 306 75	451 430 68
158 131 000	TELECOM CORP OF NEW ZEALAND	NPV	374 714 02	334 293 70
6 400 000	NORSK HYDRO ASA NWKR20		286 844 31	265 991 63
73 500 000	STATOIL ASA NOK2 50		620 851 58	543 285 68
-	NON-BASE CURRENCY		0 03	0 03
193 000 000	SINGAPORE TECHNOLOGIES	ENGINEERING SGDO 10	183 597 58	178 735 61
34 000 000	SINGAPORE PRESS HLDGS SGD1	POST RECON	356 759 87	512 337 45
1,320 240 000	SINGAPORE TELECOMMUNICATIONS	SG\$0 15	943 344 11	1 258 074 10
28 000 000	SINGAPORE AIRLINES SGDO 50	(1000 BOARD LOT)	164 158 40	250 874 80
1 880 000	SAMSUNG ELECTRS KSWN5000		497 719 45	291 400 10
4,500 000	SAMSUNG ELECTRS CO CO PRF	KSWN5000	569 116 13	270 111 74
31 700 000	FORENINGSSPARBANKEN SEK A	SEK20	374 259 99	506,831 82
11 645 000	ASTRAZENECA ORD USD0 25	EURO-CLEAR REMOTE SWEDISH LIST	408 157 57	444 110 65
40,600 000	ASSA ABLOY SEK1 SER B		463,124 57	590,884 96

Investment Detail 31-Dec-2002
Cap Guardian Int I EAFE (SLOF4002002)

	Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
	13 000 000	SVENSKA HANDELSBANKEN SER A	SEK4	173 068 76	173,906 39
	-	NON BASE CURRENCY		0 07	0 07
	283 000	SYNTHESIS-STRATEC CHF0 01		173 561 87	167 433 81
	3 633 000	SWISSCOM AG CHF9 00		1 052 300 93	1 049 470 88
	37 419 000	NOVARTIS AG CHF0 50 (REGD)		1 365 291 49	1 287 971 31
	4 600 000	ROCHE HLDG AG GENUSSSCHEINE NPV		320 539 52	484 750 57
	4 240 000	HOLCIM CHF10 (BEARER)		769 682 50	881,174 51
	5 427 000	NESTLE SA CHF1		1 150 004 34	1 067,695 37
	18,000 000	UBS AG CHF0 80 (REGD)		874 810 15	179,257 41
	52 354 000	COMPAGNIE FINANCIERE RICHEMONT	AG A' CHF1 (BR) EQUITY UNIT	976 880 88	894,977 85
	27 698 000	CREDIT SUISSE GROUP CHF 1		600,954 65	742 090 44
	21 718 000	SWISS REINSURANCE CHF0 1	(REGD)	1 424 620 38	2 053 650 05
	602 051 000	SLO CLIENT CASH INVESTMENT TR		602,051 00	602 051 00
	10 000 000	COMPANHIA VALE DO RIO DOCE ADR	SPON REPSTG 250 PFD SHS	275 000 00	250 242 70
	6,125 000	SAMSUNG ELECTRONICS CO GDR 144	REPR 1/2 COM KRW5000(REG S)	322,281 25	486 443 43
	121,000 000	HONG KONG LAND HLDG ORD US\$0 1	SIN LISTING	166 680 00	222 794 07
	27 000 000	AMERICA MOVIL S A DE C V SPONS	ADR REPSTG SER L SHS	387,720 00	440 221 59
	1 400 000	ASTRAZENECA PLC SPONSORED ADR		49 126 00	57 079 11
	8 407 000	COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	243 046 37	214 850 07
	122 000 000	DBS GROUP HLDGS LTD SPONSORED	RDR ORDINARY SHS REP SINGAPORE	773 724 00	639 951 00
	2 284 000	ERICSSON L M TEL CO ADR CL B	SEK 10 NEW	15 394 16	155 793 91
	27,797 000	HON HAI PREC IND LTD GDR 144A		191,882 69	243,391 56
	5 800 000	KONINKLIJKE PHILIPS ELECTRS NV	SPONSORED ADR NEW 2000	99 008 00	183 564 72
	3 900 000	OIL CO LUKOIL SPON ADR		39 619 90	216 927 24
	3 600 000	ROYAL DUTCH PETE CO N Y	REGISTRY SH PAR N EURO 56	158 472 00	171 132 28
	17 700 000	STMICROELECTRONICS N V SHS N Y	REGISTRY	445 327 00	354 737 84
	23 000	SYNTHES STRATEC INC		14 056 45	13 920 43
	47 102 000	TAIWAN SEMICONDUCTOR MFG CO	LTD SPONSORED ADR	32 069 10	750 054 12
	31 500 000	TELEFONOS DE MEXICO SA ADR	REPSTG SHS ORD L COM	1,007 370 00	819 652 93
	1 500 000	VODAFONE GRP PLC NEW SPONS ADR		27 180 00	23,912 70
Total Units	11,506 777 000		Total Market Value	85,06,001 11	Total Cost 102,645,790 93
			Receivables	6 (23 400 00)	6 023 400 00
			Payables	(5 822 249 82)	(5 822 249 82)
			Cash	-	-
			Foreign Currency Fluctuation receivable	355 299 87	
			Foreign Currency Fluctuation payable	(155 024 32)	
			TOTAL NET ASSETS	85,707,426 84	102,846,941 11

Investment Detail 31-Dec-2002
 Limited Partnerships

	Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
SLOF40030002	-	CASH		(76 136 00)	(76 136 00)
	3 440 199 500	SILCHESTER INTL INVESTORS INTL	VALUE EQUITY GROUP TRUST	83 900 572 74	65 815 775 99
			TOTAL M V FOR SILCHESTER INTL	83,824,436 74	65 739,639 99
SLOF80080002	16 951,755 750	LEHMAN BROS MERCHANT BKG II LP		16,951 755 75	23,248 032 81
SLOF80070002	1 723 327 000	BAIN CAPITAL FUND V-B L P		1 723 327 00	4 821 589 05
SLOF80080002	12 312 358 340	BAIN CAPITAL FUND VI L P		12 312 358 34	16,784 331 19
SLOF80090002	5 470 000 000	BAIN CAPITAL VI COINVEST L P		5,470 000 00	6 292,221 20
SLOF60100002	5,000 000	ENDOWMENT & FOUNDATION RLTY	LTD JMB III	310 241 00	2 761 927 00
SLOF60110002	5 000 000	ENDOWMENT & FOUNDATION REALTY	JMB IV \$2519522 26 COMMITMENT	2 978 547 00	3 265 587 78
SLOF60140002	11,513 127 160	BCM CAPITAL PARTNERS LP		11 513 127 16	13,335 323 19
SLOF60150002	19 173 835 520	CITICORP MEZZANINE PARTNERS	L P	20 204 627 00	30 541 761 29
SLOF60160002	4 250 000	CIIF II BUSINESS TR		748 564 00	-
SLOF60190002	40 244 492 000	BROOKSIDE CAP PARTNERS FUND LP		40 244 492 00	25 000 000 00
SLOF60200002	573 889 000	VELOCITY TECH & COMMN FD		573 889 00	2 112 373 32
SLOF60210002	8 015 289 564	AG CAPITAL RECOVERY PARTNRS LP		8 015 289 56	4,801 718 00
SLOF60220002	30 073,175 000	AG SUPER FUND LP		30 073,175 00	25,000 000 00
SLOF60230002	2,500,000 000	FARALLON CAPITAL INSTITUTIONAL	PARTNERS L P	2,867,692 50	25,000,000 00

Investment Detail 31-Dec-2002
Limited Partnerships

	Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
SLOF60240002	21 343	OZ OVERSEAS FUND TRANCHE C/30		23 228 30	17 223 99
	6 336	OZ OVERSEAS FD TRANCHE C/31		6 382 25	5 125 14
	49 552	OZ OVERSEAS FUND LTD TRANCHE	C/12	53 931 59	49 551 54
	11 214	OZ OVERSEAS FUND LTD TRANCHE	C/13	12 204 60	9 327 36
	12 922	OZ OVERSEAS FD SLO C/19		14 063 45	10 165 08
	26 298	OZ OVERSEAS FD TRANCHE C/20SLO		28 621 00	20 390 08
	4 265	OZ OVERSEAS FUND TRANCHE C/28		4 641 74	3 356 63
	43 782	OZ OVERSEAS FD TRANCHE C/16 LP		44 466 14	36 280 89
	43 782	OZ OVERSEAS FD TRANCHE C/17 LP		31 666 13	36 280 89
	12 664	OZ OVERSEAS FD TRANCHE C/18 LP		13,782 64	10 493 66
	17 760	OZ OVERSEAS FD TRANCHE C/21	SLO	13,522 70	13 823 81
	16 633	OZ OVERSEAS FD C/24 SLO		12 664 57	12 752 30
	18 499	OZ OVERSEAS FD C/22 SLO		20 133 09	14 877 68
	239 519	OZ OVERSEAS FD C/23 SLO		280 569 97	184 908 28
	9 980	OZ OVERSEAS FUND LTD TRANCHE	C/25	10 861 57	7 740 91
	15 307	OZ OVERSEAS FUND TRANCHE C/26		16 659 12	11 815 08
	13 009	OZ OVERSEAS FUND TRANCHE C/27		14,158 13	9 929 00
	13 624	OZ OVERSEAS FUND TRANCHE C/29		14 827 45	11 077 27
	5 030	OZ OVERSEAS FD LTD-TRANCH C/14		5 474 30	4 182 68
	24 134 266	OZ OVERSEAS FUND LTD		21 009 869 74	24 459 448 37
			TOTAL M V FOR OZ OVERSEAS	31,631,828 48	24,928,750 64
SLOF60250002	2 472 505 000	ATLAS VENTURE FUND V LP		2,472 505 00	6 226 402 16
SLOF60260002	200 000 000	REGIMENT CAPITAL LTD		24 578 500 00	20 000 000 00
	70 180 632	REGIMENT CAP SERIES C CLASS 1		7 633 546 99	7 000 000 00
			TOTAL M V FOR REGIMENT CAP	32,212,048 99	27,000,000 00
SLOF60280002	6 233 188 360	MPM B10 VENTURES II LP		6 233 188 36	6 750 000 00
SLOF60290002	1 911 158 000	I-HATCH VENTURES LP		1 911,158 00	3 878 600 00
SLOF60300002	1 597 589 000	ACCEL VIII LP		1 597 589 00	2 690,000 00
SLOF60310002	7,947,395 700	BAIN CAPITAL FUND VII		7,947,395 70	9,413,416 50

Investment Detail 31 Dec-2002
Limited Partnerships

	Shares / Par	Security Description 1	Security Description 2	Market Value	Total Cost
SLOF60320002	(225 865 000)	SEVEN ROSEN VIII-PRO FORMA			
	1 028 079 000	SEVIN ROSENFUND VIII LP		1,028,079 00	1,275,000 00
			TOTAL M V FOR SEVEN ROSEN	1,028,079 00	1,275,000 00
SLOF60330002	25 000 000	SATELLITE OVERSEAS FUND LTD		8 073 541 05	25 000 000 00
SLOF60340002	6 645 000 000	CATALYST PARTNERS LP		6 645 000 00	25 000 000 00
SLOF60360002	6 161,678 840	CCG INVESTMENT FUND LP		6 161,678 94	6 984 707 86
SLOF60370002	6 036 932 680	REGIMENT CAPITAL II LP		6 036 932 68	6 110 635 58
SLOF60380002	924 714 000	SUMMIT PARTNERS VI-B LP		924,714 00	1 241 326 20
SLOF60390002	2 904 227 000	PARTHENON INVESTORS II LP		2 904,227 00	3 598 536 00
SLOF60400002	10 000 000	HIGHFIELD CAP LIMITED		11 436 100 00	10,000 000 00
SLOF60410002	814 481 000	ATLAS VENTURE FD VI LP-SLO		814 481 00	1 172 335 00
SLOF60420002	28 645 628 000	VALUE ACT CAPITAL PARTNERS LP		28 645 628 00	25 000 000 00
SLOF60430002	200 000	MICROSTRATEGY INC NT SER A	7 500% 06/24/2007 DD 04/02/01		
	105 573 000	CENTILLIUM COMMUNICATIONS INC	COM	238 594 98	2 934,929 40
			Receivables	0 28	0 28
			TOTAL M V FOR DISTRIBUTION ACCT	238,595 26	2,934,929 68
SLOF60440002	2,110,867 270	CENTERPOINT VENTURES FDIII LP		2,110,867 27	3,100,000 00
SLOF60450002	14 233 531 813	AG CAPITAL RECOVERY PTRS II LP		11 233 531 81	14 700 000 00
SLOF60460002	20 658 486	GLENVIEW CAPITAL A/1		21 364 247 73	25 000,000 00
SLOF60480002	234,463 000	BERKSHIRE FUND VI LP		234 463 00	263 975 46
SLOF60490002	86 260 339	HIGHLINE CAPITAL INTL SLO		14 017,228 75	15 000 000 00
SLOF60500002	346 673 000	IGNITION VENTURE PARTNERS II		346 673 00	498,528 19
SLOF60510002	1 700 786 928	SOVEREIGN CAPITAL III LP SLO		2 811,220 26	2 699 501 14
SLOF60520002	8 502 447 460	AG CAPITAL RECOVERY PARTNERS III LP		8,502 447 46	10 000 000 00
SLOF60530002	4 322 559 800	ACACIA CREDIT FUND 8-A		4 322 559 80	4,322 559 80
SLOF60540002	10,000 000	LONE KAURI LTD L P		10 684,115 68	10 000 000 00
SLOF60550002	448 616 000	ALLOY VENTURES 2002 LP		448 616 00	450 000 00
SLOF60560002	94 542 000	LIME ROCK PARTNERS II LP		94 542 00	94 542 00
SLOF60570002	13 707 000 000	FIRELAKE STRATEGIC TECH FD		13 707 000 00	15 000 000 00
			TOTAL NET ASSETS	639 603,723 27	539,038,251 01

ALFRED P SLOAN FOUNDATION - 13-1623877

2002
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 2002
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
I GENERAL PROGRAM			
1 Research Fellowships	4,900,314	4,440,384	2,060,000
2 Trustee Grants	39,150,912	47,989,628	38,458,400
3. Officer Grants	2,437,814	2,437,884	-
Net officer Grants to be granted Ensuing year	-		
4 Minority PHD Grants to Individuals	-	-	
5 Minority PHD Grants to Schools	3,860,000	3,782,125	333,159
6 Other Grant Appropriations for Grants & Related Expenses	1,194,316	-	-
TOTAL PROGRAM	51,543,516	58,650,021	40,851,559
II OTHER FUTURE COMMITMENTS			
APPROPRIATION FOR GRANTS IN ENSUING YEAR			
A Officer Grants	.	.	2,700,000
B Research Fellowships			<u>4,640,000</u>
TOTAL OTHER FUTURE COMMITMENTS			7,340,000
TOTAL			48,191,559

2002
 FORM 990-PF
 Schedule G-Part 1 Line 25a & d Part XV Line 3a & b
 Grantor Organization
 Name and Address

General Program Research Fellowships	Authorized During Year	Amount Paid 2002	Approved For Future Payment	IRASIS/IRIS
Amherst College Amherst, MA Alfred P. Sloan Research Fellowship for Dr. Jonathan Friedman in physics (BR 4106) \$40,000.00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Arizona Tucson, AZ Alfred P. Sloan Research Fellowship for Dr. Daniel J. Eisenstein in Physics (BR 4107) \$40,000.00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Arizona Tucson, AZ Alfred P. Sloan Research Fellowship for Dr. Ubrajara van Kolck in Physics (BR 4108) \$40,000.00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Baylor College of Medicine Houston, TX Alfred P. Sloan Research Fellowship for Dr. Fabrizio Gabbiani in Neuroscience (BR-4002) \$40,000.00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Boston University Boston, MA Alfred P. Sloan Research Fellowship for Dr. Alexander Polukhuk in Mathematics (BR 4003) \$40,000.00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Boston University Boston, MA Alfred P. Sloan Research Fellowship for Dr. Mariastella Botticini in Economics (BR 4109) \$40,000.00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Brandeis University Waltham, MA Alfred P. Sloan Research Fellowship for Dr. Dmitry Kleinbock in Mathematics (BR 4004) \$40,000.00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of British Columbia Vancouver, British Columbia, Alfred P. Sloan Research Fellowship for Dr. Marcel Franz in Physics (BR 4110) \$40,000.00 2002	\$40,000	\$20,000	\$20,000	Foreign Educational Inst.
University of British Columbia Vancouver, British Columbia Alfred P. Sloan Research Fellowship for Dr. Vinnayak Vaisal in Mathematics (BR-4111) \$40,000.00 2002	\$40,000	\$20,000	\$20,000	Foreign Educational Inst.
Brown University Providence, RI Alfred P. Sloan Research Fellowship for Dr. Greg Landsberg in Physics (BR 4005) \$40,000.00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)

2002
 FORM 990-PF
 Schedule G-Part I, Line 25a & d Part XV, Line 3a & b
 General Organization
 Name and Address

General Program Research Fellowships	Authorized During Year	Amount Paid 2002	Approved For Future Payments	Year Status
Brown University Providence RI <i>Alfred P Sloan Research Fellowship for Dr David Sternberg in Neuroscience (BR 4006)</i> \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr Emmanuel Candès in Mathematics (BR 4007)</i> \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 California Institute of Technology Pasadena CA <i>Alfred P Sloan Research Fellowship for Dr Richard Roberts in Chemistry (BR 4008)</i> \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr David W C MacMillan in Chemistry (BR 4112)</i> \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 California Institute of Technology Pasadena, CA <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Wilhelm Schleg in Mathematics (BR 40787)</i> \$33,800 75	\$33,801	\$33,801	\$0	170 (b) (1) (A) (ii)
2002 University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr Kenneth Chay in Economics (BR 4009)</i> \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of California, Berkeley Berkeley CA <i>Alfred P Sloan Research Fellowship for Dr Allen Knutson in Mathematics (BR 4010)</i> \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 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	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr Jeffrey Long in Chemistry (BR 4012)</i> \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of California, Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr Michael Manga in Physics (BR 4013)</i> \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)

2002
FORM 990-PF
Schedule G-Part 1 Line 25e & d-Part XV Line 3a & b
Grants, Organizations
Name and Address

General Program	Authorized Funding Year	Amount Paid 2002	Amount For Future Payment	Tax Status
Research Fellowships University of California, Berkeley Berkeley, CA Alfred P Sloan Research Fellowship for Dr Dan Stamper Kurn in Physics (BR-4014) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA Alfred P Sloan Research Fellowship for Dr Puding Yang in Chemistry (BR 4015) (Held over from 5/6/2002 Staff Meeting) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA Continuation of an Alfred P Sloan Research Fellowship for Dr Luca Trevisan in Computer Science (BR 39257) \$33,738 00 2002	\$33,738	\$33,738	\$0	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA Continuation of an Alfred P Sloan Research Fellowship for Dr Chung Pei Ma in Physics (BR 38657) \$8,670 68 2002	\$8,671	\$8,671	\$0	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley CA Alfred P Sloan Research Fellowship for Dr Eliot Quatieri in Physics (BR 4113) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA Alfred P Sloan Research Fellowship for Dr Thomas Scanlon in Mathematics (BR 4114) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley CA Transfer of Sloan Research Fellowship in Economics for Dr John Morgan (BR 39251) \$14,804 78 2002	\$14,805	\$14,805	\$0	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA Alfred P Sloan Research Fellowship for Dr Matthew Augustine in Chemistry (BR 4016) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of California, Davis Davis CA Alfred P Sloan Research Fellowship for Dr Kimberley McAllister in Neuroscience (BR 4017) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of California, Davis Davis CA Alfred P Sloan Research Fellowship for Dr Marius Ursin in Neuroscience (BR 4018) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)

2002
FORM 990-PF
Schedule G, Part I, Lines 25a & d Part XV Line 3a & b
Grants, Contributions
Name and Address

Amount Paid 2002	Amount Paid 2001	Approved For Future Payments	Tax Status
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
\$20,000	\$20,000	\$0	170 (b) (1) (A) (ii)

2002
 FORM 990-PF
 Schedule 6-Part I Line 15a & d Part XV Line 3a & b
 Grants Organization
 Name and Address

General Program	Authorized Donor Year	Amount Paid 2002	Approved For Future Payment	Year Status
Research Fellowships University of California, Riverside Riverside CA Alfred P Sloan Research Fellowship for Dr Jingzong Zhang in Chemistry (BR 4022) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of California, San Diego La Jolla CA Alfred P Sloan Research Fellowship for Dr Daniel E Feldman in Neuroscience (BR 4121) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of California, San Diego La Jolla CA Alfred P Sloan Research Fellowship for Dr Van H Yu in Mathematics (BR 4122) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA Alfred P Sloan Research Fellowship for Dr Fen-Biao Gao in Neuroscience (BR 4023) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco CA Alfred P Sloan Research Fellowship for Dr Philip Sabes in Neuroscience (BR 4024) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA Alfred P Sloan Research Fellowship for Dr Daniel Louis Minor in Neuroscience (BR 4123) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of California, Santa Barbara Santa Barbara, CA Alfred P Sloan Research Fellowship for Dr Deborah Lucanar Fygeson in Physics (BR 4023) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of California, Santa Barbara Santa Barbara, CA Alfred P Sloan Research Fellowship for Dr Stephen Bigelow in Mathematics (BR 4124) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of California, Santa Barbara Santa Barbara CA Alfred P Sloan Research Fellowship for Dr Nicola Hill in Chemistry (BR 4125) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA Alfred P Sloan Research Fellowship for Dr David Sholl in Chemistry (BR 4026) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)

2002
 FORM 990-PF
 Schedule 6-Part I Line 25a & b -Part XV Line 3a & b
 Grants Organization
 Name and Address

General Program Research Fellowships	Authorized During Year	Amount Paid 2002	Approved For Future Payment	Tax Status
Carnegie Mellon University Pittsburgh PA \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Holger Sieg in Economics (BR 4037)</i> 2001	\$0	\$0	\$0	170 (b) (1) (A) (ii)
University of Chicago Chicago IL <i>Alfred P. Sloan Research Fellowship for Dr. Alexander Kiselev in Mathematics (BR 4027)</i> \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of Chicago Chicago, IL <i>Alfred P. Sloan Research Fellowship for Dr. Ka Yee Christina Lee in Chemistry (BR-4028)</i> \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of Chicago Chicago IL <i>Alfred P. Sloan Research Fellowship for Dr. Sandeep Sethi in Physics (BR-4029)</i> \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2001 University of Chicago Chicago IL <i>Alfred P. Sloan Research Fellowship for Dr. Leonid Ryzhik in Mathematics (BR 4126)</i> \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 Colorado State University Fort Collins CO <i>Alfred P. Sloan Research Fellowship for Dr. Eugene Y. Chen in Chemistry (BR 4127)</i> \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 Columbia University New York, NY <i>Alfred P. Sloan Research Fellowship for Dr. Jacqueline Gottlieb in Neuroscience (BR 4030)</i> \$40,000 00	\$0	\$0	\$0	170 (b) (1) (A) (ii)
2001 Columbia University New York, NY <i>Alfred P. Sloan Research Fellowship for Dr. William Noble Grundy in Computer Science (BR 4031)</i> \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2001 Columbia University New York, NY <i>Alfred P. Sloan Research Fellowship for Dr. C. Daniel Salzman in Neuroscience (BR 4129)</i> \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 Columbia University New York, NY <i>Alfred P. Sloan Research Fellowship for Dr. Daitbor Sames in Chemistry (BR 4130)</i> \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)

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 Schedule 6 Part I Line 25a & d Part XV Line 3a & b
 Scientific Contributions
 Name and Address

Authorized Date Year	Amount Paid 2002	Approved For Future Payment	Total Status
General Program Research Fellowships Columbia University New York, NY	\$40,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Peter Scheffele in Neuroscience (BR 4131)</i> \$40,000 00			
2002 Columbia University New York, NY	\$8,298	\$0	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Panagiotis Daskalopoulos in Mathematics (BR 37167)</i> \$8,297 50			
2002 Cornell University Ithaca NY	\$0	\$0	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Yuri Berest in Mathematics (BR 4033)</i> \$40,000 00			
2001 Cornell University Ithaca NY	\$0	\$0	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Christiane Lunster in Neuroscience (BR-4034)</i> \$40,000 00			
2001 Cornell University Ithaca NY	\$20,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Lillian Lee in Computer Science (BR-4132)</i> \$40,000 00			
2002 Cornell University Ithaca, NY	\$40,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Andrew Myers in Computer Science (BR-4133)</i> \$40,000 00			
2002 Dartmouth College Hanover NH	\$40,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Hany Farid in Computer Science (BR 4134)</i> \$40,000 00			
2002 Duke University Durham NC	\$0	\$0	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	\$20,000	\$0	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Michael Platt in Neuroscience (BR 4036)</i> \$40,000 00			
2001 Emory University Atlanta, GA	\$0	\$0	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Tianquan Tim Lian in Chemistry (BR 4038)</i> \$40,000 00			
2001	\$20,000	\$0	170 (b) (1) (A) (ii)

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 Schedule 6, Part I Line 25e & d - Part XV Line 3a & b
 Grants, Organizations
 Name and Address

General Program	Amount Paid 2002	Amount Paid 2001	Amount For Future Payment	Total Status
Research Fellowships University of Florida Gainesville, FL Alfred P. Sloan Research Fellowship for Dr. Michael J. Scott in Chemistry (BR-4135) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Georgetown University Washington DC Alfred P. Sloan Research Fellowship for Dr. David A. Egolf in Physics (BR-4136) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA Alfred P. Sloan Research Fellowship for Dr. Robert Dickson in Chemistry (BR-4039) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA Alfred P. Sloan Research Fellowship for Dr. Elizabeth Mynatt in Computer Science (BR-4040) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA Alfred P. Sloan Research Fellowship for Dr. Dana Randall in Computer Science (BR-4041) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA Alfred P. Sloan Research Fellowship for Dr. L. Andrew Lyon in Chemistry (BR-4137) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA Alfred P. Sloan Research Fellowship for Dr. Z. John Zhang in Chemistry (BR-4138) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. Assad Bonni in Neuroscience (BR-4042) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. Rajaeel La Porta in Economics (BR-4043) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. David Leibson in Economics (BR-4044) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)

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Grants Organization
Name and Address

Authorized Entity Year	Amount Paid 2002	Amount For Future Payment	Tax Status
General Program Research Fellowships Harvard University Cambridge MA Alfred P Sloan Research Fellowship for Dr Norman Ramsey in Computer Science (BR-4045) \$40,000 00	\$0	\$0	170 (b) (1) (A) (ii)
2001 Harvard University Cambridge, MA Alfred P Sloan Research Fellowship for Dr Eugene Demler in Physics (BR-4139) \$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 Harvard University Cambridge MA Alfred P Sloan Research Fellowship for Dr Andrew Foldand in Physics (BR-4140) \$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 Harvard University Cambridge, MA Alfred P Sloan Research Fellowship for Dr David R Liu in Chemistry (BR-4141) \$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 Harvard University Cambridge, MA Alfred P Sloan Research Fellowship for Dr Shiraz Minwalla in Physics (BR 4142) \$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 Harvard University Cambridge, MA Alfred P Sloan Research Fellowship for Dr Masahiro Mori in Physics (BR-4143) \$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 Harvard University Cambridge MA Alfred P Sloan Research Fellowship for Dr tongkun Park in Chemistry (BR-4144) \$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 Harvard University Cambridge, MA Alfred P Sloan Research Fellowship for Dr Avrom J Pfeffer in Computer Science (BR-4145) \$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 Harvard University Cambridge MA Alfred P Sloan Research Fellowship for Dr Saile Vadhav in Computer Science (BR 4146) \$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 University of Illinois, Chicago Chicago IL Alfred P Sloan Research Fellowship for Dr Daniel Bernstein in Mathematics (BR 4149) \$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)

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 FORM 990-PF
 Schedule G-Part I Line 15a & d Part XV Line 3a & b
 Grants Organization
 Name and Address

General Program Research Fellowships	Authorized During Year	Amount Paid 2007	Approved For Future Payments	IRL-Status
University of Illinois, Chicago Chicago IL Alfred P. Sloan Research Fellowship for Dr. Mikhail Stephanov in Physics (BR 4150) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Illinois, Chicago Chicago IL Alfred P. Sloan Research Fellowship in Neuroscience for Dr. Daniel J. Simons (BR 38377) \$25,042 65 2002	\$25,043	\$25,043	\$0	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana IL Alfred P. Sloan Research Fellowship for Dr. Jared Bronste in Mathematics (BR 4047) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana IL Alfred P. Sloan Research Fellowship for Dr. Karin Dahmen in Physics (BR 4048) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana IL Alfred P. Sloan Research Fellowship for Dr. Wilfred van der Donk in Chemistry (BR-4049) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana IL Alfred P. Sloan Research Fellowship for Dr. Tsunmin Lee in Neuroscience (BR 4147) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana IL Alfred P. Sloan Research Fellowship for Dr. Alexey Bearzudin in Physics (BR-4148) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Iowa State University Ames IA Alfred P. Sloan Research Fellowship for Dr. Mei Hong in Chemistry (BR 4151) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore MD Alfred P. Sloan Research Fellowship for Dr. John Toscano in Chemistry (BR-4051) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore MD Alfred P. Sloan Research Fellowship for Dr. Dwight Bergles in Neuroscience (BR 4152) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)

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

General Program Research Fellowships	Authorized During Year	Amount Paid 2002	Approved For Funds Received	IRIS Status
Johns Hopkins University Baltimore, MD Alfred P. Sloan Research Fellowship for Dr. David P. Goldberg in Chemistry (BR 4153) \$40,000.00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD Alfred P. Sloan Research Fellowship for Dr. Melame Becker in Physics (BR 4058) \$40,000.00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD Alfred P. Sloan Research Fellowship for Dr. Konstantina Trivisa in Mathematics (BR 4059) \$40,000.00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD Alfred P. Sloan Research Fellowship for Dr. Jiu Kang Yu in Mathematics (BR 4060) \$40,000.00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD Alfred P. Sloan Research Fellowship for Dr. Todd H. Troyer in Neuroscience (BR 4163) \$40,000.00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. Hubert Bray in Mathematics (BR 4052) \$40,000.00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. Deepio Chakrabarty in Physics (BR 4053) \$40,000.00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. Troy Littleton in Neuroscience (BR 4054) \$40,000.00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. Sendhil Mullainathan in Economics (BR 4055) \$40,000.00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA Alfred P. Sloan Research Fellowship for Dr. Harold J. Schwabe in Economics (BR 4056) 40000 Canceled 2001	(\$20,000)	\$0	\$0	170 (b) (1) (A) (ii)

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 Grantee Organization
 Name and Address

General Program Research Fellowships Massachusetts Institute of Technology Cambridge, MA	Authorized Funding Year	Amount Paid 2002	Approved For Future Payments	Tax Status
<i>Alfred P Sloan Research Fellowship for Dr Alexander von Oudenarden in Physics (BR-4057)</i> \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Hari Balakrishnan in Computer Science (BR 4154)</i> \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge MA	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Esther Duflo in Economics (BR 4156)</i> \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge MA	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Tommi Jaakkola in Computer Science (BR-4157)</i> \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge MA	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Peter J Seeberger in Chemistry (BR 4158)</i> \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge MA	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Seamus Toomari in Physics (BR-4159)</i> \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge MA	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Andrei Tomakoff in Chemistry (BR 4160)</i> \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge MA	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Andras Vasy in Mathematics (BR 4161)</i> \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge MA	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Samash S Vempala in Computer Science (BR 4162)</i> \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)

General Program Research Fellowships	Authorized During Year	Amount Paid 1991	Amount For Future Payment	Ter. Status
Massachusetts Institute of Technology Cambridge, MA <i>Transfer of Alfred P. Sloan Research Fellowship in Mathematics for Dr. Gigliola Sifflani (BR 39907)</i> \$39,856 00 2002	\$39,856	\$39,856	\$0	170 (b) (1) (A) (ii)
McGill University Montreal, Quebec, Alfred P. Sloan Research Fellowship for Dr. Dmitry Jakobson in Mathematics (BR-4061) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Michigan State University East Lansing, MI Alfred P. Sloan Research Fellowship for Dr. Hendrik Schatz in Physics (BR 4062) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Michigan State University East Lansing, MI Alfred P. Sloan Research Fellowship for Dr. Piotr Pietuch in Chemistry (BR 4164) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	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 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI Alfred P. Sloan research Fellowship for Dr. Sugh Jamin in Computer Science (BR-4064) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI Alfred P. Sloan Research Fellowship for Dr. Carolina Litgow Berteloni in Physics (BR 4065) \$40,000 00 2001	\$0	\$20,000	\$0	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 2001	\$0	\$20,000	\$0	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 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI Alfred P. Sloan Research Fellowship for Dr. Christopher Skinner in Mathematics (BR 4068) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)

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 Schedule C Part I Line 25a & d Part XV Line 3a & b
 SCHOLAR ORIGINATOR
 Name and Address

Authorized Funding Year	Amount Paid 2002	Approved Exp. Failure Payments	IRAS STATUS
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
General Program Research Fellowships			
University of Michigan			
Ann Arbor MI			
<i>Alfred P Sloan Research Fellowship for Dr. Todd Austin in Computer Science (BR 4165)</i>			
\$40,000 00			
2002			
University of Michigan			
Ann Arbor MI			
<i>Alfred P Sloan Research Fellowship for Dr. Peter D. Miller in Mathematics (BR-4166)</i>			
\$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002			
University of Minnesota			
Minneapolis MN			
<i>Alfred P Sloan Research Fellowship for Dr. Markus Keel in Mathematics (BR 4167)</i>			
\$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002			
New York University			
New York, NY	\$0	\$0	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Esteban G. Tabak in Mathematics (BR 3666)</i>			
\$35,000 00			
1997			
New York University			
New York, NY	\$0	\$0	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Nader Masmoudi in Mathematics (BR 4069)</i>			
\$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2001			
New York University			
New York, NY	\$0	\$0	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Sydney Ludvigson in Economics (BR 4168)</i>			
\$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002			
New York University			
New York, NY	\$20,000	\$20,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. David Mazieres in Computer Science (BR 4169)</i>			
\$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002			
New York University			
New York, NY	\$40,000	\$40,000	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. Eric Vandenberg in Mathematics (BR 4170)</i>			
\$40,000 00	\$40,000	\$40,000	170 (b) (1) (A) (ii)
2002			
New York University			
New York, NY	\$0	\$0	170 (b) (1) (A) (ii)
<i>Transfer of Alfred P Sloan Research Fellowship for Dr. David Cai in Mathematics (BR 4070T)</i>			
\$40,000 00	\$0	\$0	170 (b) (1) (A) (ii)
2002			
University of North Carolina at Chapel Hill			
Chapel Hill NC	\$0	\$0	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr. David Cai in Mathematics (BR 4070)</i>			
\$40,000 00	\$0	\$0	170 (b) (1) (A) (ii)
2001			

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 Grantee Organization
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Authorized Fiscal Year	Amount Paid 2002	Approved For Future Payment	Total Status
2002	\$40,000	\$20,000	170 (b) (1) (A) (ii)
General Program Research Fellowships University of North Carolina at Chapel Hill Chapel Hill, NC Alfred P Sloan Research Fellowship for Dr James P Morzen in Chemistry (BR 4171)			
2002	\$0	\$20,000	170 (b) (1) (A) (ii)
Northwestern University Evanston, IL Alfred P Sloan Research Fellowship for Dr Son Binh Nguyen in Chemistry (BR 4071)			
2001	\$40,000	\$0	170 (b) (1) (A) (ii)
Northwestern University Evanston IL Alfred P Sloan Research Fellowship for Dr Mayda Velasco in Physics (BR 4172)			
2002	\$40,000	\$20,000	170 (b) (1) (A) (ii)
Ohio State University Research Foundation Columbus, OH Alfred P Sloan Research Fellowship for Dr Song Chun Zhu in Computer Science (BR 4072)			
2001	\$40,000	\$0	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA Alfred P Sloan Research Fellowship for Dr Philip Benicacque in Chemistry (BR 4073)			
2001	\$40,000	\$0	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia PA Alfred P Sloan Research Fellowship for Dr Stephen Morris in Economics (BR 3565)			
1996	\$17,689	\$0	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia PA Alfred P Sloan Research Fellowship for Dr Jay Kulkarni in Physics (BR 4074)			
2001	\$40,000	\$0	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA Alfred P Sloan Research Fellowship for Dr Marc Schmidt in Neuroscience (BR-4075)			
2001	\$40,000	\$0	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia PA Alfred P Sloan Research Fellowship for Dr Matthew Strassler in Physics (BR 4076)			
2001	\$40,000	\$0	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia PA Alfred P Sloan Research Fellowship for Dr Marisa C Kotowski in Chemistry (BR4173)			
2002	\$40,000	\$20,000	170 (b) (1) (A) (ii)

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 Schedule B-Part I Line 25a, d, Part XV Line 3a & b
 Grants Organization
 Name and Address

Authorized Donor Year	Amount Paid 2002	Amount For Future Payment	Tax Status
General Program Research Fellowships University of Pennsylvania Philadelphia, PA Alfred P. Sloan Research Fellowship for Dr. Nicola Persico in Economics (BR-4174) \$40,000 00	\$40,000	\$20,000	170 (b) (1) (A) (ii)
2002 Princeton University Princeton, NJ Alfred P. Sloan Research Fellowship for Dr. Pinelopi K. Goldberg in Economics BR 3770 \$35,000 00	\$0	\$0	170 (b) (1) (A) (ii)
1998 Princeton University Princeton, NJ Alfred P. Sloan Research Fellowship for Dr. Jonathan Parker in Economics (BR-4077) \$40,000 00	\$0	\$20,000	170 (b) (1) (A) (ii)
2001 Princeton University Princeton, NJ Alfred P. Sloan Research Fellowship for Dr. Wilhelm Schlag in Mathematics (BR 4078) \$20,000 00	\$0	\$0	170 (b) (1) (A) (ii)
2001 Princeton University Princeton, NJ Alfred P. Sloan Research Fellowship for Dr. Uros Seljak in Physics (BR 4079) \$40,000 00	\$0	\$20,000	170 (b) (1) (A) (ii)
2001 Princeton University Princeton, NJ Alfred P. Sloan Research Fellowship for Dr. Amit Sahai in Computer Science (BR-4176) \$40,000 00	\$40,000	\$20,000	170 (b) (1) (A) (ii)
2002 Princeton University Princeton, NJ Alfred P. Sloan Research Fellowship for Dr. Robert Sauner in Economics (BR 4177) \$40,000 00	\$40,000	\$20,000	170 (b) (1) (A) (ii)
2002 Princeton University Princeton, NJ Alfred P. Sloan Research Fellowship for Dr. Suzanne Walker in Chemistry (BR-4178) \$40,000 00	\$40,000	\$20,000	170 (b) (1) (A) (ii)
2002 Princeton University Princeton, NJ Alfred P. Sloan Research Fellowship for Dr. Rahul Pandharipande in Mathematics (BR 38067) \$26,949 17	\$26,949	\$0	170 (b) (1) (A) (ii)
2002 Purdue University West Lafayette, IN Alfred P. Sloan Research Fellowship for Dr. Brooke E. Shipley in Mathematics (BR 4179) \$40,000 00	\$40,000	\$20,000	170 (b) (1) (A) (ii)

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

General Program Research Fellowships	Authorized Fellow Year	Amount Paid 2002	Amount For Future Payments	Tax Status
Purdue University West Lafayette, IN	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr Jonathan A Wilker in Chemistry (BR 4180)	\$40,000 00			
2002	\$0	\$20,000	\$0	170 (b) (1) (A) (iv)
Research Foundation of State University of New York Albany, NY	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr Zurab Kalashadze in Physics (BR 4089)	\$40,000 00			
2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Rice University Houston, TX	\$40,000 00			
Alfred P Sloan Research Fellowship for Dr Edward Knightly in Computer Science (BR-4080)	\$40,000 00			
2001	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Houston TX	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Alfred P Sloan Research Fellowship for Dr Thomas C Killian in Physics (BR 4181)	\$40,000 00			
2002	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Rochester Rochester NY	\$40,000 00			
Alfred P Sloan Research Fellowship for Dr Edward Freedman in Neuroscience (BR-4081)	\$40,000 00			
2001	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Rockefeller University, The New York, NY	\$40,000 00			
Alfred P Sloan Research Fellowship for Dr Bingwei Lu in Neuroscience (BR-4182)	\$40,000 00			
2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
New Brunswick NJ	\$40,000 00			
Alfred P Sloan Research Fellowship for Dr Jessica N Lee in Chemistry (BR-4182)	\$40,000 00			
2002	\$0	\$20,000	\$0	170 (b) (1) (A) (iv)
Rutgers University Foundation New Brunswick, NJ	\$40,000 00			
Alfred P Sloan Research Fellowship for Dr Valery Koryukhin in Physics (BR-4083)	\$40,000 00			
2001	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (iv)
La Jolla CA	\$40,000 00			
Alfred P Sloan Research Fellowship for Dr John Huntington Reynolds (BR 4184)	\$40,000 00			
2002	\$0	\$20,000	\$0	170 (b) (1) (A) (iii)
Scripps Research Institute La Jolla, CA	\$40,000 00			
Alfred P Sloan Research Fellowship for Dr Philip Edward Dawson in Chemistry (BR 4084)	\$40,000 00			
2001	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (iii)

2002
 FORM 990-PF
 Schedule G-Part 1 Line 25a & d Part X Line 3a & b
 Grants Organization
 Name and Address

General Program Research Fellowships	Authorized Dollars Year	Amount Paid 2002	Approved For Future Payment	Tax Status
Simon Fraser University Canada V5A 1S6, Alfred P. Sloan Research Fellowship for Dr. Steven Dodge in Physics (BR 4085) \$40,000 00 2001	\$0	\$20,000	\$0	Foreign Educational Inst
University of Southern California Los Angeles CA Alfred P. Sloan Research Fellowship for Dr. Ko Honda in Mathematics (BR 4185) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Southern California Los Angeles, CA Alfred P. Sloan Research Fellowship for Dr. Sergey Lototsky in Mathematics (BR 4186) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Stanford University Stanford CA Alfred P. Sloan Research Fellowship for Dr. Hongjie Dai in Chemistry (BR 4086) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Stanford University Stanford CA Alfred P. Sloan Research Fellowship for Dr. Andrea Goldsmith in Mathematics (BR 4087) \$40,000 00 2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Stanford University Stanford, CA Alfred P. Sloan Research Fellowship for Dr. Miriam B. Goodman in Neuroscience (BR 4187) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Stanford University Stanford, CA Alfred P. Sloan Research Fellowship for Dr. Hari Manoharan in Physics (BR 4188) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Stanford University Stanford, CA Alfred P. Sloan Research Fellowship for Dr. Manjiv Puri in Economics (BR 4189) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Stanford University Stanford CA Alfred P. Sloan Research Fellowship for Dr. Krishna Shenoy in Neuroscience (BR 4190) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
Stanford University Stanford CA Alfred P. Sloan Research Fellowship for Dr. Renu Damodar Yakti in Mathematics (BR 4191) \$40,000 00 2002	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)

2002
 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 During Year	Amount Paid 2002	Amount For Future Payments	Tax Status
Stony Brook Foundation Stony Brook NY Alfred P Sloan Research Fellowship for Dr. Hong Qin in Computer Science (BR 4050) \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (iv)
2001 Stony Brook Foundation Stony Brook, NY Alfred P Sloan Research Fellowship for Dr. Alexander Abanov in Physics (BR 4088) \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (iv)
2001 Stony Brook Foundation Stony Brook, NY Alfred P Sloan Research Fellowship for Dr. Peter Tonge in Chemistry (BR 4090) \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (iv)
2001 University of Texas at Austin Austin TX Alfred P Sloan Research Fellowship for Dr. Lorenzo Aiviss in Computer Science (BR 4092) \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of Texas at Austin Austin, TX Alfred P Sloan Research Fellowship for Dr. Angela Belcher in Chemistry (BR 4093) \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of Texas at Austin Austin, TX Alfred P Sloan Research Fellowship for Dr. Anna Gal in Computer Science (BR 4094) \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2002 University of Texas at Austin Austin, TX Alfred P Sloan Research Fellowship for Dr. Douglas C. Beatty in Computer Science (BR 4191) \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 University of Texas at Austin Austin, TX Alfred P Sloan Research Fellowship for Dr. Stephen W. Neckler in Computer Science (BR 4194) \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 University of Texas at Austin Austin TX Alfred P Sloan Research Fellowship for Dr. Zhen Yao in Physics (BR 4195) \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 Texas A&M University College Station TX Alfred P Sloan Research Fellowship for Dr. Catherine Hunger Yan in Mathematics (BR 4091) \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)

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

General Program Research Fellowships	Authorized Fiscal Year	Amount Paid 2002	Approved For Future Payments	Tax Status
Texas A&M University College Station TX Alfred P. Sloan Research Fellowship for Dr. Paul Cremer in Chemistry (BR-4192)	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
\$40,000 00				
2002	\$0	\$20,000	\$0	Foreign Educational Inst.
University of Toronto Ontario Canada Alfred P. Sloan Research Fellowship for Dr. Kiriaikos Koulakos in Computer Science (BR-4082)	\$0	\$20,000	\$0	Foreign Educational Inst.
\$40,000 00				
2001	\$0	\$20,000	\$0	Foreign Educational Inst.
University of Toronto Ontario Canada Alfred P. Sloan Research Fellowship for Dr. Barith Neiterfield in Physics (BR 4096)	\$31,631	\$31,631	\$0	Foreign Educational Inst.
\$40,000 00				
2001	\$0	\$20,000	\$0	Foreign Educational Inst.
University of Toronto Ontario Canada Continuation of an Alfred P. Sloan Research Fellowship for Dr. Mary C. Pugh in Mathematics (BR 3867D)	\$40,000	\$20,000	\$20,000	Foreign Educational Inst.
\$40,000 00				
2002	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
Tulane University New Orleans LA Alfred P. Sloan Research Fellowship for Dr. Pernilla Wittung-Stafshede in Chemistry (BR-4097)	\$38,093	\$38,093	\$0	170 (b) (1) (A) (ii)
\$40,000 00				
2001	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Colorado at Boulder Boulder CO Alfred P. Sloan Research Fellowship for Dr. Jeffrey James L. Fugle (BR 3722F)	\$38,092 97	\$38,092 97	\$0	170 (b) (1) (A) (ii)
\$40,000 00				
2002	\$0	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Colorado at Denver Denver CO Alfred P. Sloan Research Fellowship for Dr. Shijie Zhang in Physics (BR-4128)	\$40,000 00	\$20,000	\$20,000	170 (b) (1) (A) (ii)
\$40,000 00				
2002	\$0	\$20,000	\$0	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	\$20,000	\$0	170 (b) (1) (A) (ii)
\$40,000 00				
2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Texas, Southwestern Medical Center at Dallas Dallas TX Alfred P. Sloan Research Fellowship for Dr. Jef De Brabander in Chemistry (BR 4095)	\$40,000 00	\$20,000	\$0	170 (b) (1) (A) (ii)
\$40,000 00				
2001	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)

2002
 FORM 990-PF
 Schedule 6-Part I Line 25a & d Part XV Line 3a & b
 Scientific Organization
 Name and Address

Authorized Disburse Year	Amount Paid 2002	Approved For Future Payments	Tax Status
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
General Program Research Fellowships University of Texas, Southwestern Medical Center at Dallas Dallas TX <i>Alfred P Sloan Research Fellowship for Dr Patrick G Harman in Chemistry (BR 4196)</i> \$40,000 00			
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 University of Waterloo Waterloo, Ontario, <i>Alfred P Sloan Research Fellowship for Dr James F Geelen in Mathematics (BR-4204)</i> \$40,000 00			
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 University of Virginia Charlottesville VA <i>Alfred P Sloan Research Fellowship for Dr Charles A Sackett in Physics (BR 4198)</i> \$40,000 00			
\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2002 Washington University St. Louis, MO <i>Alfred P Sloan Research Fellowship for Dr Aaron DiAntonio in Neuroscience (BR-4098)</i> \$40,000 00			
\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of Washington Seattle WA <i>Alfred P Sloan Research Fellowship for Dr Scott Alan Hawk in Computer Science (BR 4099)</i> \$40,000 00			
\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of Washington Seattle WA <i>Alfred P Sloan Research Fellowship for Dr Oleg Prezhdo in Chemistry (BR 4100)</i> \$40,000 00			
\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of Washington Seattle WA <i>Alfred P Sloan Research Fellowship for Dr Fajezh Koo in Neuroscience (BR-4101)</i> \$40,000 00			
\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
2001 University of Washington Seattle WA <i>Alfred P Sloan Research Fellowship for Dr Dan Suck in Computer Science (BR 4102)</i> \$40,000 00			
\$40,000	\$40,000	\$0	170 (b) (1) (A) (ii)
2002 University of Washington Seattle WA <i>Continuation of an Alfred P Sloan Research Fellowship for Dr Dam Thanh Son in Physics (BR 40327)</i> \$40,000 00			
\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
2002 University of Washington Seattle WA <i>Alfred P Sloan Research Fellowship for Dr Julianne Dalcanton in Physics (BR 4199)</i> \$40,000 00			

2002
 FORM 990-PF
 Schedule C-Part I Line 25a & d Part XV Line 3a & b
 Grants Organization
 Name and Address

General Program Research Fellowships	Authorized Funding Year	Amount Paid 2002	Approved For Future Funding	IL Status
University of Washington Seattle WA Alfred P Sloan Research Fellowship for Dr Bharathi Jagadeesh in Neuroscience (BR 4200) \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Washington Seattle, WA Alfred P Sloan Research Fellowship for Dr Sandor Kovacs in Mathematics (BR 4201) \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Washington Seattle WA Alfred P Sloan Research Fellowship for Dr Steven M. Seitz in Computer Science (BR 4202) \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Washington Seattle WA Alfred P Sloan Research Fellowship for Dr Yu Yuan in Mathematics (BR 4203) \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Washington Seattle, WA Alfred P Sloan Research Fellowship in Computer Science for Professor William Stafford Noble (BR 40317) \$39,500 00	\$39,500	\$39,500	\$0	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison WI Alfred P Sloan Research Fellowship for Dr Mark Saffman in Physics (BR 4103) \$40,000 00	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison WI Alfred P Sloan Research Fellowship for Dr Armin D. Burger in Physics (BR 4204) \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison WI Alfred P Sloan Research Fellowship for Dr Philip A. Haile in Economics (BR 4206) \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison WI Alfred P Sloan Research Fellowship for Dr Shannon S Stahl in Chemistry (BR 4207) \$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison WI Continuation of Alfred P Sloan Foundation Research Fellowship in Mathematics for Dr Alexander Kiselev (BR 40277) \$40,000 00	\$40,000	\$40,000	\$0	170 (b) (1) (A) (ii)

2002
 FORM 990-PF
 Schedule 6- Part 1 Line 75a & d Part XV Line 3a & b
 Grantee Organization
 Name and Address

General Program Research Fellowships	University of Wisconsin-Milwaukee Milwaukee, WI	Alfred P Sloan Research Fellowship for Dr Patrick R Brady in Physics (BR-4208)	Yale University New Haven, CT	Alfred Sloan Research Fellowship for Dr David Austin in Chemistry (BR 4104)	Yale University New Haven, CT	Alfred Sloan Research Fellowship for Dr Giuseppe Moscarini in Economics (BR-4105)	Yale University New Haven CT	Alfred P Sloan Research Fellowship for Dr George J Hall in Economics (BR 4209)	2002	Authorized During Year	Amount Paid 2002	Approved For Future Payments	Terminates
\$40,000 00	\$40,000 00	\$40,000 00	\$0	\$40,000 00	\$40,000 00	\$40,000 00	\$40,000 00	\$40,000 00	\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)	
2002	2002	2002	2002	2001	2001	2001	2001	2002	\$0	\$20,000	\$0	170 (b) (1) (A) (ii)	
									\$0	\$20,000	\$0	170 (b) (1) (A) (ii)	
									\$0	\$20,000	\$0	170 (b) (1) (A) (ii)	
									\$40,000	\$20,000	\$20,000	170 (b) (1) (A) (ii)	
									<u>\$4,420,384</u>	<u>\$4,440,384</u>	<u>\$2,060,000</u>		
									\$480,000	\$0	\$0		
									<u>\$4,900,384</u>	<u>\$4,440,384</u>	<u>\$2,060,000</u>		

Increase Research Fellowships to be granted in ensuing year

No recipient has any relationship with a foundation manager

2002
FORM 990-PF
Schedule 6 - Part I, Line 25a & d Part XV Line 3a & b
Grantee Organization
Name and Address

General Program Trustee Grants	Authorized Disburse- ment Year	Amount Paid 2002	Approved Exp. Future Payment	Tax Status
A I C C U Research Foundation Sacramento CA Support for lunch sugst of California Virtual University (98 & 19) \$250,000 00 1998	\$0	\$0	\$100,000	509 (a) (2)
Academy of Natural Sciences of Philadelphia Philadelphia, PA To advance the Ocean Biogeographical Information System for the Census of Marine Life with respect to marine fishes (2000-5 12 AP) \$495,903 00	\$0	\$203,716	\$0	509 (a) (2)
2000 The Advertising Council, Inc. New York NY To conduct focus groups on Homeland Security (2002 5 35 B1) (Grant from Appropriation for \$100,000 approved at Board Meeting on 3/26/2002.) \$30 000 00	\$10,000	\$30,000	\$0	509 (a) (2)
2002 The Advertising Council, Inc. New York NY To develop a public education media campaign that will empower American citizens to prepare for and respond to potential terrorist attacks (2002 10-1) \$1,265,628 00	\$1,265,628	\$700,000	\$565,628	509 (a) (2)
2001 Advocates for Children of New York, Inc. New York NY To create an internet based forum for citizen-based performance assessment of and information about New York City public schools (2001 12-4) \$634 936 00	\$0	\$0	\$193,000	170 (b) (1) (A) (vi)
2001 University of Alaska Fairbanks AK To implement the initial phases of the near shore surveys of the Census of Marine Life (2002 3 2) \$310,000 00	\$310,000	\$130,000	\$180,000	170 (b) (1) (A) (ii)
2002 AMDeC Foundation, Inc. New York NY To implement a Biotechnology Industry Action Plan for New York (2001 3 22) \$230 000 00	\$0	\$75,000	\$0	170 (b) (1) (A) (vi)
2001 American Association for the Advancement of Science Washington, DC Support for second and third year development of the Postdoc Network, web-based services for postdocs and postdoc associations in the United States (2001 6-18) \$230 000 00	\$0	\$100,000	\$0	509 (a) (2)
2001 American Association for the Advancement of Science Washington, DC To launch a web-based Minority Scientists Network (2002 3 8) \$300,302 00	\$300,302	\$300,302	\$0	509 (a) (2)
2002 American Association for the Advancement of Science Washington, DC Support for initiation of a National Postdoctoral Association (2002 12 11) \$456 000 00	\$456 000	\$0	\$456 000	509 (a) (2)
2002 American Association of University Professors Washington DC Support activities designed to change the climate of academe around work family issues faced by tenured and contingent faculty (2002 12 15) \$408,146 00	\$408 146	\$0	\$408,146	509 (a) (2)

2002
FORM 990-PF
Schedule G - Part 1, Line 25a & d Part XV Line 3a & b
Grantee Organization
Name and Address

General Program Trustee Grants	Amount Paid 2002	Amount Paid 2001	Approved For Future Payments	Total Support 170 (b) (1) (A) (v)
American Communications Foundation Mill Valley CA To research, produce and broadcast science and technology segments for radio and television (2002 6 13) \$795,000 00	\$400,000	\$795,000	\$195,000	170 (b) (1) (A) (v)
2002 American Film Institute Los Angeles CA To enhance the visibility of the Sloan Film Program by holding a three-day summit meeting in Hollywood (2001 12 7) \$198,500 00	\$198,500	\$0	\$0	170 (b) (1) (A) (v)
2001 American Institute of Mining, Metallurgical, and Petroleum Engineers New York NY Support to set up and maintain a new web-site for the Sloan Careers Connection career information (2002 12 17) \$125,500 00	\$0	\$125,500	\$125,500	509 (a) (2)
2002 American Society for Artificial Internal Organs Boca Raton, FL To establish websites to collect and make accessible information on the history of artificial organs (2002 10-3) \$146,000 00	\$76,000	\$146,000	\$70,000	509 (a) (2)
2002 American Sociological Association Washington DC Study the effects of resource allocation & family formation strategies on achieving tenure by faculty persons (2002 3-63 DLC) \$36,500 00	\$0	\$36,500	\$36,500	509 (a) (2)
2002 American University Washington DC To increase the number of minority students receiving Ph D s in mathematics (98 10-13) \$150,000 00	\$26,000	\$0	\$13,000	170 (b) (1) (A) (ii)
1998 Architecture Research Institute Inc. New York NY To fund the activities of Rebuild Dismalva our Town (2002 5-56 AP 911) \$58,000 00	\$58,000	\$0	\$0	170 (b) (1) (A) (vi)
2002 University of Arizona Tucson AZ To support the development of professional master's degree programs in the sciences and mathematics (98 6-3) \$100,000 00	\$100,000	\$0	\$0	170 (b) (1) (A) (ii)
1998 University of Arizona Tucson, AZ Postdoctoral Fellowship in Computational Molecular Biology for Jay Stern under the supervision of Michael Nachman, University of Arizona (2001 7 1 CMB) \$120,000 00	\$60,000	\$0	\$60,000	170 (b) (1) (A) (ii)
2001 University of Arizona Tucson, AZ To continue to build national support for professional master's degrees in sciences and to encourage new programs (2001 12 8) \$420,000 00	\$0	\$0	\$200,000	170 (b) (1) (A) (ii)
2001 Association of Government Accountants Alexandria, VA To help the Association of Government Accountants launch a Certificate of Excellence in Service Efforts and Accomplishments Reporting Program (2002 12 10) \$415,730 00	\$0	\$415,730	\$415,730	509 (a) (2)

2002
FORM 990-PF
Schedule G-Part I, Line 25e & Part XV Line 3a & b
Grantee Organization
Name and Address

General Program	Amount Paid 2001	Amount Paid 2002	Amount For Future Payment	Tax Status
	Year	Year	Payment	170 (b) (1) (A) (v)
Trustee Grants	\$0	\$100,000	\$50,000	170 (b) (1) (A) (v)
Association of Joint Labor/Management Educational Programs Foundation				
New York NY				
Support for program to provide ALN education for State of Illinois Employees (2001-6-9)				
\$310,000.00				
2001				
Astrophysical Research Consortium	\$0	\$2,000,000	\$1,000,000	170 (b) (1) (A) (v)
Seattle WA				
To support the observational period of the Sloan Digital Sky Survey (99-12-1)				
\$10,000,000.00				
1999				
Audrey Cohen College	\$31,270	\$31,270	\$0	170 (b) (1) (A) (v)
New York NY				
Support to start ALN (2002-3-17 ALNY) (Grant from Appropriation for \$350,000 approved at Board Meeting 10/2/2001)				
\$31,270.00				
2002				
Boston College	\$0	\$130,000	\$64,000	170 (b) (1) (A) (v)
Chestnut Hill MA				
To support research on the nature of the first job the unpaid work done at home for which there is no accepted name but that is essential to building one's family & home (2000-6-13)				
\$399,922.00				
2000				
Boston College	\$0	\$190,923	\$194,443	170 (b) (1) (A) (v)
Chestnut Hill MA				
To support the Sloan Electronic Network on Work Family Research (2001-3-20)				
\$573,250.00				
2001				
Amosias Bawls	\$45,000	\$45,000	\$0	*9
New York NY				
To translate a scientific biography of Andre Sakharov from Russian into English (2002-3-43-57B)				
\$45,000.00				
2002				
Brandeis University	\$0	\$80,000	\$0	170 (b) (1) (A) (v)
Waltham MA				
To continue funding the Center for Theoretical Neurobiology at Brandeis University (2000-10-22)				
\$400,000.00				
2000				
Brandeis University	\$0	\$147,272	\$124,000	170 (b) (1) (A) (v)
Waltham MA				
Support research on the effects of parental work schedules on children specifically maternal evening shift work (2001-10-12)				
\$27,544.00				
2001				
Brandeis University	\$32,258	\$32,258	\$0	170 (b) (1) (A) (v)
Waltham MA				
Support research on total family work hours and stress outcomes in dual career families (2002-5-62 M/W/W)				
\$32,258.00				
2002				
Brookings Institution	\$0	\$150,000	\$68,833	170 (b) (1) (A) (v)
Washington DC				
To improve Federal Government measurements of productivity in services and high technology (2001-6-15)				
\$293,833.00				
2001				
Brookings Institution	\$250,000	\$250,000	\$0	170 (b) (1) (A) (v)
Washington DC				
To develop and test a model of selective vaccination and quarantine (2002-6-2)				
\$250,000.00				
2002				

2002
FORM 990-PF
Schedule 6-Part I Line 25a & d Part XV Line 3a & b
Credited Organization
Name and Address

Authorized Disburse- ment Year	Amount Paid 2002	Amount Paid 2002	Authorized For Future Payments	Tax Status For Profit Organization
2002	\$42,000	\$42,000	\$0	
General Program				
Trustee Grants				
Building Wellness Community Inc.				
Alpharetta, GA				
To provide partial funding for a study to look at cost effectiveness of improved building air filtration (2002 3 32 BT)				
\$42,000 00				
2002				
Business Education in Science and Technology for New Americans				
New York, NY				
To equip a classroom at the Manhattan School of Computer Technology as a computer laboratory (2002 5 9 AP 911)				
\$30,000 00				
2002				
California Institute of Technology				
Pasadena, CA				
To continue funding the Sloan Center for Theoretical Neurobiology at CalTech (2000-10-23)				
\$400,000 00				
2000				
California Institute of Technology				
Pasadena, CA				
Support for summer workshops of the Sloan Center for Theoretical Neurobiology (2000.12.2)				
\$90,000 00				
2000				
California Tomorrow				
Oakland, CA				
To provide partial support for a study of retention of minority and immigrant students in the California Community Colleges (2000-10-15)				
\$93,077 00				
2000				
University of California Berkeley				
Berkeley, CA				
To increase the number of underrepresented minority Ph D s produced by the departments of Integrative Biology Molecular and Cell Biology Chemistry Electrical Engineering (96-3 20)				
\$363,600 00				
1996				
University of California Berkeley				
Berkeley, CA				
To provide support for establishment of a Center on Working Families that will examine the Culture of Care Working Parents and Childhood (96.12.10)				
\$3,086,032 00				
1996				
University of California Berkeley				
Berkeley, CA				
Postdoctoral Fellowship in Computational Molecular Biology for Gavin Crooks under the supervision of Steven Branner University of California Berkeley CA (2002 5 50 CMB)				
\$120,000 00				
2002				
University of California Davis				
Davis, CA				
To disseminate information and develop an ongoing dialogue on globalization within the Sloan Industry Centers Community (2002 5 54 C)				
\$3,000 00				
2002				
University of California Los Angeles				
Los Angeles CA				
To support a Center on the Everyday Life of Families, a Sloan Center on Working Families (2000-12-13)				
\$3,609,454 00				
2000				
University of California Los Angeles				
Los Angeles CA				
Postdoctoral Fellowship in Computational Molecular Biology for Joyce Duan under the supervision of David Eisenberg University of California Los Angeles (2001 7 2 CMB)				
\$120,000 00				
2001				

2002
FORM 990-PF
Schedule 6- Part I Line 25a & d -Part XV Line 3a & b
Scientific Organization
Name and Address

General Program	Authorized Disbursements Year	Amount Paid 2002	Approved For Future Disbursements	Tax Status
Trustee Grants				
University of California, Los Angeles				
Los Angeles CA	\$0	\$159,000	\$0	170 (b) (1) (A) (n)
To support a Post Doctoral Fellow at UCLA's Center on the Everyday Lives of Families (2001 5-47 WF)				
\$159,000 00				
2001				
University of California, San Diego				
La Jolla, CA	\$0	\$40,000	\$0	170 (b) (1) (A) (n)
Postdoctoral Fellowship in Computational Molecular Biology for Hugh MacMillan under the supervision of J Andrew McCammon, University of California, San Diego (2001 7 3 CMB)				
\$120,000 00				
2001				
University of California, San Diego				
La Jolla, CA	\$250,000	\$100,000	\$150,000	170 (b) (1) (A) (n)
To explore the known, unknown, and unknowable about intense biodiversity present, past and future (2002 3-4)				
\$250,000 00				
2002				
University of California, San Diego				
La Jolla, CA	\$1,500,000	\$500,000	\$1,000,000	170 (b) (1) (A) (n)
Support to continue the Information Storage Industry Center (2002 6 5)				
\$1,500,000 00				
2002				
University of California, San Diego				
La Jolla, CA	\$120,000	\$60,000	\$60,000	170 (b) (1) (A) (n)
Postdoctoral Fellowship in CMB for Benjamin Raphael under the supervision of Pavel Pevzner and Steve Waterman University of California, San Diego (2002 5 2 CMB)				
\$120,000 00				
2002				
University of California, San Francisco				
San Francisco, CA	\$0	\$80,000	\$0	170 (b) (1) (A) (n)
To continue funding the Sloan Center for Theoretical Neurobiology at UCSF (2000-10-24)				
\$400,000 00				
2000				
University of California, Santa Cruz				
Santa Cruz, CA	\$25,000	\$13,000	\$0	170 (b) (1) (A) (n)
To fund a Sloan Pre Tenure Leave Fellowship for Dr. Ingrid Parker and to provide the Department of Ecology and Evol Bio with funds to address work family issues (2002 3 18 PTF)				
\$25,000 00				
2002				
University of California, Santa Cruz				
Santa Cruz, CA	\$25,000	\$25,000	\$0	170 (b) (1) (A) (n)
To fund a Sloan Pre Tenure Leave Fellowship for Dr. Klaus Obraczka and to provide the Dept. of Computer Engineering with funds to address work family issues (2002 5-46 PTF)				
\$25,000 00				
2002				
Carnegie Mellon University				
Pittsburgh PA	\$0	\$600,000	\$600,000	170 (b) (1) (A) (n)
Support to Establish a Center for the Software Industry (2001 3 5)				
\$1,800,000 00				
2001				
Carnegie Mellon University				
Pittsburgh, PA	\$0	\$500,000	\$250,000	170 (b) (1) (A) (n)
To establish an Electricity Industry Center (2001 5 27 AP)				
\$1,000,000 00				
2001				
Carnegie Mellon University				
Pittsburgh, PA	\$0	\$124,000	\$62,000	170 (b) (1) (A) (n)
To familiarize top film students to write screenplays about science and technology (2001 12 18)				
\$184,000 00				
2001				

2002
 FORM 990-PF
 Schedule 6- Part I Line 25a & d Part XV Line 3a, 4 & b
 Grants Organization
 Name and Address

General Program	Authorized Disburse- ment Year	Amount Paid 2002	Amount For Future Payments	Tax Status 170 (b) (1) (A) (ii)
Trustee Grants Carnegie Mellon University Pittsburgh, PA	\$57,500	\$57,500	\$0	
Sloan Industry Center Fellowship for Anita M. Sands under the supervision of Professor Richard Florida at the Carnegie Mellon Software Industry Center (2002 5-11 IC)	\$120,000	\$70,000	\$50,000	170 (b) (1) (A) (ii)
2002 Carnegie Mellon University Pittsburgh PA To create a web-site and on-line community for the Sloan Film Program (2002 10-17)	\$0	\$148,000	\$75,600	170 (b) (1) (A) (ii)
2002 Case Western Reserve University Cleveland, OH To study performance in the Metal and Plastic Component Manufacturing Industry (2000-12 7)	\$0	\$110,000	\$40,000	170 (b) (1) (A) (ii)
2000 Case Western Reserve University Cleveland, OH To create new professional science master's degrees in biology, chemistry mathematics and statistics (2001 12 22)	\$299,200	\$0	\$299,200	170 (b) (1) (A) (ii)
2002 University of Chicago Chicago, IL To support the renewal of the Center on Parents, Children, and Work, a Sloan Center on Working Families (2000-6 14)	\$0	\$1100,000	\$0	170 (b) (1) (A) (ii)
2000 Children's Hospital, Boston Boston, MA To improve syndrome surveillance methods by developing a prototype tool for integrating multiple signals together and sounding alarms (2002 12 1)	\$289,585	\$0	\$289,585	170 (b) (1) (A) (ii)
2002 The City of Minneapolis Minneapolis, MN To fund the implementation of an on-line citizen request system for the City of Minneapolis, MN (2002-6-3)	\$97,127	\$97,127	\$0	170 (c) (1)
2002 Research Foundation of the City University of New York New York, NY Support to launch CUNY OnLine (2000-6-10) (Grant originally made to City University of New York)	\$0	\$600,000	\$300,000	170 (b) (1) (A) (ii)
2000 City University of New York New York, NY To create, present and preserve a September 11 Digital Archive (2001 12 14)	\$0	\$175,000	\$175,000	170 (b) (1) (A) (ii)
2001 Cold Spring Harbor Laboratory Cold Spring Harbor NY To convene an international conference to explore use of short DNA sequences in taxonomy in particular as a "barcode of life" (2002 10-4)	\$75,000	\$75,000	\$0	170 (b) (1) (A) (ii)

2002
FORM 990-PF
Schedule C-Part I Line 15a & Part XV Line 3a & b
Grantee Organization
Name and Address

Grantee Organization Name and Address	Amount Paid 2002	Amount Paid 1992	Accrued Exp. Future Payments	Tax Status
General Program Trustee Grants College of the Holy Cross Worcester, MA To enable the College of the Holy Cross to establish two new courses focusing on citizen-based performance assessment. (2002 3-67 GAS)	\$44,840 00	\$44,840	\$0	170 (b) (1) (A) (ii)
2002 College of William and Mary Williamsburg, VA Support research on "planned retirement" as a model for creating more flexible career paths for tenured and tenure track faculty (2002-6-9)	\$154,914 00	\$73,914	\$81,000	170 (b) (1) (A) (ii)
2002 Columbia University New York, NY Support to establish a Telecommunications Industry Center (2000-4-1)	\$0	\$300,000	\$0	170 (b) (1) (A) (ii)
2000 Columbia University New York, NY To write screenplays and produce films that more accurately portray scientists and engineers (2001-6-16)	\$0	\$60,000	\$60,000	170 (b) (1) (A) (ii)
2001 Columbia University New York, NY Support for a project to explore possible steps to be undertaken to improve the present condition of the telecommunications industry (2002 10-13)	\$294,000 00	\$194,000	\$100,000	170 (b) (1) (A) (ii)
2002 Columbia University New York, NY To establish a feature production prize for a promising film about science and technology (2002 12 16)	\$286,000 00	\$0	\$286,000	170 (b) (1) (A) (ii)
2002 Teachers College, Columbia University New York, NY To continue the research and educational programs of the Community College Research Center for a second 3 year period. (2000-4-6)	\$0	\$600,000	\$0	170 (b) (1) (A) (ii)
2000 Commission on Professional Science and Technology Washington, DC To support workshops of data analysis on Professional Science Masters degrees (2002 12 13)	\$179,106	\$0	\$179,106	509 (b) (2)
2002 University of Connecticut Storrs, CT To create new professional master's degrees in industrial microbiology, applied genomics, and applied financial mathematics (2001-6 1)	\$0	\$200,000	\$100,000	170 (b) (1) (A) (ii)
2001 Consortium for Oceanographic Research and Education Washington, DC To operate the secretariat for the Census of Marine Life (2001 12 21)	\$0	\$155,000	\$155,000	170 (b) (1) (A) (iv)
2001 Consortium for Oceanographic Research and Education Washington, DC To support the international secretariat for the Census of Marine Life (2002 3 3)	\$1,000,000 00	\$300,000	\$700,000	170 (b) (1) (A) (iv)

2002
 FORM 990-PF
 Schedule C-Part I Line 25e & d Part XV Line 3a & b
 Scientific Organizations
 Name and Address

General Program Trustee Grants Cornell University Ithaca, NY	Authorized Disburse- ment Year	Amount Paid 2002	Amount For Future Payment	Tax Status
To study and firm differences in the effects of technological change on wage inequality in the telecommunications industry (2001-3 18) \$487,710.00 2001	\$0	\$153,710	\$0	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY Support the final year of the Sloan Employment and Family Careers Institute. (2002-4-8) \$652,903.00 2002	\$652,903	\$652,903	\$0	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY Support for ALN course development (2002 3-66 ALN) (Grant from appropriation for \$150,000 approved at the Board Meeting of 10/2/2001) \$15,000.00 2002	\$15,000	\$0	\$15,000	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY To increase the number of minorities PH D's in plant Biochemistry (97 5 5) \$20,500.00 1997	(\$20,000)	\$0	\$0	170 (b) (1) (A) (ii)
Council for Adult and Experiential Learning Chicago, IL Support for Industry Related ALN Programs (2001 6-3) \$1,075,000.00 2001	\$0	\$300,000	\$0	509 (b) (1)
Council for Adult and Experiential Learning Chicago, IL Support to enhance ALN Program for Electric Power Industry and to continue exploration of ALNs for two other industries (2002-4-16) \$750,000.00 2002	\$750,000	\$0	\$750,000	509 (b) (1)
Council for Adult and Experiential Learning Chicago, IL Support to launch ALN program for Nursing Education (2002 3-69 CAEL) (Grant from Appropriation for \$450,000 approved at Board Meeting on 12/20/02) \$450,000.00 2002	\$450,000	\$0	\$450,000	509 (b) (1)
Council of Graduate Schools, Inc. Washington, DC To develop a national strategy for enhancing Ph.D. completion in mathematics, science and engineering (2002 12 9) \$82,123.00 2002	\$82,123	\$0	\$82,123	509 (b) (2)
Council on Competitiveness Washington, DC Support to Convene Forums on Technology and Innovation for 2001 and 2002 (2001 10-9) \$150,000.00 2001	\$0	\$50,000	\$50,000	170 (b) (1) (A) (iv)
CPEEC Foundation, Inc. Hartford, CT To create and implement in at least six CT comm an interactive website, called CivicJadior that enables residents to make service requests of their local municipal gov (2001-4-19) \$150,000.00 2001	\$0	\$225,000	\$0	170 (b) (1) (A) (iv)
CPEEC Foundation Inc. Hartford, CT To continue creating a program of custom based performance measurement of municipal governments in Connecticut (2001 12 3) \$79,010.00 2001	\$0	\$385,010	\$194,000	170 (b) (1) (A) (iv)

2002
FORM 990-PF
Schedule G - Part 1, Line 25a & d - Part XV, Line 3a & b
Grantor Organization
Name and Address

General Program Trustee Grants CUNY Graduate Center Foundation, Inc. New York NY	Amount Paid 2002	Authorized Disburse Year	Amount Paid 2002	Approved For Future Payment	Use Status 170 (b) (1) (A) (v)
Support to develop a plan for ALN training of Legal Services Representatives (2002 5-45 ALNY) (Grant from Appropriation for \$125,000 approved at Board Meeting on 12/4/2001)	\$43,300 00	\$43,300	\$43,300	\$0	170 (b) (1) (A) (v)
2002 Dalhousie University Halifax NOVA SCOTIA To launch the component of the Census of Marine Life concerned with the future of marine animal populations (2002 12 19)	\$500 000 00	\$500 000	\$0	\$500 000	Foreign Educational Inst
2002 DePaul University Chicago, IL To support a workshop of leading international criminal law experts to prevent bioterrorism. (2001 12 24)	\$177 615 00	\$0	\$177 615	\$0	170 (b) (1) (A) (ii)
2001 Dibber Institute for the History of Science and Technology Cambridge MA To build and operate a program for the history of recent science and technology on the web (2000-4-4)	\$1 335 000 00	\$0	\$335 000	\$0	509 (a) (3)
2000 Duke University Durham, NC To create and arrange for the sustainability of the marine mammal, seabird, and turtle components of the ocean biogeographic information system of the CML (2002 5 19 NOP)	\$1 842 000 00	\$1 842 000	\$171 000	\$1 125 000	170 (b) (1) (A) (ii)
2002 Duke University Durham, NC Positional Fellowship in Computational Molecular Biology for Melissa Pasquelli under the supervision of David Berman Duke University Durham, NC (2002 5 51 CMB)	\$120 000 00	\$120 000	\$60 000	\$60 000	170 (b) (1) (A) (ii)
2002 Earth Day New York New York, NY To provide partial support for "Rethinking the Built Environment: High Performance Buildings Barriers to Terrorism Energy Security" (2002 5 21 B T)	\$10 000 00	\$10 000	\$10 000	\$0	170 (b) (1) (A) (vi)
2002 Educational Broadcasting Corporation New York NY To produce and broadcast a 4 part series on the technological development of the airplane and air warfare (2002 10-18)	\$1 000 000 00	\$1 000 000	\$0	\$1 000 000	170 (b) (1) (A) (vi)
2002 Employment Policy Foundation Washington, DC Fund the first year of the Business Act Newsletter (2002 5 70 MWP) (Grant from appropriation for \$500 000 approved at Board Meeting on 10/8/2002)	\$43 860 00	\$43 860	\$0	\$43 860	170 (b) (1) (A) (vi)
2002 Ensemble Studio Theatre Inc. New York NY To continue to produce new plays about science and technology (2001 3 16)	\$951 000 00	\$0	\$295 500	\$295 500	170 (b) (1) (A) (vi)
2001 Families and Work Institute New York NY Field the 2002 National Study of the Changing Workforce (2001 12 5)	\$525 000 00	\$0	\$525 000	\$0	170 (b) (1) (A) (vi)

2002
FORM 990-PF
Schedule B-Part I, Lines 25 & d Part XV Line 3a & b
Grantee Organization
Name and Address

Grantee Organization Name and Address	Authorized Expenditure Year	Amount Paid 2002	Approved For Future Payment	Tax Status
General Program Trustee Grants George Mason University Foundation, Inc. Fairfax, VA To create, preserve and preserve a September 11 Digital Archive (2001-12-17) 2001 \$350,000.00	\$0	\$175,000	\$175,000	170 (b) (1) (A) (vi)
George Washington University Washington, DC To continue a program incorporating new inputs from the social sciences into the study of corporate law (2001-6-13) \$182,664.00 2001 \$260,307.00	\$0	\$92,664	\$0	170 (b) (1) (A) (vi)
George Washington University Washington, DC To define specific operational concepts for mass casualty regional care (2002-3-1) 2002 \$260,307.00	\$0	\$260,307	\$0	170 (b) (1) (A) (vi)
Georgetown University Washington, DC To support a three year plan to prepare for the Legal Aspects of Bioterrorism Events (2001-6-4) \$633,836.00 2001 \$39,798	\$0	\$244,693	\$163,659	170 (b) (1) (A) (vi)
Georgia State University Research Foundations, Inc. Atlanta, GA (2002-5-8 BCMB) Studies of (1) trends in booster program, (2) trends in precision announcements in the field, & (3) pilot study of employment practices of firms in the booster field \$39,798.00 2002 \$750,000	\$0	\$39,798	\$0	170 (b) (1) (A) (vi)
Georgia Tech Research Corporation Atlanta, GA To renew funding for the Trucking Industry Center (2001-6-23) The balance of \$466,522.48 has been transferred from Grant 98-6-13 to this Grant \$1,090,000.00 2001 \$10,000	\$0	\$750,000	\$100,000	509 (a) (3)
Georgia Tech Research Corporation Atlanta, GA To conduct two Industry Center panel sessions at the 2002 Annual Meeting of the Institute for Operations Research and Management Sciences (INFORMS) (2002-5-20 IC) \$10,000.00 2002 \$10,000	\$10,000	\$10,000	\$0	509 (a) (3)
Georgia Tech Research Corporation Atlanta, GA To fund proof of concept development of a real time nuclear spent detector (2002-5-31-8T) (Grant from Appropriation for \$100,000 approved at Board Meeting on 3/26/2002.) \$10,000.00 2002 \$40,160	\$40,160	\$40,160	\$0	509 (a) (3)
Georgia Tech Research Corporation Atlanta, GA To disseminate information and develop an ongoing dialogue on security issues within the Sloan Industry Centers Community (2002-5-31 IC) \$3,000.00 2002 \$3,000	\$3,000	\$3,000	\$0	509 (a) (3)
Financial Accounting Foundation Norwalk, CT (2000-10-9) To fund other activities on performance measures and to determine whether performance measures have developed to the point where GIASB will consider establishing reporting performance external reports \$687,000.00 2000 \$201,000	\$0	\$201,000	\$254,000	170 (b) (1) (A) (vi)
Hampson University Hampson, VA To increase the number of minority graduates in non-biomedical biology and in marine and environmental science who continue on for Ph.D.s in these fields (95-12-6) \$540,000.00 1995 \$0	\$0	\$0	\$73,000	170 (b) (1) (A) (vi)

2002
FORM 990-PF
Schedule 6- Part 1, Line 25e & Part XV Line 3a & b
Grants/Contributions
Name and Address

General Program	Authority Derives Year	Amount Paid 2002	Approved For Future Payments	Tax Status 170 (b) (1) (A) (ii)
Trustee Grants Hampton University Hampton VA To support a Religious Studies ALN program (2000-10-13) 2000	\$0	\$150,000	\$0	170 (b) (1) (A) (ii)
Hampton University Hampton VA To Increase MS graduates continuing on for PH D's in Chemistry (98 3 11) 1998	(\$17,664)	\$0	\$0	170 (b) (1) (A) (ii)
Hampton International Film Festival East Hampton, NY To establish a Sloan Feature Film Prize in Science and Technology (2000-4 3) 1985 000 00 2000	\$0	\$55,000	\$0	170 (b) (1) (A) (vi)
Hampton International Film Festival East Hampton, NY To highlight science and technology films and to encourage screenwriters to develop more science and technology scripts (2002 3 11) 2002	\$286,500	\$15,000	\$271,500	170 (b) (1) (A) (vi)
Harvard M Evans New York NY For research and travel for the preparation of a book on American Innovators. (2001 3 24) 1944 000 00 2001	\$0	\$72,000	\$0	**
Harvard University Cambridge MA To continue support for Harvard Center for Trade and Apparel Research (2000-12 11) 1,000 000 00 2000	\$0	\$500,000	\$100,000	170 (b) (1) (A) (ii)
Harvard University Cambridge MA To provide partial support to assist U S governors to develop policies supporting long term economic development in their states (2001 12 25) 1,000 000 00 2001	\$0	\$100,000	\$0	170 (b) (1) (A) (ii)
University of Hawaii, Manoa Honolulu, HI Support for one graduate and two undergraduate ALN degrees (99 10-4) 3405 000 00 1999	\$0	\$50,000	\$0	170 (b) (1) (A) (ii)
HVACR-adj Inc Heron MT Develop and offer additional HVACR ALN courses (2002 5 31 ALN) (Grant from Appropriation for \$50,000 approved at Board Meeting 12/5/2000) 545 000 00 2002	\$45,000	\$45,000	\$0	Not for Profit Corporation
The IIA Research Foundation A Limestone Springs, FL To strengthen auditor roles in state and local government performance measurement (2002 5 14 GAS) 545 000 00 2002	\$45,000	\$45,000	\$0	509 (a) (2)
Illinois Institute of Technology Chicago, IL To strengthen existing professional science master's degree programs and to implement three new ones in life sciences (2002 12-4) 2002	\$225,000	\$0	\$225,000	170 (b) (1) (A) (ii)

2002
 FORM 990-PF
 Schedule G, Part I Line 25a & e - Part XV Line 3a & b
 Grants Organizations
 Name and Address

General Program Trustee Grants University of Illinois at Springfield Springfield, IL Support to develop and offer five new undergraduate ALN degree programs and one new master's degree program (2002-6-7) \$300,000.00	2002	Authorized During Year \$500,000	Amount Paid 2002 \$150,000	Approved For Future Payments \$150,000	Tax Status 170 (b) (1) (A) (ii)
Indiana University Indianaapolis, IN To create a new professional science master's degree in laboratory informatics (2001-12-19) \$75,000.00	2001	\$0	\$50,000	\$25,000	170 (b) (1) (A) (ii)
Indow Air 2002, Inc. Santa Cruz, CA To sponsor the 9th International Conference on Indoor Air Quality and Climate (2002-2-28-31) (Grant from Appropriation for \$100,000 approved at Board Meeting on 3/26/2002) \$10,000.00	2002	\$16,000	\$10,000	\$0	170 (b) (1) (A) (iv)
Institute of Paper Science and Technology Atlanta, GA To establish a Sloan Industry Center on the paper industry (2000-10-21) \$2,044,750.00	2000	\$0	\$667,250	\$0	170 (b) (1) (A) (iv)
Institute of Paper Science and Technology Atlanta, GA To support a listserve and website for the Sloan Industry Centers (2002-5-30-10) (Grant from Appropriation for \$675,000 approved at Board Meeting on 1/25/2000) \$23,000.00	2002	\$23,000	\$23,000	\$0	170 (b) (1) (A) (iv)
Iowa League of Cities Des Moines, IA To implement citizen based performance assessment in cities in Iowa (2001-3-4) \$1,216,342.00	2001	\$0	\$438,000	\$318,000	50 (c)(4)
Iowa State University Ames, IA To fund a study of city elected officials attitudes toward performance measurement (2002-5-15-CA5) (Grant from Appropriation for \$100,000 approved at Board Meeting on June 5, 2001) \$42,400.00	2002	\$42,400	\$42,400	\$0	170 (b) (1) (A) (iv)
Johans Hopkins University Baltimore MD To support the work of the Center for Civitan Bioethics (2000-10-7) \$3,500,000.00	2000	\$0	\$500,000	\$0	170 (b) (1) (A) (iv)
Kathy Sawyer Washington, DC Research and writing of a book about the Mariani meteorite (2002-5-40-STB) (Grant from Appropriation for \$300,000 approved at Board Meeting on 10/22/2001) \$42,000.00	2002	\$42,000	\$42,000	\$0	* #
KCET Community Television of Southern California Los Angeles, CA Co-funding for a PBS television version of Michael Froy's Copenhagen (2001-12-9) \$1,000,000.00	2001	\$0	\$500,000	\$0	170 (b) (1) (A) (iv)
Linka Tishler Center Los Angeles, CA 2002-5-23-BCMB First career placement retreat on Biomaterials (2002-5-23-BCMB) \$44,620.00	2002	\$44,620	\$0	\$44,620	170 (b) (1) (A) (iv)

2002
 FORM 990-PF
 Schedule B, Part I, Line 25a & d Part XV Line 3a & b
 Grantee Organization
 Name and Address

Grantee Organization Name and Address	Authorized Expend. Year	Amount Paid 2002	Approved For Future Payment	Tax Status
General Program Trustee Grant Michael Lomonick Princeton, NJ To write a book about cosmic microwave background radiation and the MAP probe (2001 5-49 STB) (Grant from appropriation for \$300,000 approved at Board Meeting on 10/2/2001) \$45,000 00	\$45,000	\$45,000	\$0	
2002 Liakeping University Linköping, Sweden Support comparative research on the everyday lives of working families in Italy and Sweden (2002-6-15) \$249,707 00	\$249,707	\$108,092	\$141,615	Foreign Educational Inst.
2002 Manhattan Theatre Club New York, NY To nurture playwrights and develop new plays about science and technology (2000-6-6) \$215,000 00	\$0	\$55,000	\$0	509 (a) (2)
2000 University of Maryland Foundation, Inc. Arlington, MD For integration of information on diverse marine animals for the Chesapeake Bay as a proof of concept for the Census of Marine Life (2001-3-4) \$250,000 00	\$0	\$125,000	\$0	170 (b) (1) (A) (iv)
2001 University of Maryland Foundation, Inc. Arlington, MD To support an 18 month plan to develop an institutional framework to prevent deliberate or inadvertent use of biological pathogens for destructive purposes (2001 10-1) \$300,076 00	\$0	\$250,000	\$0	170 (b) (1) (A) (iv)
2001 University of Maryland, College Park College Park, MD To build and archive a historical website about aspects of the dot-com boom and bust (2001 10-15) \$300,500 00	\$0	\$120,000	\$60,000	170 (b) (1) (A) (ii)
2001 University of Maryland, College Park College Park, MD To fund a Sloan Pre-Tenure Leave Fellowship for Dr. Bill Atkins and to provide the Department of Computer Engineering with funds to address work-family issues (2002 3-43 PTF) \$25,000 00	\$25,000	\$25,000	\$0	170 (b) (1) (A) (ii)
2002 Massachusetts Institute of Technology Cambridge, MA Renewal for three years of Congressional Staff seminars (99 10-1) \$184,275 00	\$0	\$55,000	\$0	170 (b) (1) (A) (ii)
1999 Massachusetts Institute of Technology Cambridge, MA To study the scientific and technological developments driving change in the pharmaceutical industry (2001-6-11) \$184,275 00	\$0	\$127,928	\$132,289	170 (b) (1) (A) (ii)
2001 Massachusetts Institute of Technology Cambridge, MA To establish the MIT Center on Workplaces for working families (2001-6-3) \$1,500,000 00	\$0	\$874,491	\$874,000	170 (b) (1) (A) (ii)
2001 Massachusetts Institute of Technology Cambridge, MA To fund a study on the future of nuclear power in the United States (2001 12 1) \$450,000 00	\$0	\$0	\$150,000	170 (b) (1) (A) (ii)

2002
FORM 990-PF
Schedule G - Part 1, Line 25e & d Part XV Lines 3a & b
Grants Organization
Name and Address

General Program	Authorized During Year	Amount Paid 2002	Amount For Future Periods	Tax Status
Trustee Grants Massachusetts Institute of Technology Cambridge, MA	\$57,500	\$57,500	\$0	170 (b) (1) (A) (i)
Sloan Industry Center Fellowship for Nicholas Holweg, under the supervision of Professor John Paul MacDuffie at the MIT International Motor Vehicle Program (2002 3 10 IC)				
2002				
Massachusetts Institute of Technology Cambridge, MA	\$57,500	\$57,500	\$0	170 (b) (1) (A) (i)
Sloan Industry Center Fellowship for Michael C. ... or Cynthia Bamhart at the Global Airframe Industry Program at MIT (2002 5-13 IC)				
2002				
Massachusetts Institute of Technology Cambridge, MA	\$57,500	\$57,500	\$0	170 (b) (1) (A) (i)
Sloan Industry Center Fellowship for ... on the Pharmaceutical Industry (2002 5 16 IC)				
2002				
Massachusetts Institute of Technology Cambridge, MA	\$120,000	\$40,000	\$60,000	170 (b) (1) (A) (ii)
Professional Fee ... of Douglas Lauffenburger and Bruce Taber MIT Cambridge, MA (2002 5 31 CMB)				
2002				
Massachusetts Institute of Technology Cambridge, MA	\$152,400	\$152,400	\$0	170 (b) (1) (A) (ii)
Support to hold the 2002 Annual Conference of the Sloan Industry Centers (2002 10-4)				
2002				
Massachusetts Institute of Technology Cambridge, MA	\$1,885,000	\$0	\$1,885,000	170 (b) (1) (A) (ii)
To continue support for the Global Airframe Industry Center (2002 12 7)				
2001				
McGill University Montreal, Quebec	\$211,038	\$89,038	\$122,000	170 (b) (1) (A) (ii)
Support research on management practices regarding professionals on reduced-hour arrangements (2002 6-10)				
2002				
Michigan State University East Lansing, MI	\$147,143	\$79,143	\$68,000	170 (b) (1) (A) (ii)
Support research on management practices regarding professionals on reduced-hour arrangements (2002 4-11)				
2002				
University of Michigan Ann Arbor, MI	\$0	\$950,509	\$1,009,000	170 (b) (1) (A) (ii)
Support a renewal of the University of Michigan's Center on the Ethnography of Everyday Life (2001 12-10)				
2001				
University of Michigan Ann Arbor, MI	\$74,739	\$0	\$74,739	170 (b) (1) (A) (ii)
Partial support for new professional master's degree in Bioinformatics (2002 3 19 BCM/B) (Grant from Appropriation for \$1,200,000 approved at Board Meeting on 10/17/2000)				
2002				
University of Minnesota Minneapolis, MN	\$0	\$400,000	\$500,000	170 (b) (1) (A) (ii)
To renew funding for The Retail Food Industry Center (2001 3 7)				
2001				

2002
FORM 990-PF
Schedule G-Part I, Line 25a & d Part XV Line 3a & b
Grantee Organization
Name and Address

General Program Trustee Grants University of Minnesota Minneapolis MN Support for activities to disseminate outputs from Film Display Project (2002 5-611C) (Grant from Appropriation for \$675,000 approved at Board Meeting on 12/5/2000)	Authorized Disbursal Year	Amount Paid 2002	Approved For Future Payments	Total Status 170 (b) (1) (A) (v)
\$15,000.00	\$15,000	\$15,000	\$0	170 (b) (1) (A) (v)
2002 Nashville Independent Film Festival Nashville, TN To seed and develop Science & Technology screenings and treatments (2002 10-16)	\$161,000	\$81,000	\$40,000	170 (b) (1) (A) (v)
\$161,000.00				
2002 National Academy of Sciences Washington, DC To provide partial support for an assessment of "Privacy In The Information Age" with special reference to the Internet (2001 3 21)	\$0	\$150,000	\$25,000	170 (b) (1) (A) (v)
\$350,000.00				
2001 National Academy of Sciences Washington, DC Partial support for a methodology study in preparation for a new assessment of research doctoral programs (2001-6-10)	\$0	\$100,000	\$0	170 (b) (1) (A) (v)
\$150,000.00				
2001 National Academy of Sciences Washington, DC To support an 18 month program to prevent destructive applications of research in biotechnology (2001 10-11)	\$0	\$210,485	\$0	170 (b) (1) (A) (v)
\$420,970.00				
2001 National Bureau of Economic Research, Inc. Cambridge, MA To create a national research network on the economics of science and engineering labor markets (2002 5-4 SEEM)	\$1,475,000	\$400,000	\$1,075,000	170 (b) (1) (A) (v)
\$1,475,000.00				
2002 National Bureau of Economic Research, Inc. Cambridge, MA A cost benefit analysis of the foreign student visa program (2002 10-10)	\$196,200	\$20,000	\$176,200	170 (b) (1) (A) (v)
\$196,200.00				
2002 National Bureau of Economic Research, Inc. Cambridge, MA Support to develop understanding of productivity differences between the U.S. and Europe by combining cross-country industry analysis with in-depth field studies of firms (2002 10-7)	\$957,605	\$600,000	\$357,605	170 (b) (1) (A) (v)
\$957,605.00				
2002 National Civic League Denver, CO To fund the consideration of government performance measurement in the revision of the National Civic League's Model City Charter (2002 3 26 GAS)	\$25,000	\$25,000	\$0	170 (b) (1) (A) (v)
\$25,000.00				
2002 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 development in their states (2001 12 16)	\$0	\$100,000	\$0	170 (b) (1) (A) (v)
\$100,000.00				
2001 National Institute of Building Sciences Washington, DC (2002 2-29 BT) To fund workshop on the Office of Homeland Security Guidance Document "Guidance for protecting bldg. environments from airborne chemical, biological, or radiological attacks"	\$74,933	\$74,933	\$0	170 (b) (1) (A) (v)
\$74,933.00				
2002				

2007
FORM 990-PF
Schedule 6-Part I Line 25a & b Part XV Line 3a & b
Grantees Organization
Name and Address

General Program	Authorized Period Year	Amount Paid 2007	Amount For Future Periods	Tax Status
Treasury Grants	\$0	\$400,000	\$0	170 (b) (1) (A) (vi)
National Public Radio, Inc.				
Washington, DC				
To produce and broadcast two new science and technology shows (2001-10-16)				
\$400,000.00				
2001				
Neighborhood Capital Budget Group				
Chicago, IL				
To support the Campaign for Better Transit to do citizen-based performance assessment of public transportation in and around Chicago (2000-12-6)				
\$438,000.00		\$146,000	\$146,000	170 (b) (1) (A) (vi)
2000				
New England Aquarium Corporation				
Boston, MA				
To develop the outreach and education components of the Census of Marine Life (2001-5-45 CMLL) (Grant from Appropriation for \$400,000 approved at Board Meeting on 6/7/2000)				
\$25,000.00		\$25,000	\$0	509 (a) (2)
2001				
New England College of Podiatry				
Boston, MA				
Support for development of an Associates degree to be delivered nationally through ALN for workers to finance industry (2002-3-12)				
\$500,000.00	\$500,000	\$300,000	\$200,000	170 (b) (1) (A) (vi)
2002				
University of New Hampshire				
Durham, NH				
Implementation of the historical component of the Census of Marine Life (2002-12-2)				
\$897,000.00	\$897,000	\$0	\$897,000	170 (b) (1) (A) (vi)
2002				
New Jersey Institute of Technology				
Newark, NJ				
Support to Develop Tools and Methods for ALN Evaluation (2000-10-12)				
\$370,000.00	\$0	\$100,000	\$0	170 (b) (1) (A) (vi)
2000				
University of New Mexico Foundation				
Albuquerque, NM				
To increase the number of master's Ph.D.s graduated by the Departments of Chemical and Nuclear Engineering, Electrical Engineering, and Mechanical Engineering (97-12-9)				
\$198,000.00	\$18,000	\$48,000	\$30,000	170 (b) (1) (A) (vi)
1997				
The New York Academy of Medicine				
New York, NY				
To develop and disseminate syndromic surveillance software (2002-3-13)				
\$700,000.00	\$700,000	\$350,000	\$350,000	170 (b) (1) (A) (vi)
2002				
New York University				
New York, NY				
To launch the new Sloan Future Production Award for two years (99-6-18)				
\$258,750.00	\$0	\$139,375	\$0	170 (b) (1) (A) (vi)
1999				
New York University				
New York, NY				
To continue funding the Sloan Foundation Program in Theoretical Visual Neuroscience at NYU (2000-10-23)				
\$400,000.00	\$0	\$80,000	\$0	170 (b) (1) (A) (vi)
2000				
New York University				
New York, NY				
To develop and empirically test a model of human motivation that integrates economic and social theories (2001-3-3)				
\$0	\$0	\$125,176	\$0	170 (b) (1) (A) (vi)
2001				

2002
 FORM 990-PF
 Schedule B - Part I, Line 3a & d Part XV Line 3a & b
Grants Organization
Name and Address

Authorized Donor Year	Amount Paid 2002	Amount For Future Payment	Tax Status 170 (b) (1) (A) (ii)
General Program Trustee Grants New York University New York NY Support to launch the online version of New York City Fire Department's internal "University" FDNY U (2002 12 18) \$200,000 00	\$0	\$0	170 (b) (1) (A) (ii)
2002 North Carolina Agricultural and Technical State University Greensboro, NC To increase the number of minority graduates in physics who continue on for Ph.D.s. (97.1.20) \$75,000 00	\$2,767	\$0	170 (b) (1) (A) (ii)
1997 North Carolina State University Raleigh NC To establish professional master's degrees in financial mathematics and in microbial biotechnology (2001-12-6) \$150,000 00	\$90,000	\$66,000	170 (b) (1) (A) (ii)
2001 University of North Carolina at Chapel Hill Chapel Hill NC To study employees' attitudes and perceptions of changes in the workplace, and the programs provided by their employer and union to deal with those changes (2001-6-22) \$198,000 00	\$99,000	\$0	170 (b) (1) (A) (ii)
2001 North Pacific Marine Science Organization Sidney B.C. Canada V8L 4B2 To prepare a prototype Census of Marine Life for the North Pacific, using existing information and the framework of the known, unknown, and unknowable (2002 5 24 CML) \$45,000 00	\$45,000	\$0	Foreign Research
2002 Northeastern University Boston, MA Seed funding for a New Northeast Bioinformatics Consortium (2002 5-49 BCMB) (Grant from Appropriation for \$1,500,000 approved at Board Meeting on 4/4/2000) \$43,040 00	\$43,040	\$0	170 (b) (1) (A) (ii)
2002 Ohio State University Research Foundation Columbus OH Support for City Planning Online Learning Modules (2002 5 37 ALN) (Grant from Appropriation for \$850,000 approved at Board Meeting on 12/5/2000) \$5,000 00	\$5,000	\$0	170 (b) (1) (A) (ii)
2002 Oregon State University Corvallis OR To structure new professional master's degrees to applied physics, environmental sciences, applied biotechnology and quality systems analysis (2001 3 9) \$100,000 00	\$100,000	\$100,000	170 (b) (1) (A) (ii)
2001 Partnership for Observation of the Global Oceans Dartmouth, New Scotia, (2002 5-3 CML) For a meeting to assess what is known and unknown about biodiversity in the oceans around S. America to stimulate S. American participation in the Census of Marine Life \$420,000 00	\$40,000	\$0	Foreign Research
2002 Pennsylvania State University University Park, PA To create new professional master's degrees in the mathematical sciences, biotechnology and geographical information systems (2000-12 1) \$420,000 00	\$140,000	\$140,000	170 (b) (1) (A) (ii)
2000 Pennsylvania State University University Park PA To map the varied practices and policies at U.S. colleges & universities for enabling tenure track faculty to handle the joint responsibilities of work & family (1001 3 19) \$391,219 00	\$0	\$0	170 (b) (1) (A) (ii)

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FORM 990-PF
Schedule B-Part I Line 25a & Part XV Line 3a & b
Grantee Organization
Name and Address

Authorizing Document Year	Amount Paid 2002	Amount Paid	Assessed For Future Payment	Tax Status
Year	2002			(b) (1) (A) (i)
General Program Trustee Grants Pennsylvania State University University Park PA	\$0	\$400,000	\$0	170 (b) (1) (A) (i)
Support to introduce new support and services into Penn State World Campus (2001 10-10)	\$0	\$75,000	\$0	170 (b) (1) (A) (i)
2001 University of Pennsylvania Philadelphia, PA	\$0	\$75,000	\$0	170 (b) (1) (A) (i)
To enlarge and deepen the user community for the university simulator (2001 5 24 VU)	\$0	\$75,000	\$0	170 (b) (1) (A) (i)
2001 University of Pennsylvania Philadelphia, PA	\$75,000	\$75,000	\$0	170 (b) (1) (A) (i)
To continue to build and support the community of expert users of the university simulator within academia (2002 6-1)	\$0	\$75,000	\$0	170 (b) (1) (A) (i)
2002 University of Pennsylvania Philadelphia, PA	\$191,000	\$102,000	\$89,000	170 (b) (1) (A) (i)
Support to model the characteristics of real call center operations in the financial services industry (2000 10-9)	\$0	\$167,000	\$0	170 (b) (1) (A) (i)
2001 University of Pittsburgh Pittsburgh PA	\$244,803	\$144,803	\$100,000	170 (b) (1) (A) (i)
To create new professional master's degrees in mathematical sciences and in geographical information systems (2000-10-4)	\$0	\$167,000	\$0	170 (b) (1) (A) (i)
2000 University of Pittsburgh Pittsburgh PA	\$256,000	\$0	\$256,000	170 (b) (1) (A) (i)
Support for a comparative analysis of inter industry linkages based on the clustering activity associated with used mail mills (2002 10-8)	\$0	\$198,900	\$0	170 (b) (1) (A) (i)
2002 University of Pittsburgh Pittsburgh, PA	\$469,293	\$285,069	\$184,224	170 (b) (1) (A) (i)
To provide needed services to the industry studies community (2002 12-6)	\$0	\$50,000	\$0	170 (b) (1) (A) (i)
2000 Polytechnic University Brooklyn NY	\$0	\$198,900	\$0	170 (b) (1) (A) (i)
To explore the possibility of launching MicroTech lite projects in New York City (2000-12 12)	\$0	\$285,069	\$184,224	170 (b) (1) (A) (i)
2000 Polytechnic University Brooklyn NY	\$469,293	\$0	\$469,293	170 (b) (1) (A) (i)
To launch an Urban Security Initiative focused on the City of New York (2002 10-12)	\$0	\$50,000	\$0	170 (b) (1) (A) (i)
2002 Robert Hood Tallahassee FL	\$0	\$50,000	\$0	170 (b) (1) (A) (i)
To research and write a book to increase public understanding of the known, unknown, and unknowable (2001 3 10)	\$0	\$41,000	\$0	170 (b) (1) (A) (i)
2001 Richard Preston Hopewell NJ	\$41,000	\$41,000	\$0	170 (b) (1) (A) (i)
For research and writing of a book on the science of bioweapons (2002 5 34 5TB) (Grant from Appropriation for \$100,000 approved at Board Meeting 10/2/2001)	\$0	\$41,000	\$0	170 (b) (1) (A) (i)
2002				

2002
FORM 990-PF
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Grants Organization
Name and Address

2002	2002	2002	2002	2002
Authorized Disburse Year	Amount Paid 2002	Amount 2002	Authorized For Future Payments	Tax Status
2002	\$699,319	\$699,319	\$0	170 (b) (1) (A) (iv)
2002	\$0	\$0	\$200,000	509 (d) (2)
2002	\$0	\$130,456	\$243,389	170 (b) (1) (A) (ii)
2002	\$734,200	\$734,200	\$0	170 (b) (1) (A) (vi)
2002	\$100,000	\$30,000	\$0	170 (b) (1) (A) (iv)
2002	\$100,000	\$100,000	\$0	170 (b) (1) (A) (iv)
2002	\$0	\$200,000	\$200,000	170 (b) (1) (A) (iv)
2002	\$0	\$200,000	\$0	170 (b) (1) (A) (iv)
2002	\$100,000	\$100,000	\$0	170 (b) (1) (A) (iv)
2002	\$480,000	\$240,000	\$240,000	170 (b) (1) (A) (ii)

General Program
Trustee Grants
Public Broadcasting Service
Alexandria, VA
To produce a 2-hour PBS documentary about engineering efforts at Ground Zero (2002-3-14)
\$699,319 00
2002
Public Radio International
Minneapolis MN
Support for three more years of technology coverage on "The World" (2000-12-9)
\$600,000 00
2000
Purdue University
West Lafayette, IN
Support a Labor Management Research Partnership to expand the options for the time and timing of work in a continuous operation plant (2001-12-23)
\$373,845 00
2001
RAND Corporation
Santa Monica, CA
To define practical steps that citizens can take to prepare for and respond to catastrophic terrorist attacks and develop an implementation strategy (2002-10-2)
\$734,200 00
2002
Regional Plan Association
New York NY
To fund the participation of Rebuild Downtowns Out Town in the Civic Alliances to Rebuild Downtown New York (2002-5-7 AP 911)
\$10,000 00
2002
Regional Plan Association
New York NY
To fund services of The Civic Alliances to Rebuild Downtown New York (2002-5-8 AP 911) (Grant from Appropriation for \$2,500,000 approved at Board Meeting on 10/2/2001)
\$100,000 00
2002
Research Foundation of the City of New York
New York NY
To provide start up funding for CUNY Economic Development Corporation (2001-6-21)
\$400,000 00
2001
Research Foundation of State University of New York
Albany NY
Support to bring ALN at SUNY to a large scale level (99-6-22)
\$1,300,000 00
1999
Research Foundation of State University of New York
Albany NY
Support to hold the 2002 ALN Workshop (2002-6-4)
\$100,000 00
2002
The Research Foundation of State University of New York (At Buffalo)
Amherst, NY
To creation new professional master's degrees in molecular chemical biology, computational chemistry, and environmental geographical information systems (2001-10-4)
\$225,000 00
2001
University of Rhode Island
Kingston, RI
To enhance the education dimensions and public outreach of the Census of Marine Life (2002-10-3)
\$480,000 00
2002

2002
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Schedule 6-Part I Line 25a & d -Part XV Line 3a & b
Grantee Organization
Name and Address

Grantee Organization Name and Address	Authorized Period Year	Amount Due 2002	Amount For Future Payment	Initial Status
General Program Trustee Grants Richard Rhodes Half Moon Bay CA For research and writing of a book on the history of the nuclear era (2001 12-11) \$132,500 00 2001	\$0	\$70,000	\$62,500	
Rice University Houston, TX To create new professional master's degrees in nanoscale physics, catalysis, and energy and environment (2001 3-12) \$469,000 00 2001	\$0	\$105,000	\$100,000	170 (b) (1) (A) (ii)
Rochester Institute of Technology Rochester NY Support to establish a Pricing Industry Center (2001 10-4) \$500,000 00 2001	\$0	\$200,000	\$200,000	170 (b) (1) (A) (ii)
Universita di Roma La Sapienza Roma, Italy Support research on everyday lives of working families in Italy and Sweden (2002 6-12) \$245,270 00 2002	\$245,270	\$114,886	\$130,384	Foreign Educational Inst.
Rose-Hulman Institute of Technology Terre Haute, IN To fund a Sloan Pre Tenure Leave Fellowship for Dr. Terry Leste and to provide the Department of Mathematics with funds to address work family issues (2001 5 10 AP) \$14,743 00 2001	\$0	\$14,743	\$0	170 (b) (1) (A) (ii)
Rutgers University Newark, NJ To create disseminator and promote curricular material related to citizen based performance assessment of local services (2001 4-14) \$530,310 00 2001	\$0	\$178,000	\$175,000	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ To develop and administer the Ocean Biogeographic Information System for the Census of Marine Life (2001 12 12) \$618,000 00 2001	\$0	\$350,000	\$266,000	170 (b) (1) (A) (ii)
Oliver Sacks MD New York, NY For research and writing of a book on the neurology of aging (2002 5-48 5TB) (Grant from Appropriation for \$300,000 approved at Board Meeting on 10/2/2001) \$400,000 00 2002	\$44,500	\$44,500	\$0	*
The Salk Institute for Biological Studies San Diego, CA To continue funding the Center for Theoretical Neurobiology at the Salk Institute for Biological Studies (2000-10-28) \$400,000 00 2000	\$0	\$80,000	\$0	170 (b) (1) (A) (vi)
San Diego State University San Diego, CA To enhance the professional science master's degree in computational sciences, and to explore substantial engagement of science master's programs at the university (2001 12 15) \$105,000 00 2001	\$0	\$70,000	\$35,000	170 (b) (1) (A) (ii)
Sigma Xi The Scientific Research Society Research Triangle Park NC To create a distributed web-based survey mechanism and implement the first national survey of postdocs in the U.S. (2002 12 12) \$355,989 00 2002	\$355,989	\$0	\$355,989	508 (d) (2)

2002
FORM 990-PF
Schedule G-Part I Line 25, & d Part XV Line 3a & b
Grantee Organization
Name and Address

Grantee Organization Name and Address	Amount Paid 2002	Amount Paid 2003	Approved For Future Payment	Tax Status
General Program Truman Grants Staten College Saratoga Springs, NY Support for online degree completion in three areas (2001-6-17) \$460,000.00	\$0	\$150,000	\$110,000	170 (b) (1) (A) (e)
2001 Social Science Research Council New York, NY To renew support for the study of corporations by sociologists and other social scientists (2001 10-5) \$340,843.00	\$0	\$170,843	\$0	170 (b) (1) (A) (e)
2001 University of South Florida Tampa, FL Partial support for new professional master's degree in Bioinformatics (2002 5-19 BCMAB) \$76,550.00	\$76,550	\$76,550	\$0	170 (b) (1) (A) (e)
2002 University of Southampton Southampton, United Kingdom To design and pursue the survey of life in veal and septe communities on the ocean floor for the Census of Marine Life (2002 3-6) \$375,000.00	\$375,000	\$150,000	\$225,000	Foreign Educational Inst.
2002 University of Southern Maine Portland, Maine To implement the census of Marine Life in the Gulf of Maine (2002 12 3) \$1,645,000.00	\$1,645,000	\$0	\$1,645,000	170 (b) (1) (A) (e)
2002 Stanford University Stanford, CA To plan and obtain the commitments for the Census of Marine Life Field program addressing the distribution and abundance of large animals in the North Pacific Ocean (2001 4-2) \$395,000.00	\$0	\$195,000	\$0	170 (b) (1) (A) (e)
2001 Stanford University Stanford, CA Support to develop "Courses" short course modules for on-line learners (2001-4-6) \$400,000.00	\$0	\$150,000	\$550,000	170 (b) (1) (A) (e)
2001 Stanford University Stanford, CA Partial support for new online Professional Master's Degree in Bioinformatics (2002 5 27 CMB) \$170,154.00	\$120,154	\$120,154	\$0	170 (b) (1) (A) (e)
2002 Stevens Institute of Technology Hoboken, NJ Support for Project to Enlighten Media about ALN (2001 5-48 ALNY) \$25,000.00	\$35,000	\$35,000	\$0	170 (b) (1) (A) (e)
2001 Stevens Institute of Technology Hoboken, NJ Support for InNOVAT ALN Meeting for NYC Small Institutions (2002 5 25 ALNY) \$35,000.00	\$36,120	\$26,120	\$0	170 (b) (1) (A) (e)
2002 Stevens Institute of Technology Hoboken, NJ Support to build consortium ONLINE Laboratories Feasibility Project (2002 3-44 ALN) (Grant from Appropriation for \$850,000 approved at Board Meeting on 12/5/2000) \$26,120.00	\$26,120	\$26,120	\$0	170 (b) (1) (A) (e)

2002
FORM 990-PF
Schedule E - Part I Line 25e & d - Part XV Line 3a & b
Grantee Organization
Name and Address

Authorized Disburse- ment Year	Amount Paid 2002	Approved For Future Payments	Total Sifters 170 (b) (1) (A) (ii)
General Program Trustee Grants Sloan Institute of Technology Hoboken, NJ Support to continue NYC ALN activities (2002) \$ 68 ALN) \$45,000 00 2002	\$45,000	\$0	\$45,000
The Sundance Institute Salt Lake City UT To create a program of Science & Technology film prizes, film panels and film fellowships at Sundance (2002 10-15) \$480,000 00 2002	\$160,000	\$320,000	170 (b) (1) (A) (vi)
Sustainable Seattle Seattle, WA To help Sustainable Seattle launch citizens based performance assessment of Seattle government agencies (2002-3-60 GAS) \$54,610 00 2002	\$54,610	\$0	170 (b) (1) (A) (vi)
Temple University Philadelphia, PA To create three professional master's degree programs based in the chemical sciences (2002 12 5) \$225,000 00 2002	\$0	\$225,000	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX To renew funding for the Center for Construction Industry Studies (2000-4 8) \$1,576,000 00 2000	\$476,000	\$0	170 (b) (1) (A) (ii)
Tentacle/Clothing Technology Corporation (TC)3 Cary NC To fund Phase II of a program to introduce short-cycle manufacturing to the New York City garment industry (2000-10-6) \$483,015 00 2000	\$33,015	\$0	501 (c) (6)
Tribeca Film Institute Inc. New York NY To organize a science and technology film series at the Tribeca Film Festival and to establish a Screenwriting Lab (2002 3-10) \$287,700 00 2002	\$287,700	\$0	170 (b) (1) (A) (vi)
Twins Cities Public Television, Inc. St. Paul, MN To enhance the scientific content of a 3 part PBS film on Ben Franklin (2001 3 17) \$109,096 00 2001	\$109,096	\$0	170 (b) (1) (A) (vi)
The Urban Institute Washington, DC To develop a comprehensive system of data on the Science, Engineering and Technology workforce in the United States (2002 3 7) \$287,834 00 2002	\$112,834	\$175,000	509 (a) (2)
The Urban Institute Washington, DC Support for research programs on firms workers, and workforce quality jointly with five Sloan Industry Centers, using the Census Bureau's new LEHD Database (2002 10-11) \$1,400,000 00 2002	\$700,000	\$700,000	509 (a) (2)
Urban Resource Systems Inc. San Francisco, CA To support citizen-based performance assessment of neighborhood parks in San Francisco (2002 3 8) \$462,062 00 2002	\$250,062	\$212,000	170 (b) (1) (A) (vi)

2007
FORM 990-PF
Schedule G - Part I, Line 25a, d & Part XV, Line 3a & b
Grantee Organization
Name and Address

Grantee Organization Name and Address	Authorized Budget Year	Amount Paid 2007	Approved For Future Payment	Total Status 170 (b) (1) (A) (i)
General Program Trustee Grant University of Utah Salt Lake City UT To create new professional master's degrees in environmental science, science instrumentation, and computational science (2001-3 11) \$400,200 00	\$0	\$112,375	\$106,000	170 (b) (1) (A) (i)
2001 Vancouver Aquarium Marine Science Centre Vancouver BC Canada, To demonstrate the feasibility of new approaches to understand the distribution and behavior of salmon in the open ocean and to prepare the salmon component of the CML (2001-3 15) \$195,000 00	\$0	\$200,000	\$0	509 (a) (2)
2001 Virginia Commonwealth University Richmond, VA To fund a Sloan Pre-Tenure Leave Fellowship for Dr. Jason Merrick and to provide the Dept. of Statistics & Opns. Research with funds to address work-family issues (2002-3 1 PTF) \$7,400 00	\$7,400	\$7,400	\$0	170 (b) (1) (A) (i)
2002 Virginia Commonwealth University Richmond, VA To fund a Sloan Pre-Tenure Leave Fellowship for Dr. Jill Gordon and to provide the Department of Criminal Justice with funds to address work-family issues (2002-5 PTF) \$10,937 00	\$10,937	\$10,937	\$0	170 (b) (1) (A) (i)
2002 Virginia Commonwealth University Richmond, VA Partial support for new professional master's degree in Biomimetics (2002-5-M BCM(B) (Grant from Appropriation for \$1,500,000 approved at Board Meeting on April 4, 2000) \$74,671 00	\$74,671	\$74,671	\$0	170 (b) (1) (A) (i)
2007 Virginia Institute of Marine Science at the College of William and Mary Gloucester Point, VA To plan and obtain the commitments for the CML field program addressing the diversity, distribution, and abundance of marine life in the Northern Mid-Atlantic Ocean (2001-10-7) \$329,000 00	\$0	\$130,000	\$29,000	170 (b) (1) (A) (i)
2001 Virginia Polytechnic Institute and State University Blacksburg, VA To support research evaluating the impact of stereotype threat on the academic performance of women engineering students (2000-12-5) \$89,421 00	\$0	\$21,249	\$0	170 (b) (1) (A) (i)
2000 University of Virginia Charlottesville, VA To support research on the use of natural insect and nematode to control invasive species and the use of insecticides to control invasive species (2001-6-8) \$197,336 00	\$0	\$68,000	\$0	170 (b) (1) (A) (i)
2001 University of Virginia Charlottesville, VA Travel funds to present research on faculty leave policies and stopping the tenure clock (2002-5-64 DLC) \$3,744 00	\$3,744	\$3,744	\$0	170 (b) (1) (A) (i)
2002 University of Washington Seattle WA Support to create and offer an ALN M.S. degree in Heavy Construction Engineering (2001-6-7) \$165,000 00	\$0	\$50,000	\$30,000	170 (b) (1) (A) (i)
2001 Wayne State University Detroit, MI To support post-9/11 activities of the Trucking Industry Program related to trucking security (2002-5 12 IC) \$45,000 00	\$45,000	\$45,000	\$0	170 (b) (1) (A) (i)

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General Program Trustee Grants West Harlem Environmental Action, Inc. New York NY To fund planning of a project for assessment of New York City's performance on environmental health measures (2002 5 22 GAS)	2002	2001	2000	1999	1998	1997	1996	1995	1994	1993	1992	1991	1990	1989	1988	1987	1986	1985	1984	1983	1982	1981	1980	1979	1978	1977	1976	1975	1974	1973	1972	1971	1970	1969	1968	1967	1966	1965	1964	1963	1962	1961	1960	1959	1958	1957	1956	1955	1954	1953	1952	1951	1950	1949	1948	1947	1946	1945	1944	1943	1942	1941	1940	1939	1938	1937	1936	1935	1934	1933	1932	1931	1930	1929	1928	1927	1926	1925	1924	1923	1922	1921	1920	1919	1918	1917	1916	1915	1914	1913	1912	1911	1910	1909	1908	1907	1906	1905	1904	1903	1902	1901	1900	1899	1898	1897	1896	1895	1894	1893	1892	1891	1890	1889	1888	1887	1886	1885	1884	1883	1882	1881	1880	1879	1878	1877	1876	1875	1874	1873	1872	1871	1870	1869	1868	1867	1866	1865	1864	1863	1862	1861	1860	1859	1858	1857	1856	1855	1854	1853	1852	1851	1850	1849	1848	1847	1846	1845	1844	1843	1842	1841	1840	1839	1838	1837	1836	1835	1834	1833	1832	1831	1830	1829	1828	1827	1826	1825	1824	1823	1822	1821	1820	1819	1818	1817	1816	1815	1814	1813	1812	1811	1810	1809	1808	1807	1806	1805	1804	1803	1802	1801	1800	1799	1798	1797	1796	1795	1794	1793	1792	1791	1790	1789	1788	1787	1786	1785	1784	1783	1782	1781	1780	1779	1778	1777	1776	1775	1774	1773	1772	1771	1770	1769	1768	1767	1766	1765	1764	1763	1762	1761	1760	1759	1758	1757	1756	1755	1754	1753	1752	1751	1750	1749	1748	1747	1746	1745	1744	1743	1742	1741	1740	1739	1738	1737	1736	1735	1734	1733	1732	1731	1730	1729	1728	1727	1726	1725	1724	1723	1722	1721	1720	1719	1718	1717	1716	1715	1714	1713	1712	1711	1710	1709	1708	1707	1706	1705	1704	1703	1702	1701	1700	1699	1698	1697	1696	1695	1694	1693	1692	1691	1690	1689	1688	1687	1686	1685	1684	1683	1682	1681	1680	1679	1678	1677	1676	1675	1674	1673	1672	1671	1670	1669	1668	1667	1666	1665	1664	1663	1662	1661	1660	1659	1658	1657	1656	1655	1654	1653	1652	1651	1650	1649	1648	1647	1646	1645	1644	1643	1642	1641	1640	1639	1638	1637	1636	1635	1634	1633	1632	1631	1630	1629	1628	1627	1626	1625	1624	1623	1622	1621	1620	1619	1618	1617	1616	1615	1614	1613	1612	1611	1610	1609	1608	1607	1606	1605	1604	1603	1602	1601	1600	1599	1598	1597	1596	1595	1594	1593	1592	1591	1590	1589	1588	1587	1586	1585	1584	1583	1582	1581	1580	1579	1578	1577	1576	1575	1574	1573	1572	1571	1570	1569	1568	1567	1566	1565	1564	1563	1562	1561	1560	1559	1558	1557	1556	1555	1554	1553	1552	1551	1550	1549	1548	1547	1546	1545	1544	1543	1542	1541	1540	1539	1538	1537	1536	1535	1534	1533	1532	1531	1530	1529	1528	1527	1526	1525	1524	1523	1522	1521	1520	1519	1518	1517	1516	1515	1514	1513	1512	1511	1510	1509	1508	1507	1506	1505	1504	1503	1502	1501	1500	1499	1498	1497	1496	1495	1494	1493	1492	1491	1490	1489	1488	1487	1486	1485	1484	1483	1482	1481	1480	1479	1478	1477	1476	1475	1474	1473	1472	1471	1470	1469	1468	1467	1466	1465	1464	1463	1462	1461	1460	1459	1458	1457	1456	1455	1454	1453	1452	1451	1450	1449	1448	1447	1446	1445	1444	1443	1442	1441	1440	1439	1438	1437	1436	1435	1434	1433	1432	1431	1430	1429	1428	1427	1426	1425	1424	1423	1422	1421	1420	1419	1418	1417	1416	1415	1414	1413	1412	1411	1410	1409	1408	1407	1406	1405	1404	1403	1402	1401	1400	1399	1398	1397	1396	1395	1394	1393	1392	1391	1390	1389	1388	1387	1386	1385	1384	1383	1382	1381	1380	1379	1378	1377	1376	1375	1374	1373	1372	1371	1370	1369	1368	1367	1366	1365	1364	1363	1362	1361	1360	1359	1358	1357	1356	1355	1354	1353	1352	1351	1350	1349	1348	1347	1346	1345	1344	1343	1342	1341	1340	1339	1338	1337	1336	1335	1334	1333	1332	1331	1330	1329	1328	1327	1326	1325	1324	1323	1322	1321	1320	1319	1318	1317	1316	1315	1314	1313	1312	1311	1310	1309	1308	1307	1306	1305	1304	1303	1302	1301	1300	1299	1298	1297	1296	1295	1294	1293	1292	1291	1290	1289	1288	1287	1286	1285	1284	1283	1282	1281	1280	1279	1278	1277	1276	1275	1274	1273	1272	1271	1270	1269	1268	1267	1266	1265	1264	1263	1262	1261	1260	1259	1258	1257	1256	1255	1254	1253	1252	1251	1250	1249	1248	1247	1246	1245	1244	1243	1242	1241	1240	1239	1238	1237	1236	1235	1234	1233	1232	1231	1230	1229	1228	1227	1226	1225	1224	1223	1222	1221	1220	1219	1218	1217	1216	1215	1214	1213	1212	1211	1210	1209	1208	1207	1206	1205	1204	1203	1202	1201	1200	1199	1198	1197	1196	1195	1194	1193	1192	1191	1190	1189	1188	1187	1186	1185	1184	1183	1182	1181	1180	1179	1178	1177	1176	1175	1174	1173	1172	1171	1170	1169	1168	1167	1166	1165	1164	1163	1162	1161	1160	1159	1158	1157	1156	1155	1154	1153	1152	1151	1150	1149	1148	1147	1146	1145	1144	1143	1142	1141	1140	1139	1138	1137	1136	1135	1134	1133	1132	1131	1130	1129	1128	1127	1126	1125	1124	1123	1122	1121	1120	1119	1118	1117	1116	1115	1114	1113	1112	1111	1110	1109	1108	1107	1106	1105	1104	1103	1102	1101	1100	1099	1098	1097	1096	1095	1094	1093	1092	1091	1090	1089	1088	1087	1086	1085	1084	1083	1082	1081	1080	1079	1078	1077	1076	1075	1074	1073	1072	1071	1070	1069	1068	1067	1066	1065	1064	1063	1062	1061	1060	1059	1058	1057	1056	1055	1054	1053	1052	1051	1050	1049	1048	1047	1046	1045	1044	1043	1042	1041	1040	1039	1038	1037	1036	1035	1034	1033	1032	1031	1030	1029	1028	1027	1026	1025	1024	1023	1022	1021	1020	1019	1018	1017	1016	1015	1014	1013	1012	1011	1010	1009	1008	1007	1006	1005	1004	1003	1002	1001	1000	999	998	997	996	995	994	993	992	991	990	989	988	987	986	985	984	983	982	981	980	979	978	977	976	975	974	973	972	971	970	969	968	967	966	965	964	963	962	961	960	959	958	957	956	955	954	953	952	951	950	949	948	947	946	945	944	943	942	941	940	939	938	937	936	935	934	933	932	931	930	929	928	927	926	925	924	923	922	921	920	919	918	917	916	915	914	913	912	911	910	909	908	907	906	905	904	903	902	901	900	899	898	897	896	895	894	893	892	891	890	889	888	887	886	885	884	883	882	881	880	879	878	877	876	875	874	873	872	871	870	869	868	867	866	865	864	863	862	861	860	859	858	857	856	855	854	853	852	851	850	849	848	847	846	845	844	843	842	841	840	839	838	837	836	835	834	833	832	831	830	829	828	827	826	825	824	823	822	821	820	819	818	817	816	815	814	813	812	811	810	809	808	807	806	805	804	803	802	801	800	799	798	797	796	795	794	793	792	791	790	789	788	787	786	785	784	783	782	781	780	779	778	777	776	775	774	773	772	771	770	769	768	767
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<u>General Program Officers Grants</u>	<u>Authorized During Year</u>	<u>Amount Paid 2002</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
American Association for the Advancement of Science Washington, DC <i>Support for planning for a new National Postdoctoral Association (B2002-60)</i> \$10,860 00 2002	\$10,860	\$10,860	\$0	509 (a) (2)
American Geological Institute Alexandria, VA <i>To document and foster professional master's degrees in geosciences (B2002-37)</i> \$44,500 00 2002	\$44,500	\$44,500	\$0	509 (a) (2)
American Physical Society College Park, MD <i>Partial support for conference "Opportunities in Biology for Physicists " (B2002-25)</i> \$25,000 00 2002	\$25,000	\$25,000	\$0	509 (a) (2)
University of Arkansas Fayetteville, AR <i>To explore the known, unknown and unknowable about the diets of early humans, and how much knowledge bears on modern notions of "natural" diets (B2002-46)</i> \$39,297 00 2002	\$39,297	\$39,297	\$0	170 (b) (1) (A) (ii)
Association for Computing Machinery New York, NY <i>Support for planning a project to update high school teachers on JAVA (B2002-74)</i> \$25,000 00 2002	\$25,000	\$25,000	\$0	509 (a) (2)
Association of American Medical Colleges Washington, DC <i>Dissemination for Completed Papers on Gene Patents (B2002-26)</i> \$7,000 00 2002	\$7,000	\$7,000	\$0	509 (a) (2)
Babson College Wellesley, Babson Park, MA <i>Support to quantify ALN status and ALN opportunities (B2002-65)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)

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General Program Officers Grants	Authorized During Year	Amount Paid 2002	Approved For Future Payment	Tax Status
Boston College Chestnut Hill, MA <i>Support a series of international briefs on labor market incentives for older workers in industrial nations (B2002-34)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)
Brandeis University Waltham, MA <i>Support a study of travel demands of working families (B2002-22)</i> \$44,918 00 2002	\$44,918	\$44,918	\$0	170 (b) (1) (A) (ii)
California State University, Fresno San Francisco, CA <i>Support for summer faculty workshop, online teaching (B2002-36)</i> \$30,000 00 2002	\$30,000	\$30,000	\$0	170 (b) (1) (A) (ii)
University of California, Berkeley Berkeley, CA <i>To develop a Globalization Network project on the creation and capture of value in global industries (B2002-15)</i> \$30,000 00 2002	\$30,000	\$30,000	\$0	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>To write and publish two law review articles incorporating insights from behavioral science and economics into the legal study of corporations (B2002-24)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>To complete the preparation of a book about great women physicists in the 20th Century (B2002-53)</i> \$14,000 00 2002	\$14,000	\$14,000	\$0	170 (b) (1) (A) (ii)
Cambridge University Press Port Chester, NY <i>To promote Contribution of Twentieth Century Women in Physics (B2002-70)</i> \$15,000 00 2002	\$15,000	\$15,000	\$0	509 (a) (2)

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General Program Officers Grants	Authorized During Year	Amount Paid 2002	Approved For Future Payment	Tax Status
Carnegie Mellon University Pittsburgh, PA <i>To continue studying the experience of undergraduate women in computer science at Carnegie Mellon University (B2002-3)</i> \$40,900 00	\$40,900	\$40,900	\$0	170 (b) (1) (A) (ii)
Catticus Corporation Berkeley, CA <i>Research and planning for a two-hour PBS show on the search for an AIDS vaccine (B2002-69)</i> \$45,000 00	\$45,000	\$45,000	\$0	170 (b) (1) (A) (vi)
Chemical and Biological Arms Control Institute Washington, DC <i>To fund activities to promote international cooperation in the fight against bioterrorism (B2002-13)</i> \$30,000 00	\$30,000	\$30,000	\$0	170 (b) (1) (A) (vi)
City Limits Community Information Service, Inc New York, NY <i>To fund a study by the Center for an Urban Future of New York City's Telecommunications (B2002-47)</i> \$45,000 00	\$45,000	\$45,000	\$0	170 (b) (1) (A) (vi)
Claremont Graduate University Claremont, CA <i>Support research on Psychological Capital as critical to quality of life (B2002-33)</i> \$42,000 00	\$42,000	\$42,000	\$0	170 (b) (1) (A) (ii)
Cold Spring Harbor Laboratory Cold Spring Harbor, NY <i>To provide partial support for Neural Information and coding 2002 Workshop (B2002-8)</i> \$12,650 00	\$12,650	\$12,650	\$0	170 (b) (1) (A) (vi)
Cold Spring Harbor Laboratory Cold Spring Harbor, NY <i>Support jubilee celebration of DNA discovery (B2002-30)</i> \$25,000 00	\$25,000	\$25,000	\$0	170 (b) (1) (A) (vi)

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General Program Officers Grants	Authorized During Year	Amount Paid 2002	Approved For Future Payment	Tax Status
University of Colorado Foundation, Inc Boulder, CO <i>To provide partial support for a workshop on "Science Technology and Security Knowledge for a Post-9/11 World" (B2002-59)</i> \$10,000 00	\$10,000	\$10,000	\$0	170 (b) (1) (A) (vi)
Columbia University New York, NY <i>To provide partial support for a study on the uneven development of technology across different fields of medicine (B2002-14)</i> \$35,000 00	\$35,000	\$35,000	\$0	170 (b) (1) (A) (vi)
Conference Board, Inc. New York, NY <i>To provide information about professional master's degrees in sciences to employers (B2002-43)</i> \$45,000 00	\$45,000	\$45,000	\$0	509 (a) (2)
Council on Foundations, Inc Washington, DC <i>General Support (Membership Dues) (B2002-6)</i> \$45,000 00	\$45,000	\$45,000	\$0	170 (b) (1) (A) (vi)
Council on Competitiveness Washington, DC <i>Support for one breakfast briefing on online learning for members of the House of Representatives (B2002-63)</i> \$10,000 00	\$10,000	\$10,000	\$0	170 (b) (1) (A) (vi)
Eastern Sociological Society, Inc. Wayne, NJ <i>Support a Conference on work-family issues (B2002-51)</i> \$27,500 00	\$27,500	\$27,500	\$0	170 (b) (1) (A) (ii)
Fund for The City of New York New York, NY <i>To support the Preparedness Project public information campaign (B2002-54)</i> \$45,000 00	\$45,000	\$45,000	\$0	170 (b) (1) (A) (vi)

2002
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 2002	Approved For Future Payment	Tax Status
George Mason University Foundation, Inc. Fairfax, VA <i>To establish and archive a website on the history of the on-line services industry B2002-38)</i> \$43,750 00 2002	\$43,750	\$43,750	\$0	170 (b) (1) (A) (vi)
The George Meany Center for Labor Studies Inc. Silver Spring, MD <i>Support to put together a plan for new ALN degree program (B2002-58)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)
Georgetown University Washington, DC <i>A analysis of the structural and legal obstacles to providing a better alignment between the workplace and the workforce (B2002-35)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)
Georgia Tech Research Corporation Atlanta, GA <i>To fund a pilot project intended to improve undergraduate retention by enhancing communication between students and international teaching assistants (B2002-4)</i> \$34,625 00 2002	\$34,625	\$34,625	\$0	509 (a) (3)
Gordon Research Conferences West Kingston, RI <i>To provide partial support for Sensory Coding and the Natural Environment Probabilistic Models of Perception (B2002-12)</i> \$2,010 00 2002	\$2,010	\$2,010	\$0	509 (a) (2)
Harvard University Cambridge, MA <i>Support to create and launch 4 ALN courses in Public Health (B2002-61)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>To support a pilot study to evaluate physical methods To prevent dissemination of airborne infections B2002-62)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)

General Program Officers Grants	Authorized Durling Year	Amount Paid 2002	Approved For Future Payment	Tax Status
Independent Sector Washington, DC	\$12,500	\$12,500	\$0	170 (b) (1) (A) (vi)
<i>General Support (Membership Dues) (B2002-5)</i>				
\$12,500 00				
2002				
Iowa Public Television Foundation Johnson, IA	\$45,000	\$45 000	\$0	170 (b) (1) (A) (vi)
<i>Support for a Careers Web-Site (B2002-21)</i>				
\$45,000 00				
2002				
Lake Tahoe Center Los Angeles, CA	\$15,000	\$15,000	\$0	170 (b) (1) (A) (iv)
<i>Costs of attendance of directors of Sloan supported Professional Master's Degrees in Bioinformatics at Symposium (B2002-10)</i>				
\$15,000 00				
2002				
League for Innovation in the Community College Phoenix, AZ	\$30,000	\$30,000	\$0	170 (b) (1) (A) (vi)
<i>Support for planning towards a full Community College ALN Course Marketplace Project (B2002-67)</i>				
\$30,000 00				
2002				
Long Island University Brookville, NY	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)
<i>To develop a national picture of pmd'S in sciences and foster discussion about the degrees among higher education experts (B2002-44)</i>				
\$45 000 00				
2002				
Marine Biological Laboratory Woods Hole, MA	\$45,000	\$45,000	\$0	170 (b) (1) (A) (vi)
<i>To assist admitted students in attending new short-course "Advances in Genome Technology and Bioinformatics (B2002-56)</i>				
\$45,000 00				
2002				
University of Maryland Foundation, Inc. Adelphi, MD	\$10,000	\$10,000	\$0	170 (b) (1) (A) (iv)
<i>Partial support for The Langenberg Lecture & Award (B2002 23)</i>				
\$10,000 00				
2002				

2002
FORM 990-PF
Schedule 6- Part I, Line 25a & d -Part XV Line Ja & b

Grantee Organization
Name and Address

General Program Officers Grants	Authorized During Year	Amount Paid 2002	Approved For Future Payment	Tax Status
University of Maryland Foundation, Inc Adelphi, MD <i>To conduct a study of the biotechnology cluster in Maryland (B2002-42)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (iv)
University of Maryland University College College Park, MD <i>Support for an anti-cheating online resource (VAIL) (B2002-11)</i> \$30,000 00 2002	\$30,000	\$30,000	\$0	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD <i>To fund preliminary work on a project to examine the critical transition for graduate students from course-taker to independent scholar (B2002-45)</i> \$44,977 00 2002	\$44,977	\$44,977	\$0	170 (b) (1) (A) (ii)
Mathematical Sciences Research Institute Berkeley, CA <i>For taping of a discussion about math & humor with actor Steve Martin (B2002-73)</i> \$16,800 00 2002	\$16,800	\$16,800	\$0	170 (b) (1) (A) (vi)
MGH Institute of Health Professions Boston, MA <i>Support for partial ALN Certificate for Radiologic Technicians (B2002-75)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)
Friends of the Museum of Money and Financial Institutions New Haven, CT <i>To fund the enhancement of the Museum's website and to promote the launching of the museum in lower Manhattan (B2002-29)</i> \$38,500 00 2002	\$38,500	\$38,500	\$0	170 (b) (1) (A) (vi)
National Bureau of Economic Research, Inc Cambridge, MA <i>To support the planning phase for a set of industry studies of international differences in the business practices and productivity of multinational firms (B2002-32)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (vi)

2002
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 Durling Year	Amount Paid 2002	Approved For Future Payment	Tax Status
National Strategy Forum, Inc. Chicago, IL <i>To conduct a workshop entitled "Regional Planning for Mass Casualty Care" (B2002-52)</i> \$42,350 00 2002	\$42,350	\$42,350	\$0	170 (b) (1) (A) (vi)
New York Biotechnology Association, Inc. New York, NY <i>Planning grant to develop concepts for the Civilian Medical Reserve Corps (B2002-1)</i> \$20,000 00 2001	\$20,000	\$20,000	\$0	501 (c) (6)
New York Is Book Country New York, NY <i>To showcase "A Beautiful Mind" as an example of turning Science & Technology books into films (B2002-57)</i> \$6,000 00 2002	\$6,000	\$6,000	\$0	170 (b) (1) (A) (vi)
New York Regional Association of Grantmakers New York NY <i>General Support (Membership Dues) (B2002-7)</i> \$12,500 00 2002	\$12,500	\$12,500	\$0	170 (b) (1) (A) (vi)
Pennsylvania State University University Park, PA <i>Support research on employee access to flexibility in work hours, work schedules and work location (B2002-48)</i> \$22,800 00 2002	\$22,800	\$22,800	\$0	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>To provide partial support for a conference that furthers the theory of team production (B2002-71)</i> \$25,000 00 2002	\$25,000	\$25,000	\$0	170 (b) (1) (A) (ii)
Persephone Productions, Inc Arlington, VA <i>Support (1) show of "To The Contrary" highlighting the mismatch between career paths and workers (B2002-27)</i> University of Pittsburgh Pittsburgh, PA <i>To develop a conceptual framework and empirical methodology for a Human Resources Network project on social capital (B2002-19)</i> \$24,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (vi)
	\$24,000	\$24,000	\$0	170 (b) (1) (A) (ii)

2002
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 Ducting Year	Amount Paid 2002	Approved For Future Payment	Tax Status
University of Pittsburgh Pittsburgh, PA <i>To create a network and launch a thematic project on social capital in the workplace (B2002-72)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)
Purdue University West Lafayette, IN <i>To provide funding for the publication of "Mastering the Ph D Process Tips for Surviving and Excelling in a Doctoral Program (B2002-18)</i> \$6,540 00 2002	\$6,540	\$6,540	\$0	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ <i>To fund an international conference on computational and mathematical epidemiology (B2002-9)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ <i>To develop a conceptual framework and empirical methodology for a Human Resources Network project on social capital (B2002-20)</i> \$21,000 00 2002	\$21,000	\$21,000	\$0	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ <i>Assess the effects of rigid head count systems on part-time opportunities (B2002-49)</i> \$43,103 00 2002	\$43,103	\$43,103	\$0	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ <i>Support for project to improve success in low-income population online learning (B2002-64)</i> \$45,000 00 2002	\$45,000	\$45,000	\$0	170 (b) (1) (A) (ii)
The Salk Institute for Biological Studies San Diego, CA <i>To support a workshop "From Microscopic to Macroscopic Brain Dynamics " (B2002-17)</i> \$19,000 00 2002	\$19,000	\$19,000	\$0	170 (b) (1) (A) (vi)

2002
FORM 990-PF
Schedule 6-Part I, Line 25a & d -Part XV Line 3a & b
Grantee Organization
Name and Address

General Program Officers Grants	<u>Authorized During Year</u>	<u>Amount Paid 2002</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
Sigma Xi, The Scientific Research Society Research Triangle Park, NC <i>To provide partial funding for Sigma Xi's 2002 Forum, Changing the Face of Science and Engineering (B2002-55)</i> \$30,000 00 2002	\$30,000	\$30,000	\$0	509 (a) (2)
Society for Industrial and Applied Mathematics Philadelphia, PA <i>To document and foster professional master's degrees in industrial and applied mathematics (B2002-40)</i> \$39,000 00 2002	\$39,000	\$39,000	\$0	170 (b) (1) (A) (vi)
Society for Industrial Microbiology Fairfax, VA <i>To document and foster professional master's degrees in microbiology (B2002-41)</i> \$15,000 00 2002	\$15,000	\$15,000	\$0	509 (a) (2)
Stanford University Stanford, CA <i>Meeting on algorithms and software for Genome-Scale sequencing (B2002-2)</i> \$13,000 00 2001	\$13,000	\$13,000	\$0	170 (b) (1) (A) (ii)
Stetson University St. Petersburg, FL <i>To produce a law review article analyzing the role of the corporation in helping employees deal with changes in work and family life (B2002-31)</i> \$33,000 00 2002	\$33,000	\$33,000	\$0	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX <i>Support an economic study of "The Time Crunch " (B2002-28)</i> \$38,804 00 2002	\$38,804	\$38,804	\$0	170 (b) (1) (A) (ii)
University of New Mexico Albuquerque, NM <i>To fund a study of Native Americans in information technology (B2002-68)</i> \$40,000 00 2002	\$40,000	\$40,000	\$0	170 (b) (1) (A) (ii)

Grantee Organization
Name and Address

<u>General Program</u> <u>Officers Grants</u>	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2002</u>	<u>Approved</u> <u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
University of Northern Iowa Cedar Falls, IA <i>Work-family issues among non-professionals (B2002-50)</i> \$44,000 00 2002	\$44,000	\$44,000	\$0	170 (b) (1) (A) (ii)
The Urban Institute Washington, DC <i>Conference of Sloan Industry Center Directors, State Labor Market Information Directors & Census Bureau Researchers (B2002-16)</i> \$30,000 00 2002	\$30,000	\$30,000	\$0	509 (a) (2)
Villanova University Villanova, PA <i>Support for assessment of cable as a medium for education delivery (B2002-66)</i> \$42,000 00 2002	\$42,000	\$42,000	\$0	170 (b) (1) (A) (ii)
University of Virginia Charlottesville, VA <i>Support a study or Learning and relearning by engineers (B2002-76)</i> \$44,000 00 2002	\$44,000	\$44,000	\$0	170 (b) (1) (A) (ii)
Woodrow Wilson International Center for Scholars Washington, DC <i>To explore applications of gamed-based learning, drawing on the experience of the university simulator (B2002-39)</i> \$40,000 00 2002	\$40,000	\$40,000	\$0	170 (b) (1) (A) (vi)
	<u>\$2,437,884</u>	<u>\$2,437,884</u>	<u>\$0</u>	

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

General Program Minority PHD Grants to Schools	Authorized During Year	Amount Paid 2002	Approved For Future Payment	Tax Status
Southern Regional Education Board Atlanta, GA <i>To fund continued participation of Sloan Scholars and their faculty mentors in the Compact for Faculty Diversity's Institute on Teaching & Mentoring (Minority PhD appropriation - Board Meeting - 12/7/99) (2001-8-3 MPHID) SLOAN</i> \$294,584 00	\$0	\$77,125	\$178,159	509 (a) (2)
2001 University of Puerto Rico-Mayaguez Campus Mayaguez, PR <i>To fund the fourth meeting of faculty participants in Sloan Minority Ph D Program (2002-5-41 MPHID)</i> (Grant from appropriation for \$22 250 000 approved at Board Meeting on 12/5/2000) \$125,000 00	\$125,000	\$125,000	\$0	170 (b) (1) (A) (ii)
2002 National Action Council For Minorities In Engineering, Inc New York, NY <i>To fund the Minority Ph D Program in July 1 2002 through June 30 2003 (2002-5-47 MPHID)</i> (Grant approved from Appropriation for \$4,000 000 approved at Board Meeting on 6/12/2002) \$3,500,000 00	\$3,500,000	\$3,500,000	\$0	170 (b) (1) (A) (vi)
2002 National Action Council For Minorities In Engineering, Inc New York, NY <i>To continue to administer the Sloan Minority Ph D Program for an additional three years (2002-5-63 MPHID)</i> (Grant from Appropriation for \$4 000 000 approved at Board Meeting on 6/12/2002) \$235,000 00	\$235,000	\$80,000	\$155,000	170 (b) (1) (A) (vi)
	<u>\$3,860,000</u>	<u>\$3,782,125</u>	<u>\$333,159</u>	

2002
FORM 990-PF
SCHEDULE 7
Part VII - B Questions 5 (a)(4) & 5 (c)
Part XVII - Line 1 (d)
Grants where Expenditure Responsibility Exists

(i) 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
Building Wellness Consultancy, Inc 225 Mt. Ramer Way Alpharetta, GA 30022 Tax Status Consulting Firm	\$ 42,000 5/6/02 (Paid in 2002) (\$42,000)	To provide partial funding for a study to look at cost references of improved building air filtration	\$30,000	No	4/15/03 Interim Financial & Substantive	Reports from Grantee Dated 4/15/03
Center for Economic and Environmental Partnership, Inc 126 State Street Albany, NY 12207 Tax Status Civic Organization 509(a)(2)	\$ 40,000 12/12/01 (Paid in 2002) (-0-)	To provide partial support for a conference called "High Performance Buildings Implications for Security in the Built Environment"	\$40,000	No	Final Substantive and Financial Reports Dated 1/25/02	Reports from Grantee Dated 1/25/02
Entertainment Industry Development Corp 7083 Hollywood Blvd Hollywood, CA 90028 Tax Status 501(c)(4)	\$ 18,800 12/1/01 (Paid in 2002) (-0-)	Support to plan for an Entertainment Industry Center	\$18,800	No	Final Substantive 4/29/02 Final Financial 8/12/03	Reports from Grantee Dated 4/29/02 and 8/12/03
HVACR-Edu, Inc Heron, MT 59844 Tax Status Non-Profit Corporation	\$ 45,000 4/1/02 (Paid in 2002) (\$45,000)	Develop and offer additional HVACR-ALN courses	\$45,000	No	Final Substantive and Financial Reports Dated 7/18/03	Reports from Grantee Dated 7/18/03
Iowa League of Cities Des Moines, IA 50309 Tax Status 501(c)(4)	\$ 1,210,342 3/30/02 (Paid in 2002) (\$438,000)	To implement citizen-based performance assessment in cities in Iowa	\$776,400	No	4/29/03 Interim Substantive & 4/30/03 Interim Financial	Reports from Grantee Dated 4/30/03
New York Biotechnology Assoc 666 3rd Avenue New York, NY 10017 Tax Status 501(c)(6)	\$ 20,000 12/10/01 (Paid in 2002) (\$20,000)	Planning grant to develop concepts for Civilian Medical Reserve Corp	\$6,713	No	4/18/03 Interim Substantive & Financial	Reports from Grantee Dated 4/18/03
Textile/Clothing Technology Co 211 Gregson Drive Cary NC 27511 Tax Status 501(c)(6)	\$483,015 10/12/00 (Paid in 2002) (\$33,015)	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

ALFRED P SLOAN FOUNDATION
13-1623877

2002
FORM 990-PF
SCHEDULE 8
PART VIII, 2

COMPENSATION OF HIGHEST PAID EMPLOYEES (IN EXCESS OF \$50,000)

Note 1 Time devoted to position - full
2 Expense account, other allowances - None

<u>NAME</u>	<u>TITLE</u>	<u>ADDRESS</u>	<u>CONTRIBUTIONS* TO EMPLOYEE BENEFITS PLANS</u>	<u>COMPENSATION**</u>
Kathleen E Christensen	Program Director	Alfred P Sloan Foundation 630 Fifth Avenue, N Y , N Y 10111	\$ 60,225	\$175,000
A Frank Mayadas	Program Director	Same	65,181	214,000
Gail M. Pesyna	Program Director	Same	60,998	176,100
Michael S Teitelbaum	Program Director	Same	62,760	186,000
Doron Weber	Program Director	Same	<u>60,995</u>	<u>172,000</u>
TOTAL - PART VIII, 2			<u>\$310,159</u>	<u>\$923,100</u>

Total number of other employees paid over \$50,000 = 2

* Includes Foundation Retirement Plan contribution
** Salary and other compensation

Capital Gain & (Loss)

Part I Line 6 Column (a) \$ (8,603,348)

Adjustments For Tax

Adjustments from Partnership K-1's

Brookside Capital Partners	3,407,847
Bain Capital Fund V	6,171
Bain Capital Fund VII	29,139
Catayst Partners, LP	(10,978,867)
AG Capital Recovery Partners, LP	1,031,309
AG Capital Recovery Partners, LP II	759,663
AG Capital Recovery Partners, LP II	114,280
AG Super Fund, LP	1,134,760
Alloy Ventures 2002, LP	0
Atlas Venture Fund V, LP	(948,768)
Atlas Venture Fund VI, LP	0
Accel VIII, LP	(39,344)
Adage Capital Partners	(2,706,303)
CCG Investment Fund, LP	(110,206)
Firelake Strategic Technology Fd, L	2,752
MPM Bioventures II	73,668
Farallon Capital	1,371,636
I-Hatch Ventures, LP	(230,937)
Seven Rosen Fund VIII, LP	(3,705)
Valueact Capital Partners, LP	242,192

Adjustments from books to
Partnership K-1's

BCM Capital Partners	(174,599)
Bain Capital Fund VI	(3,569,626)
Bain Capital Fund VI-Co Invest	(797,626)
Citicorp Mezzanine Partners, LLP	(6,460,486)
Silchester International Investors	2,204,828
Lehman Partners K-1 & Holding Ptr	(3,144,697)
Summit Ventures VI-B, LP	(29,672)

Total net gain or loss \$ (27,419,939) (0 If Loss)

Part I Line 7 Column (b) tax \$ 0

2002
Form 990PF
Schedule 9
Capital Gains and Losses

<u>Capital Gains & Losses</u>	<u>Total</u>
JPM Multi-Market Global	(13,975)
JPM Stocks Multi-Market Account	(8,073,891)
JPM U. S. Bonds	8,303,954
Real Estate	39,000
JPM REIT's Equity Account	4,461,748
Bain Capital Partners	4,709,640
Marisco Capital Management	(6,532,052)
Iridian Asset Management	(837,605)
Pzena Investment Management	5,191,259
High Rock Capital	(8,913,622)
Lord, Abbet & Co.	(6,269,885)
Capital Guardian Int'l EAFE	(7,156,371)
Silchester International	2,017,170
Atlas Venture Fund	70,345
Citicorp Mezzanine Partners	2,856,770
Mellon Sweep Account	52,284
Lehman Merchant Banking	1,518,002
Summit Ventures VI	60,703
Distribution Portfolio	3,178
TOTAL TO 12/31/02	\$ (8,603,348)

SLOF	20020002	53127ULS7	LIBERTY ST FDG DISC	MT	10/28/2002	11/26/2002	11/26/2002	11/26/2002	2 496 662 50	2 496 662 50	0 00
SLOF	20020002	97942KLT3	WINDMILL FDG CORP DISC	MT	10/4/2002	11/27/2002	11/27/2002	11/27/2002	2 483 923 61	2 483 923 61	0 00
SLOF	20020002	23636KM22	DANISKE FER A DISC	MT	9/30/2002	12/2/2002	12/2/2002	12/2/2002	5 085 222 75	5 085 222 75	0 00
SLOF	20020002	00077FM35	ABN AMRO NA FIN DISC	MT	10/1/2002	12/3/2002	12/3/2002	12/3/2002	5 085 914 08	5 085 914 08	0 00
SLOF	20020002	2521E1M36	DEXIA DELAWARE DISC	MT	10/1/2002	12/3/2002	12/3/2002	12/3/2002	5 085 568 42	5 085 568 42	0 00
SLOF	20020002	0667K1M40	BANQUE ET CAISSE DISC	MT	9/30/2002	12/4/2002	12/4/2002	12/4/2002	5 084 738 25	5 084 738 25	0 00
SLOF	20020002	7403P1M48	PREFRO RCVBLS FDG DISC	MT	10/31/2002	12/4/2002	12/4/2002	12/4/2002	3 794 838 33	3 794 838 33	0 00
SLOF	20020002	313589S20	FEDERAL NATL MTG ASSN DISCOUNT	MT	10/18/2002	12/6/2002	12/6/2002	12/6/2002	6 610 669 87	6 610 669 87	0 00
SLOF	20020002	78009BM90	ROYAL BK CANADA DISC	MT	10/18/2002	12/6/2002	12/6/2002	12/6/2002	3 791 133 33	3 791 133 33	0 00
SLOF	20020002	51488UMC8	LANDESBANK SCHLES DISC	MT	10/3/2002	12/12/2002	12/12/2002	12/12/2002	2 542 089 25	2 542 089 25	0 00
SLOF	20020002	67983UMJ9	OLD LINE FDG CORP DISC	MT	10/28/2002	12/19/2002	12/19/2002	12/19/2002	4 588 960 44	4 588 960 44	0 00
SLOF	20020002	16885MK40	CLIPPER REC CORP DISC	MT	10/22/2002	12/19/2002	12/19/2002	12/19/2002	2 039 369 43	2 039 369 43	0 00
SLOF	20020002	18885N4L8	CLIPPER REC CORP DISC	MT	10/22/2002	12/20/2002	12/20/2002	12/20/2002	2 039 268 89	2 039 268 89	0 00
SLOF	20020002	85744PP42	STATE STREET BK & TR INSTL C/D	MT	10/24/2002	12/23/2002	12/23/2002	12/23/2002	4 700 000 00	4 700 000 00	0 00
327 842 210 32											
SLOF	20020002	31283HH81	FHLMC GROUP #G0-1155	PD	11/17/2000	1/1/2002	1/1/2002	1/1/2002	84 142 96	84 142 96	2 872 69
SLOF	20020002	31292G2S4	FHLMC GROUP #CO-0785	PD	11/20/2000	1/1/2002	1/1/2002	1/1/2002	32 966 65	32 966 65	1 138 38
SLOF	20020002	36205NM89	GNMA POOL #0395554	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	5 512 15	5 512 15	7 75
SLOF	20020002	36206YNY3	GNMA POOL #0425307	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	2 466 60	2 466 60	3 47
SLOF	20020002	36207FKP5	GNMA POOL #0430602	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	5 058 88	5 058 88	7 11
SLOF	20020002	36208NXT5	GNMA POOL #0458190	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	30 482 79	30 482 79	42 87
SLOF	20020002	36209XV86	GNMA POOL #0457939	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	915 61	914 32	1 29
SLOF	20020002	36209VZM8	GNMA POOL #0462557	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	41 859 82	41 800 95	58 87
SLOF	20020002	36208XNN7	GNMA POOL #0463987	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	1 845 97	1 843 37	2 60
SLOF	20020002	36208YUH0	GNMA POOL #0465084	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	930 79	929 48	1 31
SLOF	20020002	36209AJ84	GNMA POOL #0465677	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	16 011 77	15 989 25	22 32
SLOF	20020002	36209JKC4	GNMA POOL #0472881	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	728 64	727 62	1 02
SLOF	20020002	36209J7L9	GNMA POOL #0473499	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	163 01	162 78	0 23
SLOF	20020002	36209KHG3	GNMA POOL #0473539	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	96 73	96 59	0 14
SLOF	20020002	36209HGC3	GNMA POOL #0478231	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	2 415 48	2 412 08	3 40
SLOF	20020002	36209STQ4	GNMA POOL #0480359	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	7 252 48	7 242 28	10 20
SLOF	20020002	36209TAE6	GNMA POOL #0481521	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	363 94	363 43	0 51
SLOF	20020002	36209WAK8	GNMA POOL #0483410	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	20 378 72	20 350 06	28 66
SLOF	20020002	36209XZ26	GNMA POOL #0485060	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	3 535 28	3 530 31	4 87
SLOF	20020002	36210NND7	GNMA POOL #0487288	PD	6/20/2001	1/1/2002	1/1/2002	1/1/2002	232 38	234 17	0 33
SLOF	20020002	23383VAJ9	DAIMLERCHRYSLER AUTO 00-C A 2	PD	3/22/2000	1/6/2002	1/6/2002	1/6/2002	417 594 74	422 634 73	-5 040 49
SLOF	20020002	68338SAU2	ONTX ACCEP OWNER 96-B A3	PD	8/1/2000	1/15/2002	1/15/2002	1/15/2002	5 557 68	5 511 00	46 76
SLOF	20020002	31283HH81	FHLMC GROUP #G0-1155	PD	11/17/2000	2/1/2002	2/1/2002	2/1/2002	60 354 52	58 293 98	2 060 54
SLOF	20020002	31292G2S4	FHLMC GROUP #CO-0785	PD	11/20/2000	2/1/2002	2/1/2002	2/1/2002	22 163 09	21 397 77	765 32
SLOF	20020002	36205NM89	GNMA POOL #0395554	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	74 59	74 49	0 10
SLOF	20020002	36206YNY3	GNMA POOL #0425307	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	1 442 19	1 440 16	2 03
SLOF	20020002	36207FKP5	GNMA POOL #0430602	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	281 87	281 27	0 40
SLOF	20020002	36208NXT5	GNMA POOL #0458190	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	19 787 72	19 759 89	27 83
SLOF	20020002	36209XV86	GNMA POOL #0457939	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	12 763 98	12 746 03	17 95
SLOF	20020002	36209VZM8	GNMA POOL #0462557	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	781 45	780 35	1 10
SLOF	20020002	36208XNN7	GNMA POOL #0463987	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	1 144 89	1 143 25	2 43
SLOF	20020002	36208YUH0	GNMA POOL #0465084	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	31 369 33	31 325 22	44 11
SLOF	20020002	36209AJ84	GNMA POOL #0465677	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	37 616 73	37 563 83	52 90
SLOF	20020002	36209JKC4	GNMA POOL #0472881	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	157 36	157 14	0 22
SLOF	20020002	36209J7L9	GNMA POOL #0473499	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	729 40	728 37	1 03
SLOF	20020002	36209KHG3	GNMA POOL #0478231	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	4 556 43	4 550 02	6 41
SLOF	20020002	36209STQ4	GNMA POOL #0480359	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	9 117 88	9 105 06	12 82
SLOF	20020002	36209WAK8	GNMA POOL #0483410	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	276 46	276 07	0 39
SLOF	20020002	36209XZ26	GNMA POOL #0485060	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	19 875 32	19 847 37	27 95
SLOF	20020002	36210NND7	GNMA POOL #0487288	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	55 76	55 68	0 08
SLOF	20020002	23383VAJ9	DAIMLERCHRYSLER AUTO 00-C A 2	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	235 20	234 87	0 33
SLOF	20020002	36210NND7	GNMA POOL #0487288	PD	6/20/2001	2/1/2002	2/1/2002	2/1/2002	161 55	161 32	0 23
SLOF	20020002	23383VAJ9	DAIMLERCHRYSLER AUTO 00-C A 2	PD	3/22/2000	2/6/2002	2/6/2002	2/6/2002	447 558 72	452 960 89	-5 402 17
SLOF	20020002	31283HH81	FHLMC GROUP #G0-1155	PD	11/17/2000	3/1/2002	3/1/2002	3/1/2002	49 332 10	47 647 87	1 684 23

Account Number	Account Name	Account Type	Start Date	End Date	Balance	Change	Balance
SLOF2002002	31292G2S4 FLMC GROUP #CO-0785	PD	11/20/2000	3/1/2002	16 940 930		16 940 930
SLOF2002002	36205NMIB9 GNMA POOL #0395554	PD	6/20/2001	3/1/2002	73 160		73 160
SLOF2002002	36206YNY3 GNMA POOL #0425307	PD	6/20/2001	3/1/2002	85 950		85 950
SLOF2002002	36207FKP5 GNMA POOL #0430602	PD	6/20/2001	3/1/2002	286 560		286 560
SLOF2002002	36208NKT5 GNMA POOL #0456190	PD	6/20/2001	3/1/2002	21 690 030		21 690 030
SLOF2002002	36209QV86 GNMA POOL #0457939	PD	6/20/2001	3/1/2002	16 835 800		16 835 800
SLOF2002002	36206VZM8 GNMA POOL #0452557	PD	6/20/2001	3/1/2002	1 010 350		1 010 350
SLOF2002002	36208XN7 GNMA POOL #0463997	PD	6/20/2001	3/1/2002	3 075 360		3 075 360
SLOF2002002	36208YUHD GNMA POOL #0465084	PD	6/20/2001	3/1/2002	807 520		807 520
SLOF2002002	36209AJW1 GNMA POOL #0465677	PD	6/20/2001	3/1/2002	9 746 480		9 746 480
SLOF2002002	36209AJB4 GNMA POOL #0465687	PD	6/20/2001	3/1/2002	48 083 680		48 083 680
SLOF2002002	36209JJC4 GNMA POOL #0472891	PD	6/20/2001	3/1/2002	7 141 480		7 141 480
SLOF2002002	36209JL9 GNMA POOL #0473499	PD	6/20/2001	3/1/2002	2 959 080		2 959 080
SLOF2002002	36209K62 GNMA POOL #0473539	PD	6/20/2001	3/1/2002	1 889 680		1 889 680
SLOF2002002	36209KHG3 GNMA POOL #0478231	PD	6/20/2001	3/1/2002	183 830		183 830
SLOF2002002	36209KXZ6 GNMA POOL #0480359	PD	6/20/2001	3/1/2002	646 020		646 020
SLOF2002002	36209T4E6 GNMA POOL #0481521	PD	6/20/2001	3/1/2002	9 220 340		9 220 340
SLOF2002002	36209WAX8 GNMA POOL #0485060	PD	6/20/2001	3/1/2002	3 168 140		3 168 140
SLOF2002002	36210NND7 GNMA POOL #0497268	PD	6/20/2001	3/1/2002	270 360		270 360
SLOF2002002	23383VAJ9 DAIMLERCHRYSLER AUTO 00-C A 2	PD	3/22/2001	3/6/2002	4 393 030		4 393 030
SLOF2002002	31283HH81 FLMC GROUP #CO-1155	PD	11/17/2000	4/1/2002	400 681 020		400 681 020
SLOF2002002	31292G2S4 FLMC GROUP #CO-0785	PD	11/20/2000	4/1/2002	35 697 810		35 697 810
SLOF2002002	3136FAJE1 FNMA STRPD MBS SECS 320 1 PO	PD	11/20/2000	4/1/2002	79 208 010		79 208 010
SLOF2002002	36205NMIB9 GNMA POOL #0395554	PD	6/20/2001	4/1/2002	64 380		64 380
SLOF2002002	36206YNY3 GNMA POOL #0425307	PD	6/20/2001	4/1/2002	86 260		86 260
SLOF2002002	36207FKP5 GNMA POOL #0456190	PD	6/20/2001	4/1/2002	8 856 680		8 856 680
SLOF2002002	36208NKT5 GNMA POOL #0457939	PD	6/20/2001	4/1/2002	911 720		911 720
SLOF2002002	36209QV86 GNMA POOL #0452557	PD	6/20/2001	4/1/2002	10 134 340		10 134 340
SLOF2002002	36208XN7 GNMA POOL #0463997	PD	6/20/2001	4/1/2002	804 890		804 890
SLOF2002002	36208YUHD GNMA POOL #0465084	PD	6/20/2001	4/1/2002	813 210		813 210
SLOF2002002	36209AJW1 GNMA POOL #0465677	PD	6/20/2001	4/1/2002	97 390		97 390
SLOF2002002	36209AJB4 GNMA POOL #0465687	PD	6/20/2001	4/1/2002	648 960		648 960
SLOF2002002	36209JJC4 GNMA POOL #0472891	PD	6/20/2001	4/1/2002	4 639 210		4 639 210
SLOF2002002	36209JL9 GNMA POOL #0473499	PD	6/20/2001	4/1/2002	97 350		97 350
SLOF2002002	36209K62 GNMA POOL #0473539	PD	6/20/2001	4/1/2002	328 680		328 680
SLOF2002002	36209KHG3 GNMA POOL #0478231	PD	6/20/2001	4/1/2002	179 000		179 000
SLOF2002002	36209KXZ6 GNMA POOL #0480359	PD	6/20/2001	4/1/2002	567 470		567 470
SLOF2002002	36209T4E6 GNMA POOL #0481521	PD	6/20/2001	4/1/2002	10 949 300		10 949 300
SLOF2002002	36209WAX8 GNMA POOL #0485060	PD	6/20/2001	4/1/2002	51 890		51 890
SLOF2002002	23383VAJ9 DAIMLERCHRYSLER AUTO 00-C A 2	PD	3/4/2002	4/1/2002	248 820		248 820
SLOF2002002	31283HH81 FLMC GROUP #CO-1155	PD	6/20/2001	4/1/2002	7 139 960		7 139 960
SLOF2002002	31292G2S4 FLMC GROUP #CO-0785	PD	6/20/2001	4/1/2002	422 706 420		422 706 420
SLOF2002002	3136FAJE1 FNMA STRPD MBS SECS 320 1 PO	PD	3/22/2001	4/1/2002	6 705 890		6 705 890
SLOF2002002	36205NMIB9 GNMA POOL #0395554	PD	11/17/2000	4/1/2002	46 993 340		46 993 340
SLOF2002002	36206YNY3 GNMA POOL #0425307	PD	11/20/2000	4/1/2002	20 107 250		20 107 250
SLOF2002002	36207FKP5 GNMA POOL #0430602	PD	11/17/2000	4/1/2002	46 992 420		46 992 420
SLOF2002002	36208NKT5 GNMA POOL #0456190	PD	11/20/2000	4/1/2002	17 063 290		17 063 290
SLOF2002002	36209QV86 GNMA POOL #0457939	PD	3/22/2001	4/1/2002	76 050 300		76 050 300
SLOF2002002	36206VZM8 GNMA POOL #0452557	PD	11/17/2000	4/1/2002	43 736 890		43 736 890
SLOF2002002	36208XN7 GNMA POOL #0463997	PD	11/20/2000	4/1/2002	18 968 590		18 968 590
SLOF2002002	36208YUHD GNMA POOL #0465084	PD	3/4/2002	4/1/2002	47 620		47 620
SLOF2002002	36209AJW1 GNMA POOL #0465677	PD	7/28/2002	4/1/2002	5 666 660		5 666 660
SLOF2002002	36209AJB4 GNMA POOL #0465687	PD	7/28/2002	4/1/2002	20 000		20 000
SLOF2002002	36209JJC4 GNMA POOL #0472891	PD	7/28/2002	4/1/2002	1 480 000		1 480 000
SLOF2002002	36209JL9 GNMA POOL #0473499	PD	7/28/2002	4/1/2002	54 469 530		54 469 530
SLOF2002002	36209K62 GNMA POOL #0473539	PD	11/17/2000	4/1/2002	21 047 770		21 047 770
SLOF2002002	36209KHG3 GNMA POOL #0478231	PD	11/20/2000	4/1/2002	84 574 730		84 574 730
SLOF2002002	36209KXZ6 GNMA POOL #0480359	PD	11/20/2000	4/1/2002	32 114 440		32 114 440
SLOF2002002	23383VAJ9 DAIMLERCHRYSLER AUTO 00-C A 2	PD	3/4/2002	4/1/2002	1 800 000		1 800 000

584 99 0 10
 16 355 94 73 06
 85 83 0 12
 286 16 0 40
 21 659 53 30 50
 16 812 12 23 68
 1 010 35 1 42
 3 075 36 4 32
 806 38 1 14
 9 732 77 13 71
 48 016 06 67 62
 7 141 44 10 04
 2 954 92 4 16
 1 889 68 2 66
 183 57 0 26
 645 11 0 91
 9 207 37 12 97
 3 163 68 4 46
 270 36 0 38
 4 386 85 6 18
 405 517 37 -4 836 35
 53 796 25 1 901 56
 23 080 26 786 99
 79 208 01 14 631 82
 64 29 0 09
 86 14 0 12
 8 844 22 12 46
 910 44 1 28
 10 120 09 14 25
 804 89 1 13
 2 932 10 4 12
 812 07 1 14
 97 39 0 14
 648 96 0 91
 4 632 69 6 52
 97 21 0 14
 328 68 0 46
 178 75 0 25
 567 47 0 80
 10 949 30 15 40
 51 82 0 07
 248 82 0 35
 7 129 92 10 04
 427 808 62 -5 102 20
 6 705 88 1 072 94
 45 388 96 1 604 38
 18 412 92 694 33
 46 993 34 -4 012 82
 16 474 07 1 604 35
 76 968 25 589 22
 42 243 68 917 94
 18 968 59 1 493 21
 42 92 655 01
 5 107 06 4 70
 17 55 559 58
 2 45 2 45
 1 298 70 181 30
 52 609 91 1 659 62
 20 320 96 21 047 77
 81 687 30 2 887 81
 31 005 49 1 108 95
 1 443 37 356 63

SLOF	20020002	NA7090544	COLOMBIA REPUBLIC OF BDS	8:257 720	PD	6/28/2002	10/9/2002	10/9/2002	8:257 72	8:505 45	-247 73
SLOF	20020002	01F062622	COMMIT TO PUR FNMA SF MTG	5 000 000 000	SC	12/19/2001	12/31/2001	12/31/2001	-4 961 718 75	-4 907 812 50	53 906 25
SLOF	20020002	01F062622	COMMIT TO PUR FNMA SF MTG	5 000 000 000	S	12/18/2001	12/31/2001	12/31/2001	4 961 718 75	4 914 062 50	47 656 25
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	661 647 470	S	10/16/2001	1/2/2002	1/2/2002	661 647 47	661 647 47	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	95 874 700	S	10/17/2001	1/2/2002	1/2/2002	95 874 70	95 874 70	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	7 794 587 950	S	10/19/2001	1/2/2002	1/2/2002	7 794 587 95	7 794 587 95	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	17 529 420	S	10/25/2001	1/2/2002	1/2/2002	17 529 42	17 529 42	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	190 424 290	S	10/26/2001	1/2/2002	1/2/2002	190 424 29	190 424 29	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	5 110 688 330	S	10/30/2001	1/2/2002	1/2/2002	5 110 688 33	5 110 688 33	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	2 000 000 000	S	12/31/2001	1/3/2002	1/3/2002	1 927 890 62	1 927 890 62	9 609 37
SLOF	20020002	9126277F3	U S TREASURY NOTES	2 532 633 440	S	10/30/2001	1/3/2002	1/3/2002	2 532 633 44	2 532 633 44	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	2 935 000 000	S	10/24/2001	1/4/2002	1/4/2002	2 659 587 19	2 908 587 19	-46 891 21
SLOF	20020002	01F060618	COMMIT TO PUR FNMA SF MTG	25 000 000	S	1/10/2001	1/4/2002	1/4/2002	6 250 000	13 750 000	-7 500 000
SLOF	20020002	582268AA6	MCLEODUSA INC SR NT	25 000 000	S	2/5/2001	1/4/2002	1/4/2002	6 250 000	26 625 000	-20 375 000
SLOF	20020002	582268AA6	MCLEODUSA INC SR NT	25 000 000	S	11/29/2001	1/4/2002	1/4/2002	6 498 656 25	6 586 045 31	-87 389 06
SLOF	20020002	01F060618	COMMIT TO PUR FNMA SF MTG	5 500 000 000	S	11/29/2001	1/4/2002	1/4/2002	5 396 230 47	5 502 148 44	105 917 97
SLOF	20020002	01F062622	COMMIT TO PUR FNMA SF MTG	2 500 000 000	S	12/17/2001	1/7/2002	1/7/2002	2 485 312 50	2 453 906 25	41 406 25
SLOF	20020002	01F062622	COMMIT TO PUR FNMA SF MTG	4 500 000 000	S	12/18/2001	1/7/2002	1/7/2002	4 491 562 50	4 417 031 25	74 531 25
SLOF	20020002	312827CU1	FHLMC MULTICLASS MTG	486 865 500	S	10/17/2001	1/7/2002	1/7/2002	109 544 74	75 464 16	34 080 58
SLOF	20020002	337932AB3	FIRST ENERGY CORP NT SER B	295 000 000	S	11/9/2001	1/8/2002	1/8/2002	291 424 60	293 970 45	-2 545 85
SLOF	20020002	337932AB3	FIRST ENERGY CORP NT SER B	70 000 000	S	11/16/2001	1/8/2002	1/8/2002	69 151 60	68 427 10	724 50
SLOF	20020002	003924AG2	ABITIBI CONSOLIDATED INC DEB	55 000 000	S	11/15/2001	1/8/2002	1/8/2002	58 025 55	57 503 05	522 50
SLOF	20020002	02R060613	COMMIT TO PUR FHLMC GOLD SF	10 000 000 000	S	11/20/2001	1/8/2002	1/8/2002	9 814 843 75	9 842 968 75	-28 125 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	7 085 990	S	10/30/2001	1/8/2002	1/8/2002	7 085 99	7 085 99	0 00
SLOF	20020002	01F062614	COMMIT TO PUR FNMA SF MTG	3 000 000 000	S	12/12/2001	1/10/2002	1/10/2002	3 021 328 13	2 998 062 50	22 265 63
SLOF	20020002	501044BR1	KROGER CO SR NT SER B	415 000 000	S	1/10/2002	1/10/2002	1/10/2002	437 260 60	416 543 80	20 716 80
SLOF	20020002	582268AA6	MCLEODUSA INC SR NT	50 000 000	S	7/10/2001	1/11/2002	1/11/2002	13 125 000	27 500 000	14 375 000
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	409 464 790	S	10/30/2001	1/11/2002	1/11/2002	409 464 79	409 464 79	0 00
SLOF	20020002	01F060410	COMMIT TO PUR FNMA SF MTG	6 900 000 000	S	12/7/2001	1/14/2002	1/14/2002	7 002 960 94	6 884 906 25	118 054 69
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	1 011 863 610	S	10/30/2001	1/14/2002	1/14/2002	1 011 963 61	1 011 963 61	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	6 248 058 470	S	10/30/2001	1/15/2002	1/15/2002	6 246 058 47	6 246 058 47	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	706 013 500	S	11/2/2001	1/15/2002	1/15/2002	706 013 50	706 013 50	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	9 028 630	S	11/5/2001	1/15/2002	1/15/2002	9 028 63	9 028 63	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	1 309 105 060	S	11/6/2001	1/15/2002	1/15/2002	1 309 105 06	1 309 105 06	0 00
SLOF	20020002	775371AU1	ROHM & HAAS CO DEB	3 299 776 910	S	11/7/2001	1/15/2002	1/15/2002	3 299 776 91	3 299 776 91	0 00
SLOF	20020002	9128277B2	UNITED STATES TREASURY NOTES	595 000 000	S	2/7/2001	1/16/2002	1/16/2002	652 601 95	625 957 85	26 644 10
SLOF	20020002	9128277B2	UNITED STATES TREASURY NOTES	100 000 000	S	1/8/2002	1/16/2002	1/16/2002	101 304 69	98 484 37	1 820 32
SLOF	20020002	9128277B2	UNITED STATES TREASURY NOTES	45 000 000	S	1/8/2002	1/16/2002	1/16/2002	45 587 11	44 796 09	791 02
SLOF	20020002	9128277F3	U S TREASURY NOTES	330 000 000	S	11/0/2002	1/16/2002	1/16/2002	334 305 47	330 567 19	3 738 28
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	625 000 000	S	12/31/2001	1/16/2002	1/16/2002	609 277 34	602 465 82	6 811 52
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	5 943 433 930	S	11/7/2001	1/16/2002	1/16/2002	5 943 433 93	5 943 433 93	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	368 926 130	S	11/9/2001	1/16/2002	1/16/2002	368 926 13	368 926 13	0 00
SLOF	20020002	447012AB1	HUNTSMAN 1C1 CHEMS LLC SR SUB	795 163 620	S	11/9/2001	1/16/2002	1/16/2002	795 163 62	795 163 62	0 00
SLOF	20020002	974280A85	WINN DIXIE STORES INC SK NT	55 000 000	S	4/16/2001	1/22/2002	1/22/2002	50 050 000	55 962 50	-5 912 50
SLOF	20020002	345370CA6	FORD MTR CO DEL GLOBAL	45 000 000	S	4/16/2001	1/22/2002	1/22/2002	43 530 00	43 530 00	-1 470 00
SLOF	20020002	447012AB1	HUNTSMAN 1C1 CHEMS LLC SR SUB	355 000 000	S	6/20/2000	1/24/2002	1/24/2002	337 054 75	336 493 85	560 90
SLOF	20020002	447012AB1	HUNTSMAN 1C1 CHEMS LLC SR SUB	70 000 000	S	4/16/2001	1/24/2002	1/24/2002	64 750 000	71 225 000	-6 475 000
SLOF	20020002	447012AB1	HUNTSMAN 1C1 CHEMS LLC SR SUB	15 000 000	S	4/16/2001	1/24/2002	1/24/2002	13 650 000	15 262 500	1 612 500
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	302 370 420	S	11/9/2001	1/24/2002	1/24/2002	302 370 42	302 370 42	0 00
SLOF	20020002	912810ELB	U S TREASURY BONDS	1 445 000 000	S	9/27/2001	1/25/2002	1/25/2002	1 832 924 70	1 886 826 38	-54 001 68
SLOF	20020002	912810ELB	U S TREASURY BONDS	915 000 000	S	10/11/2001	1/25/2002	1/25/2002	1 160 640 80	1 199 084 63	-38 443 73
SLOF	20020002	912810ELB	U S TREASURY BONDS	9 360 000 000	S	10/31/2001	1/25/2002	1/25/2002	11 872 785 80	12 808 575 00	-935 789 40
SLOF	20020002	9128277F3	U S TREASURY NOTES	1 500 000 000	S	12/31/2001	1/29/2002	1/29/2002	1 443 281 25	1 445 917 97	2 636 72
SLOF	20020002	912810FFB	SLO CLIENT CASH INVESTMENT TR	90 000 000	S	11/6/2002	1/31/2002	1/31/2002	86 212 50	90 421 88	1 209 38
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	1 569 044 720	S	11/9/2001	1/31/2002	1/31/2002	1 569 044 72	1 569 044 72	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	922 953 120	S	2/1/2002	1/31/2002	1/31/2002	922 953 12	922 953 12	0 00
SLOF	20020002	9128277F3	U S TREASURY NOTES	2 000 000 000	S	12/31/2001	2/4/2002	2/4/2002	1 937 187 50	1 927 890 63	9 296 87
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	138 886 650	S	11/13/2001	2/4/2002	2/4/2002	138 886 65	138 886 65	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	1 308 491 590	S	11/14/2001	2/4/2002	2/4/2002	1 308 491 59	1 308 491 59	0 00

SLOF2002002	01F062626	COMMIT TO PUR FNMA SF MTG	\$	2 935 000 000	1/4/2002	2/5/2002	21/3/2002	2 900 949 41	2 846 950 00	53 999 41
SLOF2002002	01F060626	COMMIT TO PUR FNMA SF MTG	\$	5 500 000 000	1/7/2002	2/5/2002	21/3/2002	5 443 066 41	5 372 812 50	70 253 91
SLOF2002002	01F062822	COMMIT TO PUR FNMA SF MTG	\$	13 941 000 000	12/18/2001	2/5/2002	21/3/2002	14 098 925 39	13 683 962 81	414 962 58
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	9 500 000 000	12/18/2001	2/5/2002	21/3/2002	9 607 617 19	9 339 687 50	267 929 69
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	2 500 000 000	12/18/2001	2/5/2002	21/3/2002	2 526 757 81	2 453 906 25	72 851 56
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	2 105 000 000	12/18/2001	2/5/2002	21/3/2002	2 127 530 08	2 069 478 13	58 051 95
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	1 895 000 000	12/18/2001	2/5/2002	21/3/2002	1 915 282 42	1 862 429 69	52 852 73
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	2 000 000 000	12/18/2001	2/5/2002	21/3/2002	2 022 578 13	1 965 625 00	56 953 13
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	3 500 000 000	12/18/2001	2/5/2002	21/3/2002	3 539 511 72	3 435 468 75	104 042 87
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	3 000 000 000	12/18/2001	2/5/2002	21/3/2002	3 033 867 19	2 944 667 50	89 179 69
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	6 000 000 000	12/18/2001	2/5/2002	21/3/2002	6 063 281 25	5 889 375 00	173 908 25
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	3 000 000 000	1/10/2002	2/5/2002	21/3/2002	3 031 640 63	3 009 843 75	21 796 88
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	2 500 000 000	1/10/2002	2/5/2002	21/3/2002	2 526 367 19	2 507 421 89	18 945 31
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	21 500 000 000	1/25/2002	2/5/2002	21/3/2002	21 726 757 82	21 536 953 13	189 804 69
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	2 500 000 000	1/17/2002	2/5/2002	21/3/2002	2 525 976 56	2 453 906 25	72 070 31
SLOF2002002	01F070625	COMMIT TO PUR FNMA SF MTG	\$	7 000 000 000	1/17/2002	2/5/2002	21/3/2002	7 196 242 18	7 123 320 32	74 921 86
SLOF2002002	02R060621	COMMIT TO PUR FHLIC GOLD SFM	\$	10 000 000 000	1/9/2002	2/5/2002	21/3/2002	9 883 984 37	9 778 125 00	105 859 37
SLOF2002002	02R062627	COMMIT TO PUR FHLIC GOLD SF	\$	7 500 000 000	12/17/2001	2/5/2002	21/3/2002	7 590 234 37	7 373 437 50	216 796 87
SLOF2002002	02R062627	COMMIT TO PUR FHLIC GOLD SF	\$	1 500 000 000	12/17/2001	2/5/2002	21/3/2002	1 518 046 87	1 474 687 50	43 359 37
SLOF2002002	02R062627	COMMIT TO PUR FHLIC GOLD SF	\$	1 500 000 000	12/17/2001	2/5/2002	21/3/2002	1 518 105 47	1 474 687 50	43 417 97
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	4 605 000 000	1/16/2002	2/5/2002	21/3/2002	4 656 986 14	4 525 851 56	131 134 58
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	34 638 760	1/14/2001	2/6/2002	2/6/2002	34 638 76	34 638 76	0 00
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	1 500 000 000	1/21/2001	2/7/2002	2/8/2002	1 451 015 63	1 445 917 97	5 097 66
SLOF2002002	01F062622	COMMIT TO PUR FNMA SF MTG	\$	155 000 000	4/10/2001	2/8/2002	2/8/2002	150 350 00	156 550 00	-6 200 00
SLOF2002002	01F060428	COMMIT TO PUR FNMA SF MTG	\$	6 900 000 000	1/14/2002	2/11/2002	21/9/2002	6 984 093 75	6 977 625 00	6 468 75
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	4 400 000 000	2/5/2002	2/11/2002	31/3/2002	4 514 125 00	4 510 000 00	4 125 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	2 73 466 79	2/11/2002	2/11/2002	2/11/2002	273 466 79	273 466 79	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	2 065 000 000	4/30/2001	2/12/2002	2/12/2002	2 221 085 09	2 152 287 55	68 797 54
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	6 517 422 500	1/11/2001	2/15/2002	2/15/2002	6 517 422 50	6 517 422 50	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	1 949 078 680	1/11/2001	2/15/2002	2/15/2002	1 949 078 68	1 949 078 68	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	806 481 530	1/16/2001	2/15/2002	2/15/2002	806 481 53	806 481 53	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	1 457 847 260	1/16/2001	2/15/2002	2/15/2002	1 457 847 26	1 457 847 26	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	31 912 820	1/12/2001	2/15/2002	2/15/2002	31 912 82	31 912 82	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	3 254 538 920	1/26/2001	2/15/2002	2/15/2002	3 254 538 92	3 254 538 92	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	1 000 000 000	1/26/2000	2/19/2002	2/22/2002	1 163 040 00	1 062 170 00	120 870 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	4 831 024 940	1/26/2000	2/19/2002	2/19/2002	4 831 024 94	4 831 024 94	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	40 000 000	2/6/2001	2/20/2002	2/20/2002	38 750 00	38 750 00	-25 750 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	101 863 200	1/11/2001	2/20/2002	2/20/2002	101 863 20	101 863 20	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	127 500 000	1/11/2001	2/20/2002	2/20/2002	127 500 00	127 500 00	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	1 211 090 300	1/11/2001	2/20/2002	2/20/2002	1 211 090 30	1 211 090 30	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	723 469 020	1/12/2001	2/21/2002	2/21/2002	723 469 02	723 469 02	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	705 814 020	1/12/2001	2/21/2002	2/21/2002	705 814 02	705 814 02	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	1 196 362 760	1/12/2001	2/21/2002	2/21/2002	1 196 362 76	1 196 362 76	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	410 904 830	12/6/2001	2/21/2002	2/21/2002	410 904 83	410 904 83	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	675 756 780	12/11/2001	2/21/2002	2/21/2002	675 756 78	675 756 78	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	36 755 150	12/14/2001	2/21/2002	2/21/2002	36 755 15	36 755 15	0 00
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	755 000 000	8/2/2001	2/22/2002	2/27/2002	865 275 30	837 831 05	27 444 25
SLOF2002002	01F070633	COMMIT TO PUR FNMA SF MTG	\$	5 112 414 070	12/14/2001	2/22/2002	2/22/2002	5 112 414 07	5 112 414 07	0 00
SLOF2002002	01F062630	COMMIT TO PUR FNMA SF MTG	\$	2 500 000 000	2/5/2002	2/25/2002	31/3/2002	2 534 765 63	2 517 968 75	16 796 88
SLOF2002002	01F062630	COMMIT TO PUR FNMA SF MTG	\$	20 941 000 000	2/5/2002	2/25/2002	31/3/2002	21 233 028 78	21 091 513 44	141 515 34
SLOF2002002	01F062630	COMMIT TO PUR FNMA SF MTG	\$	2 500 000 000	2/5/2002	2/25/2002	31/3/2002	2 515 625 00	2 515 625 00	0 00
SLOF2002002	01F062630	COMMIT TO PUR FNMA SF MTG	\$	2 000 000 000	2/5/2002	2/25/2002	31/3/2002	2 027 812 50	2 014 375 00	13 437 50
SLOF2002002	01F062630	COMMIT TO PUR FNMA SF MTG	\$	4 605 000 000	2/5/2002	2/25/2002	31/3/2002	4 669 038 28	4 638 098 44	30 939 84
SLOF2002002	01F062630	COMMIT TO PUR FNMA SF MTG	\$	1 895 000 000	2/5/2002	2/25/2002	31/3/2002	1 920 760 16	1 908 620 31	12 139 85
SLOF2002002	01F062630	COMMIT TO PUR FNMA SF MTG	\$	2 600 000 000	2/5/2002	2/25/2002	31/3/2002	2 678 273 44	2 665 000 00	13 273 44
SLOF2002002	01F062630	COMMIT TO PUR FNMA SF MTG	\$	7 170 734 110	12/14/2001	2/25/2002	2/25/2002	7 170 734 11	7 170 734 11	0 00

SLOF-2002002	01F062630	COMMIT TO PUR FNMA SF MTG	28 395 000 000	2/5/2002	2/26/2002	3/13/2002	28 576 805 47	148 630 06
SLOF-2002002	01F062630	COMMIT TO PUR FNMA SF MTG	4 605 000 000	2/6/2002	2/26/2002	3/13/2002	4 638 098 44	20 506 84
SLOF-2002002	500750A80	KPNQUEST BV SR NT	65 000 000	2/6/2001	2/26/2002	3/17/2002	62 968 75	-48 018 75
SLOF-2002002	63332VAV5	NEXTEL COMMUNS INC SR SERIAL	75 000 000	1/11/2001	2/26/2002	3/17/2002	73 500 00	29 812 50
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	50 111 180	12/14/2001	2/26/2002	2/26/2002	50 111 18	0 00
SLOF-2002002	01F060634	COMMIT TO PUR FNMA SF MTG	2 935 000 000	2/5/2002	2/27/2002	3/13/2002	2 912 070 31	22 929 68
SLOF-2002002	01F060634	COMMIT TO PUR FNMA SF MTG	5 500 000 000	2/5/2002	2/27/2002	3/13/2002	5 420 937 50	36 093 75
SLOF-2002002	914280A85	WYNN DIXIE STORES INC SR NT	60 000 000	4/10/2001	2/27/2002	3/17/2002	60 600 00	-1 650 00
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	186 361 290	12/14/2001	2/27/2002	2/27/2002	186 361 29	0 00
SLOF-2002002	01F062648	COMMIT TO PUR FNMA SF MTG	2 500 000 000	2/25/2002	2/28/2002	4/11/2002	2 523 828 13	1 171 87
SLOF-2002002	01F062648	COMMIT TO PUR FNMA SF MTG	9 000 000 000	2/25/2002	2/28/2002	4/11/2002	9 085 781 25	-4 218 75
SLOF-2002002	9128277F3	U S TREASURY NOTES	1 375 000 000	12/31/2001	2/28/2002	3/17/2002	1 334 018 55	8 593 75
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	3 014 879 420	12/14/2001	2/28/2002	2/28/2002	3 014 879 42	0 00
SLOF-2002002	02R060639	SLO CLIENT CASH INVESTMENT TR	2 065 013 280	2/5/2002	2/28/2002	3/17/2002	2 065 013 28	0 00
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	10 000 000 000	2/5/2002	3/1/2002	3/1/2002	9 917 187 50	70 312 50
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 626 275 490	12/18/2001	3/1/2002	3/1/2002	4 626 275 49	0 00
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	814 652 820	12/18/2001	3/1/2002	3/1/2002	814 652 82	0 00
SLOF-2002002	02R062635	COMMIT TO PUR FILMCM GOLD SF	1 500 000 000	2/5/2002	3/4/2002	3/13/2002	1 516 816 40	5 097 65
SLOF-2002002	02R062635	COMMIT TO PUR FILMCM GOLD SF	7 500 000 000	2/5/2002	3/4/2002	3/13/2002	7 584 082 02	25 488 27
SLOF-2002002	02R062635	COMMIT TO PUR FILMCM GOLD SF	1 500 000 000	2/5/2002	3/4/2002	3/13/2002	1 516 406 25	-8 760 60
SLOF-2002002	02R062635	COMMIT TO PUR FILMCM GOLD SF	310 000 000	4/5/2001	3/4/2002	3/17/2002	318 128 20	328 888 80
SLOF-2002002	184502A08	CLEAR CHANNEL COMMINS INC SR NT	20 000 000	4/26/2001	3/4/2002	3/7/2002	21 933 00	19 477 40
SLOF-2002002	25156PAC7	DEUTSCHE TELEKOM INTL	840 000 000	1/16/2001	3/5/2002	3/7/2002	836 188 40	954 433 20
SLOF-2002002	06423AA88	BANK ONE CORP SUB INT	145 000 000	5/8/2001	3/6/2002	3/11/2002	144 686 96	0 00
SLOF-2002002	87956PA08	TELEWEST COMMINS NEW PLC SR NT	6 900 000 000	2/11/2002	3/7/2002	3/12/2002	6 960 375 00	70 325 00
SLOF-2002002	01F060436	COMMIT TO PUR FNMA SF MTG	50 000 000	2/6/2001	3/7/2002	3/12/2002	48 437 50	-36 312 50
SLOF-2002002	500750A80	KPNQUEST BV SR NT	20 000 000	2/6/2001	3/7/2002	3/12/2002	19 477 40	-36 187 50
SLOF-2002002	500750A80	KPNQUEST BV SR NT	1 251 906 460	12/19/2001	3/7/2002	3/12/2002	1 251 906 46	0 00
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	144 686 960	12/20/2001	3/7/2002	3/12/2002	144 686 96	0 00
SLOF-2002002	637432C07	NATIONAL RURAL UTILS COOP FIN	320 000 000	2/28/2002	3/8/2002	3/13/2002	321 734 40	3 004 80
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	467 682 400	12/20/2001	3/8/2002	3/13/2002	467 682 40	0 00
SLOF-2002002	023551AF1	AMERADA HESS CORP	175 000 000	9/5/2001	3/11/2002	3/15/2002	185 347 75	186 555 25
SLOF-2002002	25156PAC7	DEUTSCHE TELEKOM INTL	520 000 000	4/26/2001	3/12/2002	3/15/2002	545 277 20	506 412 40
SLOF-2002002	912810FP8	U S TREASURY BONDS	275 000 000	1/16/2002	3/12/2002	3/15/2002	261 636 72	-1 207 50
SLOF-2002002	912810FP8	U S TREASURY BONDS	135 000 000	1/24/2002	3/12/2002	3/15/2002	128 439 84	38 864 80
SLOF-2002002	25746JAA7	DOMINION RES INC VA SER A	260 000 000	3/4/2002	3/12/2002	3/15/2002	251 387 50	4 687 50
SLOF-2002002	9128277L0	UNITED STATES TREAS NTS	245 842 620	12/20/2001	3/12/2002	3/12/2002	245 842 62	-5 210 16
SLOF-2002002	01F070641	COMMIT TO PUR FNMA SF MTG	2 600 000 000	2/25/2002	3/13/2002	4/11/2002	2 669 156 25	-5 850 00
SLOF-2002002	500750A80	KPNQUEST BV SR NT	180 000 000	2/6/2001	3/13/2002	4/11/2002	174 375 00	-18 281 25
SLOF-2002002	44701ZAB1	HUNTSMAN 1C1 CHEMS LLC SR SUB	85 000 000	4/16/2001	3/14/2002	3/19/2002	86 487 50	-124 875 00
SLOF-2002002	44701ZAB1	HUNTSMAN 1C1 CHEMS LLC SR SUB	25 000 000	4/16/2001	3/14/2002	3/19/2002	23 000 00	-8 287 50
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2 684 723 050	12/20/2001	3/14/2002	3/14/2002	2 684 723 05	2 437 50
SLOF-2002002	25746JAA7	DOMINION RES INC VA SER A	925 000 000	12/19/2001	3/15/2002	3/20/2002	1 003 782 25	0 00
SLOF-2002002	246888AF2	DELHAIZE AMER INC DEB	65 000 000	12/14/2001	3/18/2002	3/22/2002	68 803 15	4 652 75
SLOF-2002002	492386A14	KERR MCGEE CORP NT	805 000 000	12/19/2001	3/18/2002	3/22/2002	801 393 60	-6 832 80
SLOF-2002002	36952GAX8	GENERAL ELEC CAP MTN TR 00521	5 048 404 790	12/20/2001	3/19/2002	3/19/2002	5 048 404 79	2 876 85
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	113 324 320	12/20/2001	3/19/2002	3/19/2002	113 324 32	-21 364 70
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 373 242 600	12/31/2001	3/19/2002	3/19/2002	4 373 242 60	0 00
SLOF-2002002	01F070658	COMMIT TO PUR FNMA SF MTG	2 600 000 000	3/13/2002	3/21/2002	5/13/2002	2 634 531 25	2 843 75
SLOF-2002002	37033AA53	GENERAL MILS INC NT	270 000 000	3/19/2002	3/21/2002	3/26/2002	289 812 90	-9 280 70
SLOF-2002002	9128277B2	UNITED STATES TREASURY NOTES	425 000 000	6/28/2000	3/21/2002	3/26/2002	413 179 69	1 328 13
SLOF-2002002	22540AF52	CREDIT SUISSE CTF 98-C1 A1B	5 000 000 000	12/31/2001	3/22/2002	3/22/2002	5 102 734 40	432 421 90
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 652 069 930	1/7/2002	3/25/2002	4/11/2002	4 652 069 93	0 00
SLOF-2002002	01F062648	COMMIT TO PUR FNMA SF MTG	584 773 620	1/7/2002	3/25/2002	3/25/2002	584 773 62	-44 726 56
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	638 962 480	1/4/2002	3/25/2002	3/25/2002	638 962 48	0 00
SLOF-2002002	996102802	SLO CLIENT CASH INVESTMENT TR	6 338 237 310	1/4/2002	3/25/2002	3/25/2002	6 338 237 31	0 00
SLOF-2002002	01F062648	COMMIT TO PUR FNMA SF MTG	6 895 000 000	2/25/2002	3/26/2002	4/11/2002	6 868 605 08	-63 678 52
SLOF-2002002	01F062648	COMMIT TO PUR FNMA SF MTG	1 605 000 000	2/25/2002	3/26/2002	4/11/2002	1 598 855 86	95 344 92
SLOF-2002002	01F062648	COMMIT TO PUR FNMA SF MTG	3 000 000 000	2/25/2002	3/26/2002	4/11/2002	2 988 515 62	-22 194 14
SLOF-2002002	01F062648	COMMIT TO PUR FNMA SF MTG	3 000 000 000	2/25/2002	3/26/2002	4/11/2002	3 029 062 50	-40 546 88

SLOF2002002	01F062648	COMMIT TO PUR FNMA SF MTG	3 500 000 000	2/25/2002	3/26/2002	4/11/2002	3 486 601 56	3 533 906 25	-47 304 69
SLOF2002002	01F062648	COMMIT TO PUR FNMA SF MTG	3 000 000 000	2/26/2002	3/26/2002	4/11/2002	2 988 515 63	3 023 437 50	34 921 87
SLOF2002002	01F062648	COMMIT TO PUR FNMA SF MTG	8 500 000 000	2/26/2002	3/26/2002	4/11/2002	8 467 460 94	8 566 408 25	98 947 31
SLOF2002002	01F062648	COMMIT TO PUR FNMA SF MTG	11 941 000 000	2/26/2002	3/26/2002	4/11/2002	11 895 288 36	12 060 410 00	-165 121 64
SLOF2002002	01F062648	COMMIT TO PUR FNMA SF MTG	21 500 000 000	2/26/2002	3/26/2002	4/11/2002	21 417 695 31	21 667 968 75	-250 273 44
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 401 403 500	1/7/2002	3/29/2002	3/29/2002	4 401 403 50	4 401 403 50	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	63 370 560	1/7/2002	3/29/2002	3/29/2002	63 370 56	63 370 56	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 766 433 040	1/7/2002	4/1/2002	4/1/2002	1 766 433 04	1 766 433 04	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	96 068 740	1/8/2002	4/1/2002	4/1/2002	96 068 74	96 068 74	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	239 612 430	1/8/2002	4/2/2002	4/2/2002	239 612 43	239 612 43	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	195 290 190	1/10/2002	4/2/2002	4/2/2002	195 290 19	195 290 19	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	137 843 740	1/17/2002	4/2/2002	4/2/2002	137 843 74	137 843 74	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	584 000 870	1/22/2002	4/2/2002	4/2/2002	584 000 87	584 000 87	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	86 683 900	1/23/2002	4/2/2002	4/2/2002	86 683 90	86 683 90	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	29 083 670	1/25/2002	4/2/2002	4/2/2002	29 083 67	29 083 67	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2 639 348 340	1/28/2002	4/2/2002	4/2/2002	2 639 348 34	2 639 348 34	0 00
SLOF2002002	008848BE4	ADELPHIA COMMS CORP SR NT	70 000 000	1/17/1999	4/3/2002	4/3/2002	69 650 00	69 650 00	10 500 00
SLOF2002002	01F060642	COMMIT TO PUR FNMA SF MTG	2 935 000 000	2/27/2002	4/3/2002	4/11/2002	2 864 147 27	2 901 981 25	37 833 98
SLOF2002002	01F060642	COMMIT TO PUR FNMA SF MTG	5 500 000 000	2/27/2002	4/3/2002	4/11/2002	5 367 226 56	5 438 125 00	70 898 44
SLOF2002002	3136FAJF8	FNMA STRPD MBS SECS 320 1 PO	4 320 791 990	2/11/2002	4/3/2002	4/11/2002	3 296 866 83	3 522 626 95	225 660 12
SLOF2002002	530715AJ0	LIBERTY MEDIA CORP SR DEB	125 000 000	6/9/2002	4/3/2002	4/11/2002	117 555 00	118 037 50	226 841 56
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	265 466 610	1/28/2002	4/3/2002	4/3/2002	265 466 61	265 466 61	0 00
SLOF2002002	008848BE4	ADELPHIA COMMS CORP SR NT	80 000 000	1/17/1999	4/4/2002	4/9/2002	68 000 00	79 600 00	-11 600 00
SLOF2002002	02R050647	COMMIT TO PUR FNMA SF MTG	10 000 000 000	3/1/2002	4/4/2002	4/11/2002	9 768 359 38	9 861 250 00	-112 890 62
SLOF2002002	02R050647	COMMIT TO PUR FNMA SF MTG	9 000 000 000	3/4/2002	4/4/2002	4/11/2002	9 028 828 13	9 061 875 00	-33 046 87
SLOF2002002	02R052643	COMMIT TO PUR FNMA SF MTG	1 500 000 000	3/4/2002	4/4/2002	4/11/2002	1 504 804 69	1 509 843 75	-5 039 06
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	281 412 500	1/28/2002	4/4/2002	4/4/2002	281 412 50	281 412 50	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 212 212 650	1/28/2002	4/5/2002	4/5/2002	3 017 18	3 017 18	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	6 900 000 000	3/7/2002	4/10/2002	4/15/2002	6 943 125 00	6 932 343 75	10 781 25
SLOF2002002	01F060444	DEVON FING CORP ULC DEB	40 000 000	1/12/2001	4/10/2002	4/15/2002	544 401 00	495 000 00	49 401 00
SLOF2002002	44879NA43	ING CAP FDG TR III GTD TR	140 000 000	1/21/2001	4/10/2002	4/15/2002	138 587 40	142 002 00	-3 414 60
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	26 350 720	1/28/2002	4/10/2002	4/10/2002	26 350 72	26 350 72	0 00
SLOF2002002	01F060451	COMMIT TO PUR FNMA SF MTG	6 900 000 000	1/12/2001	4/10/2002	4/12/2002	6 933 421 68	6 917 250 00	16 171 68
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 339 670	1/28/2002	4/12/2002	4/12/2002	1 339 67	1 339 67	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	192 596 130	1/28/2002	4/15/2002	4/16/2002	192 596 13	192 596 13	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2 600 000 000	3/21/2002	4/17/2002	5/13/2002	2 613 304 69	2 571 562 50	41 742 19
SLOF2002002	01F062655	COMMIT TO PUR FNMA SF MTG	2 500 000 000	3/25/2002	4/17/2002	5/13/2002	2 512 792 97	2 468 750 00	44 042 97
SLOF2002002	01F062655	COMMIT TO PUR FNMA SF MTG	3 400 000 000	3/26/2002	4/17/2002	5/13/2002	3 417 398 44	3 371 312 50	46 085 94
SLOF2002002	65332VAV5	NEXTEL COMMUNS INC SR SERIAL	15 000 000	1/11/2001	4/17/2002	4/22/2002	10 462 50	14 700 00	-4 237 50
SLOF2002002	65332VAV5	NEXTEL COMMUNS INC SR SERIAL	25 000 000	1/11/2001	4/17/2002	4/22/2002	17 625 00	24 500 00	-6 875 00
SLOF2002002	949748AF4	WELLS FARGO BK NA NT	295 000 000	1/30/2001	4/17/2002	4/22/2002	299 838 00	293 876 35	5 961 65
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 184 040 550	1/28/2002	4/17/2002	4/17/2002	4 184 040 55	4 184 040 55	0 00
SLOF2002002	01F070658	COMMIT TO PUR FNMA SF MTG	4 400 000 000	4/3/2002	4/19/2002	4/19/2002	4 516 187 50	4 488 000 00	28 187 50
SLOF2002002	91241NE1R	U S TREASURY BONDS	1 270 000 000	10/31/2001	4/19/2002	4/19/2002	1 580 257 03	1 737 915 63	157 658 60
SLOF2002002	912810EL8	PURE RES INC SR NT	1 005 000 000	2/19/2002	4/19/2002	4/19/2002	1 250 518 36	1 290 050 98	39 532 62
SLOF2002002	74622EAB8	PURE RES INC SR NT	60 000 000	1/3/2002	4/19/2002	4/24/2002	48 156 00	48 215 50	-59 50
SLOF2002002	01F062655	COMMIT TO PUR FNMA SF MTG	3 400 000 000	3/26/2002	4/22/2002	5/13/2002	3 421 648 44	3 371 312 50	50 335 94
SLOF2002002	01F062655	COMMIT TO PUR FNMA SF MTG	2 205 000 000	3/26/2002	4/22/2002	5/13/2002	2 250 875 59	2 144 207 81	106 667 78
SLOF2002002	01F062655	COMMIT TO PUR FNMA SF MTG	10 336 000 000	3/26/2002	4/22/2002	5/13/2002	10 402 215 00	10 248 790 00	37 011 72
SLOF2002002	01F062655	COMMIT TO PUR FNMA SF MTG	13 105 000 000	3/26/2002	4/22/2002	5/13/2002	13 188 953 91	12 994 426 56	153 425 00
SLOF2002002	01F062655	COMMIT TO PUR FNMA SF MTG	8 395 000 000	3/26/2002	4/22/2002	5/13/2002	8 448 452 54	8 324 167 19	124 285 35
SLOF2002002	01F062655	COMMIT TO PUR FNMA SF MTG	4 605 000 000	3/26/2002	4/22/2002	5/13/2002	4 634 320 90	4 566 145 31	68 175 59
SLOF2002002	01F062655	COMMIT TO PUR FNMA SF MTG	8 500 000 000	3/26/2002	4/22/2002	5/13/2002	8 554 121 10	8 428 281 25	125 639 85
SLOF2002002	01F062655	COMMIT TO PUR FNMA SF MTG	3 100 000 000	3/26/2002	4/22/2002	5/13/2002	3 119 738 28	3 073 643 75	45 894 53
SLOF2002002	264399DW3	SLO CLIENT CASH INVESTMENT TR	125 447 980	1/28/2002	4/23/2002	4/23/2002	125 447 98	125 447 98	0 00
SLOF2002002	36205NMB9	GNMA POOL #0395554	65 000 000	1/8/2002	4/23/2002	4/26/2002	64 623 20	64 623 20	369 35
SLOF2002002	36205NMB9	GNMA POOL #0395554	42 536 760	6/20/2001	4/23/2002	4/26/2002	43 198 07	42 476 93	721 14

SLOF2002002	36206YNY3	GNMA POOL #0425307	72 619 670	\$	6/20/2001	4/23/2002	73 748 69	72 517 56	1 231 13
SLOF2002002	36207FKP5	GNMA POOL #0430602	189 459 870	\$	6/20/2001	4/26/2002	192 405 39	189 193 44	3 211 95
SLOF2002002	36208NXT5	GNMA POOL #0456190	569 635 590	\$	6/20/2001	4/26/2002	577 476 11	567 835 95	9 640 16
SLOF2002002	36209V96	GNMA POOL #0457939	697 599 590	\$	6/20/2001	4/26/2002	708 445 09	696 618 60	11 826 49
SLOF2002002	36209ZV48	GNMA POOL #0462557	524 994 080	\$	6/20/2001	4/26/2002	533 156 10	524 255 80	8 900 30
SLOF2002002	36209BANN7	GNMA POOL #0463997	68 344 500	\$	6/20/2001	4/26/2002	69 407 04	68 248 39	1 158 65
SLOF2002002	36209YU10	GNMA POOL #0465084	682 240 210	\$	6/20/2001	4/26/2002	692 846 91	681 280 81	11 566 10
SLOF2002002	36209A1W1	GNMA POOL #0465677	78 888 160	\$	6/20/2001	4/26/2002	79 911 54	78 577 51	1 334 03
SLOF2002002	36209AJ84	GNMA POOL #0465687	537 516 230	\$	6/20/2001	4/26/2002	545 872 93	536 760 35	9 112 58
SLOF2002002	36209JKC4	GNMA POOL #0472891	128 332 900	\$	6/20/2001	4/26/2002	128 296 98	128 155 24	2 141 74
SLOF2002002	36209J7L9	GNMA POOL #0473499	70 965 130	\$	6/20/2001	4/26/2002	72 068 43	70 865 36	1 203 07
SLOF2002002	36209KBC2	GNMA POOL #0473539	212 537 650	\$	6/20/2001	4/26/2002	215 841 95	212 238 77	3 603 18
SLOF2002002	36209QHG3	GNMA POOL #0478231	154 391 520	\$	6/20/2001	4/26/2002	156 791 83	154 174 41	2 617 42
SLOF2002002	36209STG4	GNMA POOL #0480359	48 350 370	\$	6/20/2001	4/26/2002	49 102 07	48 282 39	819 68
SLOF2002002	36209T4E6	GNMA POOL #0481521	640 745 080	\$	6/20/2001	4/26/2002	650 706 67	639 844 05	10 862 62
SLOF2002002	36209WAK9	GNMA POOL #0483410	46 599 340	\$	6/20/2001	4/26/2002	47 323 82	46 533 81	790 01
SLOF2002002	36209XZ26	GNMA POOL #0485080	197 820 060	\$	6/20/2001	4/26/2002	200 997 10	197 841 74	3 355 36
SLOF2002002	36210NND7	GNMA POOL #0497288	136 232 760	\$	6/20/2001	4/26/2002	138 350 77	136 041 21	2 309 56
SLOF2002002	74913EAJ9	QWEST CAP FDG INC NT	295 000 000	\$	6/20/2001	4/26/2002	291 902 50	291 902 50	-80 977 50
SLOF2002002	912877B2	UNITED STATES TREASURY NOTES	200 000 000	\$	3/19/2002	4/26/2002	197 156 25	194 437 50	2 718 75
SLOF2002002	912877L0	UNITED STATES TREAS NTS	260 000 000	\$	3/21/2002	4/26/2002	254 312 50	250 331 25	3 981 25
SLOF2002002	92810FP8	SLO CLIENT CASH INVESTMENT TR	28 602 990	\$	1/28/2002	4/23/2002	28 602 99	28 602 99	0 00
SLOF2002002	912810FP8	U S TREASURY BONDS	130 000 000	\$	1/24/2002	4/29/2002	125 734 38	128 700 00	-2 965 62
SLOF2002002	912810FP8	U S TREASURY BONDS	20 000 000	\$	3/4/2002	4/29/2002	19 343 75	19 621 88	278 13
SLOF2002002	912810FP8	U S TREASURY BONDS	50 000 000	\$	3/11/2002	4/29/2002	48 359 38	47 570 31	789 07
SLOF2002002	9128277B2	UNITED STATES TREASURY NOTES	185 000 000	\$	3/19/2002	4/29/2002	183 113 87	179 854 69	3 259 18
SLOF2002002	912877L0	UNITED STATES TREAS NTS	65 000 000	\$	4/23/2002	4/29/2002	63 821 86	63 578 13	243 75
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	443 658 420	\$	1/28/2002	4/24/2002	443 658 42	443 658 42	0 00
SLOF2002002	165167AS6	CHESAPEAKE ENERGY CORP SR NT	90 000 000	\$	7/13/2001	4/30/2002	90 225 00	88 499 70	1 725 30
SLOF2002002	370334AS3	GENERAL MILS INC NT	350 000 000	\$	2/13/2002	4/30/2002	342 132 00	348 838 00	-8 706 00
SLOF2002002	487836AS7	KELLOGG CO NT SER B	1 370 000 000	\$	8/2/2002	4/30/2002	1 408 058 60	1 378 480 30	29 578 30
SLOF2002002	NA5716710	TURKEY REP BDS	20 000 000	\$	3/5/2002	5/1/2002	21 750 00	21 170 00	580 00
SLOF2002002	NA5716710	TURKEY REP BDS	25 000 000	\$	3/4/2002	5/1/2002	27 187 50	26 343 75	843 75
SLOF2002002	NA566572	TURKEY (REPUBLIC OF) BDS	35 000 000	\$	3/4/2002	5/1/2002	38 062 50	38 681 25	1 181 25
SLOF2002002	NA566572	TURKEY (REPUBLIC OF) BDS	45 000 000	\$	3/4/2002	5/1/2002	47 025 00	45 393 75	1 631 25
SLOF2002002	NA566572	TURKEY (REPUBLIC OF) BDS	30 000 000	\$	3/4/2002	5/1/2002	31 410 00	30 300 00	1 110 00
SLOF2002002	NA566572	TURKEY (REPUBLIC OF) BDS	5 000 000	\$	3/5/2002	5/1/2002	5 235 00	5 050 00	185 00
SLOF2002002	637432CU7	NATIONAL RURAL UTILS COOP FIN	45 000 000	\$	2/28/2002	5/2/2002	46 586 15	44 821 35	1 774 80
SLOF2002002	912877L0	UNITED STATES TREAS NTS	110 000 000	\$	4/25/2002	5/2/2002	107 989 06	106 284 06	275 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	5 473 668 150	\$	4/29/2002	4/29/2002	5 473 668 15	5 473 668 15	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	148 042 170	\$	4/29/2002	4/29/2002	148 042 17	148 042 17	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	123 319 550	\$	1/30/2002	4/29/2002	123 319 55	123 319 55	0 00
SLOF2002002	65332VBA0	NEXTEL COMMUNICATIONS INC SR	65 000 000	\$	6/27/2001	4/30/2002	43 875 00	49 887 50	-8 012 50
SLOF2002002	65332VBA0	NEXTEL COMMUNICATIONS INC SR	55 000 000	\$	6/27/2001	4/30/2002	37 537 50	42 212 50	-4 675 00
SLOF2002002	852060AJ1	SPRINT CAP CORP	225 000 000	\$	1/18/2001	5/3/2002	209 101 50	226 089 00	-16 987 50
SLOF2002002	02R069654	COMMIT TO PUR FILMIC GOLD SF	10 000 000 000	\$	4/4/2002	5/13/2002	9 895 312 50	9 728 125 00	167 187 50
SLOF2002002	03AJCVBA0	NEATEL LUMINILIA UNIS INC SR	30 000 000	\$	9/27/2001	5/1/2002	23 550 00	23 050 00	4 900 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 234 021 300	\$	1/30/2002	5/1/2002	1 234 021 30	1 234 021 30	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	22 904 320	\$	1/31/2002	5/1/2002	22 904 32	22 904 32	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 978 000 280	\$	2/5/2002	5/1/2002	1 978 000 28	1 978 000 28	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	518 088 870	\$	2/7/2002	5/1/2002	518 088 87	518 088 87	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	55 020 130	\$	2/8/2002	5/1/2002	55 020 13	55 020 13	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	20 481 170	\$	2/12/2002	5/1/2002	20 481 17	20 481 17	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	21 593 199 270	\$	2/13/2002	5/1/2002	21 593 199 27	21 593 199 27	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	233 316 390	\$	3/4/2002	5/1/2002	233 316 39	233 316 39	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	241 877 620	\$	3/5/2002	5/1/2002	241 877 62	241 877 62	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	692 492 290	\$	3/6/2002	5/1/2002	692 492 29	692 492 29	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	107 280 180	\$	3/11/2002	5/1/2002	107 280 18	107 280 18	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	49 013 490	\$	3/13/2002	5/1/2002	49 013 49	49 013 49	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 940 895 840	\$	3/15/2002	5/1/2002	4 940 895 84	4 940 895 84	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	5 272 486 260	\$	3/18/2002	5/1/2002	5 272 486 26	5 272 486 26	0 00

SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	54 748 740	S	5/16/2002	54 748 74	54 748 74	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	500 698 790	S	5/16/2002	500 698 79	500 698 79	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 024 425 650	S	5/16/2002	1 024 425 65	1 024 425 65	0 00
SLOF2002002	224044AA9	COX COMMUNICATION INC NEW NT	265 000 000	S	5/17/2002	265 545 90	267 801 05	-2 255 15
SLOF2002002	25746UAA7	DOMINION RES INC VA SER A	250 000 000	S	5/17/2002	267 862 50	270 035 00	2 072 50
SLOF2002002	26816LAB8	DYNEGY INC SR NT	75 000 000	S	5/17/2002	48 750 00	73 968 25	25 118 25
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 996 367 530	S	5/17/2002	1 996 367 53	1 996 367 53	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	633 450 820	S	5/17/2002	633 450 92	633 450 92	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2 948 507 320	S	5/17/2002	2 948 507 32	2 948 507 32	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2 650 047 720	S	5/17/2002	2 650 047 72	2 650 047 72	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	3 977 777 320	S	5/17/2002	3 977 777 32	3 977 777 32	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2 083 521 390	S	5/17/2002	2 083 521 39	2 083 521 39	0 00
SLOF2002002	01958XA00	ALLIED WASTE NA INC SR SUB NT	40 650 000	S	5/23/2002	40 650 00	41 000 00	-350 00
SLOF2002002	370425RU6	GENERAL MTRS ACCEP CORP GL BD	250 000 000	S	5/23/2002	256 670 00	256 670 00	87 50
SLOF2002002	96388AA45	XCEL ENERGY INC MINN SR NT	160 000 000	S	5/23/2002	147 612 80	159 545 60	11 932 80
SLOF2002002	01958XA00	ALLIED WASTE NA INC SR SUB NT	30 000 000	S	5/24/2002	30 375 00	30 750 00	-375 00
SLOF2002002	25746UAA7	DOMINION RES INC VA SER A	285 000 000	S	5/24/2002	308 959 95	307 839 90	1 120 05
SLOF2002002	895953AD9	TRICOM GLOBAL RESTAURANTS NT	30 000 000	S	5/24/2002	22 200 00	29 547 30	7 347 30
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	8 273 310 980	S	5/24/2002	100 700 00	94 287 50	8 412 50
SLOF2002002	N44230812	RUSSIAN FEDERATION BDS	25 000 000	S	5/24/2002	8 273 310 98	8 273 310 98	0 00
SLOF2002002	233355A00	DAIMLER CHRYSLER HLDG CORP NT	115 000 000	S	5/24/2002	10 502 339 92	10 502 339 92	0 00
SLOF2002002	131347AA6	CALPINE CORP SR NT	220 000	S	5/28/2002	17 890 63	16 718 75	1 171 88
SLOF2002002	98157DAJ5	WORLDCOM INC GA NEW NT	46 000 000	S	5/28/2002	27 972 75	27 802 00	170 75
SLOF2002002	125956AQ3	CMS ENERGY CORP SR NT	54 000 000	S	5/30/2002	96 312 50	117 267 80	20 855 30
SLOF2002002	125956AQ3	CMS ENERGY CORP SR NT	49 000 000	S	5/30/2002	96 312 50	117 267 80	20 855 30
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	50 000 000	S	5/30/2002	44 160 00	45 942 50	-1 782 50
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	98 000 000	S	6/3/2002	52 380 00	53 932 50	-1 552 50
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	98 000 000	S	6/3/2002	21 131 25	48 439 44	-27 308 19
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	98 000 000	S	6/3/2002	21 500 00	49 428 00	-27 928 00
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	98 000 000	S	6/3/2002	42 385 00	96 878 88	-54 493 88
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	236 185 770	S	6/3/2002	42 630 00	96 878 88	-54 248 88
SLOF2002002	20029PAN9	COMCAST CABLE COMM INC SR NT	280 000 000	S	6/4/2002	274 335 60	277 550 00	3 214 40
SLOF2002002	77531QA84	ROGERS WIRELESS INC SR SEC2 NT	205 000 000	S	6/4/2002	182 450 00	210 893 75	28 443 75
SLOF2002002	77531QA84	ROGERS WIRELESS INC SR SEC2 NT	60 000 000	S	6/4/2002	61 725 00	61 725 00	-8 325 00
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	10 000 000	S	6/4/2002	4 262 50	10 326 00	-6 063 50
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	15 000 000	S	6/4/2002	6 393 75	13 571 55	7 177 80
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	29 000 000	S	6/4/2002	12 325 00	28 668 24	-16 343 24
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	141 000 000	S	6/4/2002	60 101 25	139 386 96	-79 285 71
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	5 036 650 570	S	5/30/2002	5 036 650 57	5 036 650 57	0 00
SLOF2002002	01F062671	COMMIT TO PUR FNMA SF MTG	7 205 000 000	S	6/13/2002	5 455 957 03	5 422 656 25	33 300 78
SLOF2002002	01F062671	COMMIT TO PUR FNMA SF MTG	2 500 000 000	S	7/15/2002	7 277 050 00	7 209 503 13	67 546 87
SLOF2002002	01F062671	COMMIT TO PUR FNMA SF MTG	18 295 000 000	S	7/15/2002	2 525 000 00	2 500 781 25	24 218 75
SLOF2002002	165167AS6	CHESAPEAKE ENERGY CORP SR NT	105 000 000	S	6/5/2002	105 131 25	103 249 65	1 881 60
SLOF2002002	92925TAA3	WGC NT TR SR SEC2 NT 144A	500 000 000	S	6/5/2002	478 790 00	497 300 00	-18 550 00
SLOF2002002	02R062668	COMMIT TO PUR FHLIC GLD SF MTG	1 500 000 000	S	6/13/2002	1 523 789 06	1 511 718 75	12 070 31
SLOF2002002	02R062668	COMMIT TO PUR FHLIC GLD SF MTG	1 500 000 000	S	6/13/2002	1 523 789 06	1 511 718 75	12 070 31
SLOF2002002	02R062668	COMMIT TO PUR FHLIC GLD SF MTG	7 500 000 000	S	6/13/2002	7 618 945 32	7 558 583 75	60 351 57
SLOF2002002	16117PAK5	CHARTER COMMINS HLDGS SR NT	25 000 000	S	6/17/2002	22 375 00	25 093 75	-2 718 75
SLOF2002002	16117PAK5	CHARTER COMMINS HLDGS SR NT	110 000 000	S	6/17/2002	98 450 00	110 000 00	11 550 00
SLOF2002002	40427LAA2	HSBC CAP STEP UP PERP 1 144A	635 000 000	S	6/17/2002	747 306 10	723 658 70	23 647 40
SLOF2002002	02R062668	TGI COMMUNICATIONS INC DEBS	10 000 000 000	S	6/17/2002	1 449 030 70	1 568 140 00	-139 109 30
SLOF2002002	060505AD6	BANK AMER CORP NT	3 500 000 000	S	6/17/2002	9 907 421 88	9 859 375 00	48 046 88
SLOF2002002	02R062668	COMMIT TO PUR FHLIC GOLD	2 120 119 120	S	6/18/2002	3 559 062 50	3 504 921 88	54 140 62
SLOF2002002	02R062668	COMMIT TO PUR FHLIC GOLD SF	39 010 950	S	6/6/2002	39 010 95	39 010 95	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	227 717 260	S	6/6/2002	227 717 26	227 717 26	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	52 140 490	S	6/6/2002	52 140 49	52 140 49	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	627 169 950	S	6/6/2002	627 169 95	627 169 95	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 729 300 060	S	6/6/2002	1 729 300 08	1 729 300 08	0 00

SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	1 245 223 990	6/6/2002	6/6/2002	1 245 223 99	1 245 223 99	0 00
SLOF	20020002	01F062671	COMMIT TO PUR FNMA SF MTG	7 205 000 000	6/7/2002	7/15/2002	7 282 678 91	7 209 503 12	73 175 79
SLOF	20020002	01F062671	COMMIT TO PUR FNMA SF MTG	1 354 000 000	6/7/2002	7/15/2002	3 829 200 00	3 829 200 00	34 365 00
SLOF	20020002	01F062671	COMMIT TO PUR FNMA SF MTG	3 792 000 000	6/7/2002	7/15/2002	3 829 200 00	3 795 555 00	19 303 12
SLOF	20020002	01F062671	COMMIT TO PUR FNMA SF MTG	2 059 000 000	6/7/2002	7/15/2002	2 079 590 00	2 060 286 88	1 396 87
SLOF	20020002	01F062671	COMMIT TO PUR FNMA SF MTG	149 000 000	6/7/2002	7/15/2002	150 490 00	149 093 13	60 364 38
SLOF	20020002	01F062671	COMMIT TO PUR FNMA SF MTG	6 441 000 000	6/7/2002	7/15/2002	6 505 410 00	6 445 025 62	159 375 00
SLOF	20020002	01F062671	COMMIT TO PUR FNMA SF MTG	17 000 000 000	6/7/2002	7/15/2002	17 170 000 00	17 010 625 00	617 60
SLOF	20020002	24044AV9	COX COMMUNICATION INC NEW NT	80 000 000	6/10/2002	6/10/2002	81 463 20	80 845 60	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	3 901 565 400	6/10/2002	6/10/2002	3 901 565 40	3 901 565 40	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	1 147 678 940	6/10/2002	6/10/2002	1 147 678 94	1 147 678 94	0 00
SLOF	20020002	02R090464	COMMIT TO PUR PHLMC GOLD SF	3 400 000 000	6/11/2002	6/18/2002	3 457 109 38	3 404 781 25	52 328 13
SLOF	20020002	18450ZAK8	CLEAR CHANNEL COMMINS INC SR NT	350 000 000	6/11/2002	6/14/2002	365 046 50	369 068 00	-4 021 50
SLOF	20020002	9128277L0	U S TREASURY NOTES	70 000 000	6/11/2002	6/14/2002	69 365 62	68 851 56	514 06
SLOF	20020002	9128277L0	U S TREASURY NOTES	45 000 000	6/11/2002	6/14/2002	44 592 19	44 226 56	365 63
SLOF	20020002	9128277L0	U S TREASURY NOTES	160 000 000	6/11/2002	6/14/2002	178 368 75	177 075 00	1 293 75
SLOF	20020002	9128277L0	U S TREASURY NOTES	160 000 000	6/11/2002	6/14/2002	178 368 75	176 709 38	1 659 37
SLOF	20020002	9128277L0	U S TREASURY NOTES	215 129 800	6/11/2002	6/14/2002	215 129 80	215 129 80	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	56 000 000	6/12/2002	6/17/2002	43 680 00	55 930 00	12 250 00
SLOF	20020002	125896AQ3	CMS ENERGY CORP SR NT	73 000 000	6/12/2002	6/17/2002	57 670 00	72 908 75	-15 238 75
SLOF	20020002	125896AQ3	CMS ENERGY CORP SR NT	32 000 000	6/12/2002	6/17/2002	25 280 00	31 960 00	-6 680 00
SLOF	20020002	125896AQ3	CMS ENERGY CORP SR NT	4 000 000	6/12/2002	6/17/2002	3 160 00	3 995 00	-835 00
SLOF	20020002	125896AQ3	CMS ENERGY CORP SR NT	80 000 000	6/12/2002	6/17/2002	63 200 00	79 800 00	-16 600 00
SLOF	20020002	125896AQ3	CMS ENERGY CORP SR NT	160 000 000	6/12/2002	6/17/2002	160 856 00	160 825 60	30 40
SLOF	20020002	370425RX0	GENERAL MTRS ACCEP CORP NT	220 000 000	6/12/2002	6/17/2002	235 341 00	226 392 75	8 948 25
SLOF	20020002	487836AS7	KELLOGG CO NT SER B	220 000 000	6/12/2002	6/17/2002	161 700 00	218 475 00	-56 775 00
SLOF	20020002	71151KAF8	PRIMEA INC SR NT	30 000 000	6/12/2002	6/17/2002	29 826 56	29 451 56	375 00
SLOF	20020002	9128277L0	U S TREASURY NOTES	215 000 000	6/12/2002	6/17/2002	213 757 03	211 976 56	1 780 47
SLOF	20020002	9128277L0	U S TREASURY NOTES	5 000 000	6/12/2002	6/17/2002	4 971 09	4 934 38	36 71
SLOF	20020002	9128277L0	U S TREASURY NOTES	135 000 000	6/12/2002	6/17/2002	145 369 35	135 502 20	9 867 15
SLOF	20020002	50104BR1	KROGER CO SR NT SER B	3 646 000 000	6/12/2002	6/18/2002	3 713 223 12	3 648 278 75	64 944 37
SLOF	20020002	01F062671	COMMIT TO PUR FNMA SF MTG	28 000 000 000	6/12/2002	7/15/2002	2 397 401 87	2 381 034 22	16 367 65
SLOF	20020002	01F062671	COMMIT TO PUR FNMA SF MTG	275 000 000	6/12/2002	7/15/2002	28 402 500 00	28 166 250 00	236 250 00
SLOF	20020002	9128277L0	U S TREASURY NOTES	130 000 000	6/12/2002	6/19/2002	130 655 08	128 293 75	2 361 33
SLOF	20020002	9128277L0	U S TREASURY NOTES	419 659 830	6/12/2002	6/19/2002	419 659 83	419 659 83	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	2 500 000 000	6/12/2002	7/15/2002	2 543 750 00	2 529 908 25	14 843 75
SLOF	20020002	01F070874	COMMIT TO PUR FNMA SF MTG	14 500 000 000	6/12/2002	6/20/2002	14 802 461 01	14 626 875 00	175 586 01
SLOF	20020002	01H062661	COMMIT TO PUR GNMA II SF MTG	5 000 000 000	6/12/2002	6/20/2002	5 113 476 57	5 043 750 00	69 726 57
SLOF	20020002	01H062661	COMMIT TO PUR GNMA II SF MTG	5 100 000 000	6/12/2002	6/17/2002	5 094 390 00	5 095 878 67	8 511 33
SLOF	20020002	1730P6US7	CITIBANK CR CRD DISC	4 800 000 000	6/12/2002	6/17/2002	4 794 725 33	4 788 400 00	6 325 33
SLOF	20020002	31364J2L6	FNMA GTD REMIC P/T	173 183 920	6/12/2002	6/19/2002	30 902 51	40 048 78	-9 146 27
SLOF	20020002	40439SF42	HVB FINANCE DISC	4 800 000 000	6/12/2002	6/17/2002	4 799 029 33	4 786 389 33	12 640 00
SLOF	20020002	98157DAN2	WORLDCOM INC GA NEW NT	35 000 000	6/12/2002	6/20/2002	15 225 00	31 666 95	16 441 95
SLOF	20020002	98157DAN2	WORLDCOM INC GA NEW NT	15 000 000	6/12/2002	6/20/2002	6 675 00	13 571 55	-6 896 55
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	4 239 284 330	6/12/2002	6/17/2002	4 239 284 33	4 239 284 33	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	4 401 389 130	6/12/2002	6/17/2002	4 401 389 13	4 401 389 11	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	555 022 040	6/12/2002	6/17/2002	555 022 04	555 022 04	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	874 665 110	6/12/2002	6/17/2002	874 665 11	874 665 11	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	22 576 570	6/12/2002	6/17/2002	22 576 57	22 576 57	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	323 661 900	6/12/2002	6/17/2002	323 661 90	323 661 90	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	251 634 170	6/12/2002	6/17/2002	251 634 17	251 634 17	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	377 525 920	6/12/2002	6/17/2002	377 525 92	377 525 92	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	16 782 670	6/12/2002	6/17/2002	16 792 67	16 792 67	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	337 006 900	6/12/2002	6/17/2002	337 006 91	337 006 91	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	367 000 000	6/12/2002	6/17/2002	367 000 00	367 000 00	0 00
SLOF	20020002	996102802	SLO CLIENT CASH INVESTMENT TR	448 000 000	6/12/2002	6/17/2002	448 000 00	448 000 00	0 00
SLOF	20020002	786514BC2	SAFEMAY INC NT	25 000 000	6/12/2002	6/21/2002	25 000 00	25 000 00	0 00
SLOF	20020002	786514BC2	SAFEMAY INC NT	435 000 000	6/12/2002	6/21/2002	435 000 00	435 000 00	0 00
SLOF	20020002	0200390B6	WORLDWIDE INC GA NEW NT	20 000 000	6/12/2002	6/24/2002	15 400 00	20 237 20	-4 837 20
SLOF	20020002	131347AV8	CALPINE CORP SR NTS	20 000 000	6/12/2002	6/24/2002	15 400 00	20 237 20	-4 837 20

SLOF2002002	44701QAD4	HUNTSMAN INTL LLC SR NT 144A	215 000 000	3/18/2002	6/19/2002	217 150 00	215 000 00	2 150 00
SLOF2002002	513075AC5	LAMAR MEDIA CORP SR SUB NT	210 000 000	11/17/1999	6/24/2002	216 825 00	206 662 50	10 762 50
SLOF2002002	9128277L0	U S TREASURY NOTES	95 000 000	5/7/2002	6/24/2002	95 731 05	93 664 06	2 066 99
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	3 328 766 280	6/19/2002	6/20/2002	3 328 766 28	3 328 766 28	0 000
SLOF2002002	N44152172	BRAZIL(REPUBLIC OF) BIDS	43 099 350	3/4/2002	6/26/2002	23 704 64	35 125 97	-11 421 33
SLOF2002002	N44152172	BRAZIL(REPUBLIC OF) BIDS	80 041 650	3/5/2002	6/26/2002	44 022 91	65 434 04	15 931 37
SLOF2002002	0110632671	COMMIT TO PUR FINMA SF MTG	1 146 000 000	6/6/2002	7/15/2002	33 863 77	49 795 14	10 027 50
SLOF2002002	23331A4F6	DR HORTON INC SR SUB NT	55 000 000	4/11/2002	6/21/2002	57 200 00	58 025 00	-825 00
SLOF2002002	390064AH6	GREAT ATLANTIC & PAC TEA INC	100 000 000	2/12/2002	6/21/2002	93 250 00	103 125 00	-9 875 00
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	16 000 000	2/5/2002	6/21/2002	6 200 00	14 476 32	-8 276 32
SLOF2002002	98157DAK2	WORLDCOM INC GA NEW NT	24 000 000	2/5/2002	6/21/2002	9 180 00	21 714 48	12 534 48
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	130 022 520	6/18/2002	6/24/2002	130 022 52	130 022 52	0 000
SLOF2002002	02096MG81	ALPINE SEC CORP DISC	208 058 230	6/19/2002	6/24/2002	16 251 97	16 251 97	0 000
SLOF2002002	12672LG17	CXC INC DISC	5 000 000 000	4/30/2002	6/25/2002	4 998 866 67	4 986 857 22	11 561 11
SLOF2002002	36317SG87	GALAXY FDG INC DISC	5 000 000 000	9/6/2001	6/25/2002	4 996 866 67	4 982 905 56	13 961 11
SLOF2002002	462846A44	IRON MTN INC PA SR SUB NT	55 000 000	5/7/2002	6/25/2002	56 375 00	55 825 00	550 00
SLOF2002002	9128277L0	U S TREASURY NOTES	400 000 000	5/8/2002	6/25/2002	401 000 00	394 375 01	6 624 99
SLOF2002002	9128277L0	U S TREASURY NOTES	90 000 000	5/8/2002	6/25/2002	90 225 00	87 764 06	2 460 94
SLOF2002002	9128277L0	U S TREASURY NOTES	550 000 000	5/16/2002	6/25/2002	551 375 00	536 078 13	15 296 87
SLOF2002002	9128277L0	U S TREASURY NOTES	160 000 000	5/16/2002	6/25/2002	160 400 00	156 250 00	4 150 00
SLOF2002002	9128277L0	U S TREASURY NOTES	50 000 000	5/16/2002	6/25/2002	295 737 50	288 408 59	7 328 91
SLOF2002002	9128277L0	U S TREASURY NOTES	295 000 000	5/17/2002	6/25/2002	215 537 50	208 818 75	6 718 75
SLOF2002002	9128277L0	U S TREASURY NOTES	215 000 000	5/20/2002	6/25/2002	225 562 50	219 234 36	6 328 12
SLOF2002002	9128277L0	U S TREASURY NOTES	30 000 000	5/20/2002	6/25/2002	30 075 00	29 224 22	850 78
SLOF2002002	9128277L0	U S TREASURY NOTES	120 000 000	5/20/2002	6/25/2002	120 300 00	117 187 50	3 112 50
SLOF2002002	9128277L0	U S TREASURY NOTES	245 000 000	5/21/2002	6/25/2002	245 212 50	239 793 75	5 418 75
SLOF2002002	9128277L0	U S TREASURY NOTES	85 000 000	5/21/2002	6/25/2002	85 212 50	83 177 15	2 035 35
SLOF2002002	9128277L0	U S TREASURY NOTES	20 000 000	5/21/2002	6/25/2002	20 050 00	19 571 09	478 91
SLOF2002002	9128277L0	U S TREASURY NOTES	265 000 000	5/31/2002	6/25/2002	265 662 50	261 935 94	3 726 56
SLOF2002002	9128277L0	U S TREASURY NOTES	85 000 000	6/11/2002	6/25/2002	85 212 50	83 837 89	1 374 61
SLOF2002002	9128277L0	U S TREASURY NOTES	295 000 000	6/12/2002	6/25/2002	295 737 50	292 096 09	3 641 41
SLOF2002002	9128277L0	U S TREASURY NOTES	175 000 000	6/12/2002	6/25/2002	175 437 50	173 885 74	1 551 76
SLOF2002002	9128277L0	U S TREASURY NOTES	145 000 000	6/12/2002	6/25/2002	145 362 50	144 116 41	1 246 09
SLOF2002002	9128277L0	U S TREASURY NOTES	50 000 000	6/12/2002	6/25/2002	50 125 00	49 710 94	414 06
SLOF2002002	9128277L0	PERU REPUBLIC OF BIDS USD	30 000 000	3/4/2002	6/26/2002	26 700 00	30 000 00	-3 300 00
SLOF2002002	9128277L0	PERU REPUBLIC OF BIDS USD	5 000 000	3/5/2002	6/26/2002	4 450 00	5 007 50	-557 50
SLOF2002002	74913EAE0	QWEST CAP FDG INC GTD NT	190 000 000	7/12/2001	7/12/2002	101 650 00	198 080 70	96 430 70
SLOF2002002	912828AC4	U S TREASURY NOTES	90 000 000	5/16/2002	6/26/2002	91 483 59	89 426 95	2 056 64
SLOF2002002	912828AC4	U S TREASURY NOTES	225 000 000	5/17/2002	6/26/2002	228 708 98	222 890 63	5 818 35
SLOF2002002	912828AC4	U S TREASURY NOTES	65 000 000	6/10/2002	6/26/2002	66 071 48	65 213 28	858 20
SLOF2002002	912828AC4	U S TREASURY NOTES	4 850 000 000	6/14/2002	6/26/2002	4 929 949 22	4 906 078 13	23 871 09
SLOF2002002	912828AC4	U S TREASURY NOTES	455 000 000	6/14/2002	6/26/2002	462 500 39	460 403 13	2 097 26
SLOF2002002	912828AC4	U S TREASURY NOTES	38 000 000	5/16/2002	7/11/2002	4 750 00	40 371 58	-35 621 58
SLOF2002002	912828AC4	U S TREASURY NOTES	17 000 000	5/16/2002	7/11/2002	2 295 00	18 060 97	-15 765 97
SLOF2002002	912828AC4	U S TREASURY NOTES	20 000 000	2/5/2002	7/11/2002	3 000 00	18 095 40	15 095 40
SLOF2002002	912828AC4	U S TREASURY NOTES	144 000 000	2/5/2002	7/11/2002	21 600 00	130 246 56	-108 646 56
SLOF2002002	912828AC4	U S TREASURY NOTES	46 000 000	2/5/2002	7/11/2002	6 210 00	41 606 54	-35 396 54
SLOF2002002	912828AC4	U S TREASURY NOTES	76 000 000	2/5/2002	7/11/2002	10 260 00	68 411 40	58 151 40
SLOF2002002	912828AC4	U S TREASURY NOTES	49 000 000	2/5/2002	7/11/2002	7 350 00	44 107 35	36 757 35
SLOF2002002	912828AC4	U S TREASURY NOTES	115 000 000	2/5/2002	7/11/2002	17 250 00	105 461 90	-88 211 90
SLOF2002002	029912AH5	AMERICAN TOWER CORP SR NT	80 000 000	4/3/2001	7/2/2002	44 000 00	75 000 00	-31 000 00
SLOF2002002	27876GAH1	ECHOSTAR DBS CORP SR NT 144A	125 000 000	12/20/2001	7/2/2002	112 500 00	125 000 00	-12 500 00
SLOF2002002	912828AC4	U S TREASURY NOTES	5 445 000 000	6/14/2002	6/28/2002	5 529 784 10	5 509 659 38	20 124 72
SLOF2002002	27876GAH1	ECHOSTAR DBS CORP SR NT 144A	10 000 000	4/24/2001	7/3/2002	9 100 00	55 000 00	-4 900 00
SLOF2002002	27876GAH1	ECHOSTAR DBS CORP SR NT 144A	138 210 560	6/25/2002	6/28/2002	138 210 56	138 210 56	0 000
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	140 000 000	1/24/2001	7/12/2002	95 200 00	120 642 20	-75 442 20

SLOF2002002	9128277L0	U S TREASURY NOTES	S	335 000 000	7/1/2002	7/1/2002	339 318 36	337 460 16	1 858 20
SLOF2002002	9128277L0	U S TREASURY NOTES	S	195 000 000	7/1/2002	7/1/2002	197 513 67	196 432 03	1 061 64
SLOF2002002	9128277L0	U S TREASURY NOTES	S	218 000 000	7/2/2002	7/1/2002	220 810 16	219 737 19	1 072 97
SLOF2002002	9128277L0	U S TREASURY NOTES	S	78 000 000	7/2/2002	7/1/2002	79 005 47	78 743 44	262 03
SLOF2002002	9128277L0	U S TREASURY NOTES	S	94 000 000	7/2/2002	7/1/2002	95 211 72	94 881 25	330 47
SLOF2002002	9128277L0	U S TREASURY NOTES	S	20 000 000	7/2/2002	7/1/2002	20 257 81	20 223 44	34 37
SLOF2002002	9128277L0	U S TREASURY NOTES	S	70 000 000	7/8/2002	7/1/2002	70 902 34	70 393 75	508 59
SLOF2002002	9128277L0	U S TREASURY NOTES	S	6 260 000 000	6/14/2002	7/1/2002	6 389 846 11	6 334 337 50	55 508 61
SLOF2002002	912828AC4	U S TREASURY NOTES	S	2 348 000 000	6/26/2002	7/1/2002	2 398 702 66	2 400 087 66	-3 385 00
SLOF2002002	912828AC4	U S TREASURY NOTES	S	5 479 000 000	6/26/2002	7/1/2002	5 592 646 46	5 617 484 30	24 637 84
SLOF2002002	912828AC4	U S TREASURY NOTES	S	1 473 000 000	6/26/2002	7/1/2002	1 503 553 25	1 509 671 65	-6 118 40
SLOF2002002	029912AH5	AMERICAN TOWER CORP SR NT	S	102 000 000	4/3/2001	7/1/2002	54 825 00	85 625 00	-40 800 00
SLOF2002002	029912AH5	AMERICAN TOWER CORP SR NT	S	68 000 000	4/3/2001	7/1/2002	37 060 00	63 750 00	-26 690 00
SLOF2002002	01F062689	COMMIT TO PUR FNMA SF MTG	S	1 146 000 000	6/21/2002	7/1/2002	1 175 187 19	1 164 264 38	10 922 81
SLOF2002002	01F062689	COMMIT TO PUR FNMA SF MTG	S	5 000 000 000	7/2/2002	7/1/2002	5 127 343 75	5 096 875 00	30 468 75
SLOF2002002	01F062689	COMMIT TO PUR FNMA SF MTG	S	5 354 000 000	7/8/2002	7/1/2002	5 490 359 69	5 465 935 94	23 423 75
SLOF2002002	01F062689	COMMIT TO PUR FNMA SF MTG	S	150 000 000	7/13/2001	7/1/2002	149 812 50	147 499 50	2 313 00
SLOF2002002	27876GAC3	CHESAPEAKE ENERGY CORP SR NT	S	110 000 000	6/27/2002	7/1/2002	105 600 00	101 200 00	4 400 00
SLOF2002002	02R060472	COMMIT TO PUR FILMCO GOLD	S	3 400 000 000	6/11/2002	7/1/2002	3 498 945 31	3 445 687 50	53 257 81
SLOF2002002	65332VAV5	NEXTEL COMMUNS INC SR SERIAL	S	48 000 000	1/11/2001	7/1/2002	19 280 00	31 360 00	-12 080 00
SLOF2002002	65332VAV5	NEXTEL COMMUNS INC SR SERIAL	S	32 000 000	1/11/2001	7/1/2002	6 220 317 70	6 201 102 34	19 215 36
SLOF2002002	01F062689	COMMIT TO PUR FNMA SF MTG	S	6 073 000 000	7/9/2002	7/1/2002	5 121 142 55	5 105 468 75	15 673 80
SLOF2002002	01F062689	COMMIT TO PUR FNMA SF MTG	S	5 000 000 000	6/17/2002	7/1/2002	5 133 007 82	5 093 750 00	39 257 82
SLOF2002002	01N062672	COMMIT TO PUR GNMA SF MTG	S	140 000 000	1/27/2000	7/1/2002	96 600 00	140 525 00	-43 925 00
SLOF2002002	16117PAK8	CHARTER COMMNS HLDGS SR NT	S	15 000 000	6/27/2002	7/1/2002	14 175 00	13 800 00	375 00
SLOF2002002	27876GAC3	ECHOSTAR DBS CORP SR NT	S	5 000 000	6/28/2002	7/1/2002	4 725 00	4 650 00	75 00
SLOF2002002	65332VAV5	NEXTEL COMMUNS INC SR SERIAL	S	25 000 000	1/11/2001	7/1/2002	17 500 00	24 500 00	7 000 00
SLOF2002002	65332VAV5	NEXTEL COMMUNS INC SR SERIAL	S	50 000 000	5/17/2001	7/1/2002	35 000 00	42 750 00	-7 750 00
SLOF2002002	6590AAC8	STARWOOD HOTELS & RESORTS 144A	S	240 000 000	4/11/2002	7/1/2002	234 600 00	238 759 20	-4 159 20
SLOF2002002	9128277L0	U S TREASURY NOTES	S	3 945 000 000	7/15/2002	7/1/2002	4 002 942 19	4 020 389 23	-17 447 04
SLOF2002002	96388MAA5	XCEL ENERGY INC MINN SR NT	S	355 000 000	12/14/2000	7/1/2002	285 775 00	353 991 80	-68 216 80
SLOF2002002	96388MAA5	XCEL ENERGY INC MINN SR NT	S	270 000 000	6/25/2002	7/1/2002	213 300 00	269 233 20	-55 933 20
SLOF2002002	96102802	SLO CLIENT CASH INVESTMENT TR	S	1 495 000 000	6/25/2002	7/1/2002	1 495 402 80	1 495 402 80	0 00
SLOF2002002	96102802	SLO CLIENT CASH INVESTMENT TR	S	3 632 561 170	6/27/2002	7/1/2002	3 632 561 17	3 632 561 17	0 00
SLOF2002002	96102802	SLO CLIENT CASH INVESTMENT TR	S	97 181 960	7/1/2002	7/1/2002	97 181 96	97 181 96	0 00
SLOF2002002	01N062672	COMMIT TO PUR GNMA SF MTG	S	14 230 480	7/1/2002	7/1/2002	14 230 46	14 230 46	0 00
SLOF2002002	07566QAF2	BEAZER HOMES USA INC 144A	S	14 500 000 000	6/17/2002	7/1/2002	14 799 062 50	14 799 062 50	0 00
SLOF2002002	11013AD0	BRITISH SKY BROADCAST GRP PLC	S	14 500 000 000	6/17/2002	7/1/2002	14 654 570 39	14 740 156 25	114 414 14
SLOF2002002	2331AAAF6	DR HORTON INC SR SUB NT	S	220 000 000	4/11/2002	7/1/2002	220 550 00	220 000 00	550 00
SLOF2002002	339130AX4	FLEMING COS INC SR NT	S	125 000 000	3/20/2002	7/1/2002	120 687 50	127 025 00	-6 337 50
SLOF2002002	01F062689	COMMIT TO PUR FNMA SF MTG	S	155 000 000	6/13/2002	7/1/2002	188 700 00	195 175 00	-8 475 00
SLOF2002002	02R062684	COMMIT TO PUR FNMA SF MTG	S	11 073 000 000	7/8/2002	7/1/2002	11 355 015 47	11 306 571 10	48 444 37
SLOF2002002	02R062684	COMMIT TO PUR FNMA SF MTG	S	6 500 000 000	7/8/2002	7/1/2002	6 670 625 00	6 605 625 00	65 000 00
SLOF2002002	303727AG8	FAIRCHILD SEMICONDUCTOR NT	S	145 000 000	5/31/2001	7/1/2002	1 539 375 00	1 524 375 00	15 000 00
SLOF2002002	650731AA1	UWENS BROOKWAY GLASS 144A	S	150 000 000	1/16/2002	7/1/2002	152 250 00	150 000 00	2 250 00
SLOF2002002	314300AG2	FELCOR LODGING LTD PART SR NT	S	220 000 000	4/24/2002	7/1/2002	221 680 00	231 275 00	9 595 00
SLOF2002002	460146BN2	INTERNATIONAL PAPER CO NT	S	215 000 000	11/15/2001	7/1/2002	19 725 00	216 618 95	-203 80
SLOF2002002	63001PAD1	SIX FLAGS INC SR NT	S	20 000 000	6/12/2002	7/1/2002	19 725 00	19 928 80	203 80
SLOF2002002	895953AD9	TRICON GLOBAL RESTAURANTS NT	S	110 000 000	4/8/2001	7/1/2002	26 500 00	24 843 75	1 656 25
SLOF2002002	96102802	SLO CLIENT CASH INVESTMENT TR	S	25 000 000	7/2/2002	7/2/2002	561 025 03	561 025 03	0 00
SLOF2002002	96102802	SLO CLIENT CASH INVESTMENT TR	S	4 219 050 970	7/2/2002	7/2/2002	4 219 050 97	4 219 050 97	0 00
SLOF2002002	96102802	SLO CLIENT CASH INVESTMENT TR	S	448 437 640	7/15/2002	7/2/2002	448 437 64	448 437 64	0 00
SLOF2002002	96102802	SLO CLIENT CASH INVESTMENT TR	S	3 669 080 620	7/8/2002	7/2/2002	3 669 080 62	3 669 080 62	0 00
SLOF2002002	131347AV8	CALPINE CORP SR NT	S	170 000 000	7/23/2002	7/23/2002	173 000 00	172 016 20	-98 916 20
SLOF2002002	001546AF7	AK STL CORP SR NT 144A	S	40 000 000	6/6/2002	7/29/2002	40 000 00	39 828 00	172 00
SLOF2002002	01F062689	COMMIT TO PUR FNMA SF MTG	S	5 000 000 000	7/16/2002	7/16/2002	5 131 640 63	5 100 000 00	31 640 63
SLOF2002002	01F062689	COMMIT TO PUR FNMA SF MTG	S	5 000 000 000	7/16/2002	7/16/2002	5 131 640 62	5 100 000 00	31 640 62
SLOF2002002	01F062689	COMMIT TO PUR FNMA SF MTG	S	1 073 000 000	7/16/2002	7/16/2002	1 101 250 08	1 094 460 00	6 790 08

Account Number	Description	Account Type	Balance	Transaction Date	Transaction Description	Transaction Amount	Transaction Date	Transaction Description	Transaction Amount
SLOF2002002	02R062692	COMMIT TO PUR FILMIC GOLD SF	2 872 261 000	7/24/2002	7/24/2002	197 375 64	9/16/2002	9/16/2002	2 949 453 01
SLOF2002002	02R062692	COMMIT TO PUR FILMIC GOLD SF	192 210 000	7/24/2002	7/24/2002	56 320 00	9/16/2002	9/16/2002	1 988 937 35
SLOF2002002	184502AK8	CLEAR CHANNEL COMMNS INC SR NT	64 000 000	4/5/2001	7/24/2002	68 780 00	7/29/2002	7/29/2002	67 486 72
SLOF2002002	184502AK8	CLEAR CHANNEL COMMNS INC SR NT	76 000 000	4/5/2001	7/24/2002	80 140 48	7/29/2002	7/29/2002	80 140 48
SLOF2002002	184502AK8	CLEAR CHANNEL COMMNS INC SR NT	2 053 166 870	11/17/2000	7/24/2002	458 809 73	9/16/2002	9/16/2002	1 983 070 26
SLOF2002002	31292G2S4	FILMIC GROUP #CO-1155	446 801 930	11/20/2000	7/24/2002	382 301 14	9/16/2002	9/16/2002	2 108 345 52
SLOF2002002	31292G2S4	FILMIC GROUP #CO-0785	372 295 650	11/21/2000	7/24/2002	490 727 10	9/16/2002	9/16/2002	431 373 32
SLOF2002002	441812JY1	HOUSEHOLD FIN CORP NT	510 000 000	3/26/2002	7/24/2002	163 532 75	7/29/2002	7/29/2002	359 439 65
SLOF2002002	583334AA5	MEADWESTVACO CORP NT	155 000 000	5/31/2002	7/24/2002	32 802 25	7/30/2002	7/30/2002	47 905 00
SLOF2002002	NA2619537	FED REPUBLIC OF BRAZIL BDS	65 000 000	3/4/2002	7/29/2002	7 872 94	7/30/2002	7/30/2002	11 870 92
SLOF2002002	NA4147537	BRAZIL(FED REPUBLIC OF) SER L	14 058 820	3/4/2002	7/29/2002	10 574 12	7/30/2002	7/30/2002	15 861 18
SLOF2002002	NA4147537	BRAZIL(FED REPUBLIC OF) SER L	18 982 360	5/31/2002	7/29/2002	28 014 57	7/30/2002	7/30/2002	37 003 87
SLOF2002002	105756AU4	BRAZIL(FED REPUBLIC OF) BDS	49 256 400	3/5/2002	7/29/2002	9 263 50	7/30/2002	7/30/2002	14 850 60
SLOF2002002	04106EAO1	HOST MARIOTT L P SR NT SER I	100 000 000	6/19/2002	7/29/2002	99 750 00	7/30/2002	7/30/2002	100 000 00
SLOF2002002	562567AB3	MANDALAY RESORT SR NT SER B	25 000 000	4/17/2001	7/29/2002	26 500 00	7/30/2002	7/30/2002	25 812 50
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	8 803 561 600	3/7/2002	7/29/2002	17 150 00	7/31/2002	7/31/2002	31 885 00
SLOF2002002	NA2835024	FED REPUBLIC OF BRAZIL BDS	35 000 000	3/4/2002	7/29/2002	23 691 94	7/31/2002	7/31/2002	27 893 25
SLOF2002002	NA5237238	PERU REP VAR RT NTS	34 650 000	3/4/2002	7/29/2002	12 312 50	7/31/2002	7/31/2002	20 612 50
SLOF2002002	NA2619537	FED REPUBLIC OF BRAZIL BDS	25 000 000	7/29/2002	7/29/2002	18 100 00	8/1/2002	8/1/2002	32 960 00
SLOF2002002	NA2619537	FED REPUBLIC OF BRAZIL BDS	40 000 000	7/29/2002	7/29/2002	17 850 00	7/30/2002	7/30/2002	28 857 50
SLOF2002002	NA2619537	FED REPUBLIC OF BRAZIL BDS	35 000 000	7/29/2002	7/29/2002	7 545 00	7/30/2002	7/30/2002	12 367 50
SLOF2002002	NA2619537	FED REPUBLIC OF BRAZIL BDS	20 000 000	5/31/2002	7/29/2002	22 463 54	8/1/2002	8/1/2002	32 378 38
SLOF2002002	NA4152172	FED REPUBLIC OF BRAZIL BDS	43 099 350	5/31/2002	7/29/2002	109 450 00	8/1/2002	8/1/2002	109 527 00
SLOF2002002	001546AF7	AK STL CORP SR NT 144A	110 000 000	6/6/2002	7/29/2002	14 850 60	8/1/2002	8/1/2002	14 850 60
SLOF2002002	105756AU4	BRAZIL FEDERATIVE REP GBL BD	15 000 000	3/5/2002	7/29/2002	7 500 00	8/1/2002	8/1/2002	12 656 20
SLOF2002002	31410HAK7	FEDERATIVE DEPT STORES DEBS	130 000 000	11/20/2001	7/29/2002	3 901 20	8/1/2002	8/1/2002	4 887 65
SLOF2002002	37932AB3	FIRST ENERGY CORP NT SER B	5 000 000	11/16/2001	7/29/2002	15 604 80	8/1/2002	8/1/2002	18 566 80
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	20 000 000	7/8/2002	7/29/2002	1 228 041 40	7/29/2002	7/29/2002	1 228 041 40
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	1 228 041 400	7/8/2002	7/29/2002	30 596 17	8/2/2002	8/2/2002	30 596 17
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	36 235 290	3/4/2002	7/30/2002	16 487 06	8/2/2002	8/2/2002	19 923 75
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	24 750 000	3/4/2002	7/30/2002	15 840 00	8/2/2002	8/2/2002	14 850 60
SLOF2002002	37932AB3	FIRST ENERGY CORP NT SER B	15 000 000	3/5/2002	7/30/2002	7 425 00	8/2/2002	8/2/2002	7 425 00
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	70 000 000	3/20/2002	7/30/2002	53 974 20	8/2/2002	8/2/2002	64 983 80
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	35 000 000	7/29/2002	7/30/2002	34 868 75	8/2/2002	8/2/2002	34 759 38
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	90 000 000	7/16/2002	7/30/2002	81 968 75	8/2/2002	8/2/2002	91 300 78
SLOF2002002	9128277L0	U S TREASURY NOTES	1 543 273 000	7/8/2002	7/30/2002	582 571 99	7/30/2002	7/30/2002	582 571 99
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	2 750 000 000	7/8/2002	7/30/2002	2 769 228 51	8/1/2002	8/1/2002	2 737 968 75
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	2 750 000 000	7/24/2002	7/31/2002	2 772 773 44	8/1/2002	8/1/2002	2 757 734 38
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF MTG	5 000 000 000	7/31/2002	7/31/2002	5 091 263 63	8/1/2002	8/1/2002	5 098 437 50
SLOF2002002	01F060691	COMMIT TO PUR FNMA SF MTG	2 750 000 000	7/11/2002	7/31/2002	2 857 421 88	8/1/2002	8/1/2002	2 839 375 00
SLOF2002002	105756AU4	BRAZIL FEDERATIVE REP GBL BD	15 000 000	3/5/2002	7/31/2002	7 462 50	8/5/2002	8/5/2002	14 850 60
SLOF2002002	462846AA4	IRON MTN INC PA SR SUB NT	140 000 000	9/6/2001	7/31/2002	137 200 00	8/5/2002	8/5/2002	142 100 00
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	121 075 060	7/9/2002	7/31/2002	121 075 06	7/31/2002	7/31/2002	121 075 06
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	4 679 382 980	7/10/2002	7/31/2002	4 679 382 99	7/31/2002	7/31/2002	4 679 382 99
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	438 342 480	7/11/2002	7/31/2002	238 542 48	7/31/2002	7/31/2002	238 542 48
SLOF2002002	019580A00	ALLIED WASTE NA INC SR SUB NT	35 000 000	4/16/2001	8/1/2002	31 587 50	8/6/2002	8/6/2002	35 875 00
SLOF2002002	019580A00	ALLIED WASTE NA INC SR SUB NT	105 000 000	7/29/2002	8/1/2002	65 612 50	8/6/2002	8/6/2002	107 493 75
SLOF2002002	912810FP8	U S TREASURY BONDS	381 608 710	11/12/2002	8/1/2002	381 608 71	8/1/2002	8/1/2002	391 608 71
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	363 860 550	7/11/2002	8/2/2002	363 860 55	8/2/2002	8/2/2002	363 860 55
SLOF2002002	986102802	SLO CLIENT CASH INVESTMENT TR	2 940 000 000	7/8/2002	8/6/2002	2 367 056 25	8/1/2002	8/1/2002	2 329 031 25
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	8 125 000 000	7/8/2002	8/6/2002	8 217 675 78	8/1/2002	8/1/2002	8 089 453 12
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	3 595 000 000	7/8/2002	8/6/2002	3 636 005 47	8/1/2002	8/1/2002	3 578 148 44
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	3 595 000 000	7/8/2002	8/6/2002	3 636 567 19	8/1/2002	8/1/2002	3 579 295 31
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	845 000 000	7/8/2002	8/6/2002	854 802 34	8/1/2002	8/1/2002	841 303 13
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	3 680 000 000	7/11/2002	8/6/2002	3 831 800 00	8/1/2002	8/1/2002	3 799 600 00
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	2 720 000 000	7/11/2002	8/6/2002	2 831 775 00	8/1/2002	8/1/2002	2 807 550 00
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	3 680 000 000	7/11/2002	8/6/2002	3 831 225 00	8/1/2002	8/1/2002	3 798 450 00
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	600 000 000	7/11/2002	8/6/2002	624 656 25	8/1/2002	8/1/2002	619 312 50

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 3 578 148 44
 57 295 31
 13 596 21
 32 200 00
 2 807 550 00
 32 775 00
 5 343 75

SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	1 850 000 000	S	7/12/2002	8/6/2002	8/14/2002	1 928 023 44	1 921 398 44	4 625 00
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	2 720 000 000	S	7/12/2002	8/6/2002	8/14/2002	2 831 562 50	2 807 550 00	24 012 50
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	9 000 000 000	S	7/12/2002	8/6/2002	8/14/2002	9 369 140 63	9 289 687 50	79 453 13
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	470 000 000	S	7/12/2002	8/6/2002	8/14/2002	489 387 50	485 275 00	4 112 50
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	280 000 000	S	7/12/2002	8/6/2002	8/14/2002	291 550 00	289 012 50	2 537 50
SLOF2002002	01F070682	U S TREASURY NOTES	170 000 000	S	7/16/2002	8/6/2002	8/9/2002	177 171 88	172 457 03	4 714 85
SLOF2002002	01F070682	U S TREASURY NOTES	40 000 000	S	7/19/2002	8/6/2002	8/9/2002	41 687 50	41 075 00	612 50
SLOF2002002	01F070682	U S TREASURY NOTES	240 000 000	S	7/19/2002	8/6/2002	8/9/2002	249 970 00	243 468 75	6 506 25
SLOF2002002	01F070682	SLO CLIENT CASH INVESTMENT TR	1 166 817 350	S	7/11/2002	8/6/2002	8/14/2002	1 166 817 35	1 168 817 35	0 00
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	550 000 000	S	7/18/2002	8/6/2002	8/14/2002	578 601 56	571 484 38	7 117 18
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	7 500 000 000	S	7/18/2002	8/6/2002	8/14/2002	7 800 820 32	7 78 296 68	1 523 44
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	2 700 000 000	S	7/18/2002	8/6/2002	8/14/2002	2 810 847 66	2 805 468 75	5 378 91
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	900 000 000	S	7/12/2002	8/6/2002	8/14/2002	936 949 22	934 734 37	2 214 85
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	5 530 000 000	S	7/16/2002	8/6/2002	8/14/2002	5 757 032 42	5 746 447 66	10 584 76
SLOF2002002	01F070682	COMMIT TO PUR FNMA SF MTG	3 000 000 000	S	7/12/2002	8/6/2002	8/14/2002	3 124 335 94	3 115 781 25	8 554 69
SLOF2002002	02R060688	COMMIT TO PUR FHLMC GOLD SF	10 000 000 000	S	7/8/2002	8/6/2002	8/14/2002	10 137 500 00	9 953 125 00	184 375 00
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	85 000 000	S	7/8/2002	8/6/2002	8/14/2002	86 029 30	84 828 12	1 401 18
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	600 000 000	S	7/8/2002	8/6/2002	8/14/2002	607 265 63	597 375 00	9 890 63
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	2 150 000 000	S	7/8/2002	8/6/2002	8/14/2002	2 176 035 16	2 140 593 75	35 441 41
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	5 130 000 000	S	7/18/2002	8/6/2002	8/14/2002	5 193 724 22	5 154 046 88	39 677 34
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	3 250 000 000	S	7/18/2002	8/6/2002	8/14/2002	3 290 371 09	3 265 234 38	25 136 71
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	7 500 000 000	S	7/18/2002	8/6/2002	8/14/2002	7 599 316 41	7 53 515 63	5 800 78
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	3 350 000 000	S	7/8/2002	8/6/2002	8/14/2002	3 391 613 28	3 335 343 75	56 269 53
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	5 400 000 000	S	7/12/2002	8/6/2002	8/14/2002	5 467 078 13	5 428 687 50	38 390 63
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	350 000 000	S	7/12/2002	8/6/2002	8/14/2002	354 238 28	351 859 38	2 378 90
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF	400 000 000	S	7/16/2002	8/6/2002	8/14/2002	404 843 75	401 875 00	2 968 75
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	16 101 870 860	S	7/11/2002	8/6/2002	8/9/2002	16 101 870 86	16 101 870 86	0 00
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	2 502 060 610	S	7/12/2002	8/6/2002	8/9/2002	2 502 060 61	2 502 060 61	0 00
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	4 648 318 670	S	7/15/2002	8/6/2002	8/9/2002	4 648 318 67	4 648 318 67	0 00
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	1 008 820 960	S	7/17/2002	8/6/2002	8/9/2002	1 008 820 96	1 008 820 96	0 00
SLOF2002002	02R060480	COMMIT TO PUR FHLMC GOLD SF	3 400 000 000	S	7/17/2002	8/6/2002	8/13/2002	3 519 796 88	3 488 187 50	31 609 38
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	2 890 766 500	S	7/18/2002	8/6/2002	8/13/2002	2 890 766 60	2 890 766 60	0 00
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	160 000 000	S	7/19/2002	8/6/2002	8/19/2002	170 250 00	164 300 00	5 950 00
SLOF2002002	01F060683	U S TREASURY NOTES	45 000 000	S	7/14/2002	8/6/2002	8/19/2002	47 882 81	46 947 66	935 15
SLOF2002002	01F060683	U S TREASURY NOTES	1 260 000 000	S	7/8/2002	8/6/2002	8/19/2002	1 336 978 13	1 314 534 37	22 443 76
SLOF2002002	01F060683	TURKEY REP BDS	22 000 000	S	3/5/2002	8/15/2002	8/20/2002	20 267 50	23 265 00	2 997 50
SLOF2002002	01F060683	TURKEY REP BDS	20 000 000	S	3/8/2002	8/15/2002	8/20/2002	18 425 00	21 300 00	2 875 00
SLOF2002002	01F060683	TURKEY REP BDS	8 000 000	S	3/5/2002	8/15/2002	8/20/2002	9 175 00	10 585 00	-1 410 00
SLOF2002002	01F060683	TURKEY (REPUBLIC OF) BDS	56 000 000	S	3/5/2002	8/15/2002	8/20/2002	47 320 00	8 460 00	-1 120 00
SLOF2002002	01F060683	TURKEY (REPUBLIC OF) BDS	34 000 000	S	3/5/2002	8/15/2002	8/20/2002	28 662 00	34 340 00	5 678 00
SLOF2002002	01N062680	COMMIT TO PUR GNMA SF MTG	20 000 000	S	3/8/2002	8/15/2002	8/20/2002	16 860 00	20 350 00	-3 490 00
SLOF2002002	01N062680	COMMIT TO PUR GNMA SF MTG	9 500 000 000	S	7/17/2002	8/15/2002	8/21/2002	9 652 539 06	9 713 750 00	136 789 06
SLOF2002002	01N062680	COMMIT TO PUR GNMA SF MTG	5 000 000 000	S	7/17/2002	8/15/2002	8/21/2002	5 185 546 88	5 112 500 00	73 046 88
SLOF2002002	01F060683	CHASE COML MTG SECS 99-2 A-2	6 420 000 000	S	9/29/2000	8/15/2002	8/21/2002	7 299 239 06	6 436 056 25	861 182 81
SLOF2002002	01F060683	CHASE COML MTG SECS 99-2 A-2	470 000 000	S	1/4/2001	8/15/2002	8/20/2002	458 193 60	491 577 70	33 384 10
SLOF2002002	01F060683	U S TREASURY NOTES	85 000 000	S	7/14/2002	8/15/2002	8/20/2002	89 741 41	88 678 91	1 062 50
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	4 763 407 420	S	7/18/2002	8/15/2002	8/15/2002	4 763 407 42	4 763 407 42	0 00
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	5 269 475 290	S	7/19/2002	8/15/2002	8/15/2002	5 269 475 29	5 269 475 29	0 00
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	544 937 880	S	7/14/2002	8/15/2002	8/15/2002	544 937 88	544 937 88	0 00
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	60 858 520	S	7/14/2002	8/15/2002	8/15/2002	60 858 52	60 858 52	0 00
SLOF2002002	01F060683	SLO CLIENT CASH INVESTMENT TR	2 100 000 000	S	10/27/2000	8/15/2002	8/22/2002	2 334 192 00	2 115 120 00	219 072 00
SLOF2002002	01N062680	COMMIT TO PUR GNMA I SF MTG	4 000 000 000	S	8/15/2002	8/20/2002	8/20/2002	4 141 250 00	4 135 000 00	6 250 00
SLOF2002002	01N062680	COMMIT TO PUR GNMA I SF MTG	4 000 000 000	S	8/15/2002	8/20/2002	8/20/2002	4 141 562 50	4 135 000 00	6 562 50
SLOF2002002	01F060683	U S TREASURY NOTES	1 000 000 000	S	8/15/2002	8/20/2002	8/20/2002	1 035 312 50	1 033 750 00	5 610 94
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF MTG	420 000 000	S	7/14/2002	8/20/2002	8/21/2002	443 789 06	438 178 12	5 610 94
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF MTG	2 750 000 000	S	7/14/2002	8/21/2002	8/16/2002	2 860 644 53	2 849 257 81	11 386 72
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF MTG	3 000 000 000	S	8/8/2002	8/21/2002	8/16/2002	3 120 703 13	3 119 062 50	1 640 63
SLOF2002002	01F060683	COMMIT TO PUR FNMA SF MTG	2 250 000 000	S	8/8/2002	8/21/2002	8/16/2002	2 340 527 34	2 338 593 75	1 933 59

SLOF	2002002	9128277L0	U S TREASURY NOTES	185 000 000	S	7/24/2002	8/28/2002	194 995 55	193 007 03	1 988 52
SLOF	2002002	01F062697	COMMIT TO PUR FNMA SF MTG	4 000 000	S	8/22/2002	9/16/2002	4 118 750 00	4 123 750 00	-5 000 00
SLOF	2002002	01F062697	COMMIT TO PUR FNMA SF MTG	4 000 000	S	8/22/2002	9/16/2002	4 118 750 00	4 123 750 00	-5 000 00
SLOF	2002002	01F070690	COMMIT TO PUR FNMA SF MTG	1 300 000	S	8/22/2002	9/16/2002	1 351 390 63	1 351 167 50	200 13
SLOF	2002002	01F070690	COMMIT TO PUR FNMA SF MTG	890 000	S	8/22/2002	9/16/2002	914 787 50	914 650 00	137 50
SLOF	2002002	01F070690	COMMIT TO PUR FNMA SF MTG	570 000	S	8/22/2002	9/16/2002	592 532 81	592 443 75	89 06
SLOF	2002002	3136FAJF8	FNMA STRPD MBS SECS 320 2 IO	376 533 310	S	8/21/2002	8/26/2002	89 900 16	86 299 83	3 603 33
SLOF	2002002	457030AC8	INGLES MKTS INC SR SUB NT	30 000 000	S	4/8/2002	8/27/2002	218 025 00	274 267 80	-1 537 50
SLOF	2002002	835415A49	SOMAT INC NT	255 000 000	S	10/17/2001	8/27/2002	255 600 47	255 603 91	-56 242 80
SLOF	2002002	9128277L0	U S TREASURY NOTES	240 341 190	S	7/24/2002	8/23/2002	240 341 19	240 341 19	0 00
SLOF	2002002	996102802	SLO CLIENT CASH INVESTMENT TR	981 218 160	S	7/24/2002	9/27/2002	981 218 16	981 218 16	0 00
SLOF	2002002	996102802	SLO CLIENT CASH INVESTMENT TR	140 000 000	S	3/5/2002	9/27/2002	155 316 20	151 092 20	4 223 80
SLOF	2002002	172967AZA	CTIGROUP INC GLOBAL SUB NT	69 000 000	S	4/8/2002	9/27/2002	67 275 00	69 431 25	-1 170 00
SLOF	2002002	457030AC8	INGLES MKTS INC SR SUB NT	36 000 000	S	4/8/2002	9/27/2002	35 055 00	36 225 00	-1 170 00
SLOF	2002002	513075AC5	INGLES MKTS INC SR SUB NT	150 000 000	S	11/17/1999	9/27/2002	155 250 00	147 187 50	8 062 50
SLOF	2002002	9128277L0	U S TREASURY NOTES	240 000 000	S	7/24/2002	9/27/2002	252 525 00	250 387 50	2 137 50
SLOF	2002002	912828AC4	U S TREASURY NOTES	165 000 000	S	6/26/2002	9/27/2002	173 011 52	169 107 82	3 903 70
SLOF	2002002	912828AC4	U S TREASURY NOTES	144 574 670	S	7/24/2002	8/28/2002	144 574 67	144 574 67	0 00
SLOF	2002002	912828AC4	U S TREASURY NOTES	190 000 000	S	6/26/2002	9/27/2002	354 904 88	359 932 03	4 972 85
SLOF	2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 069 446 830	S	7/24/2002	9/27/2002	1 069 446 83	1 069 446 83	0 00
SLOF	2002002	01F070690	COMMIT TO PUR FNMA SF MTG	1 200 000 000	S	8/8/2002	9/16/2002	1 355 453 13	1 351 187 50	4 265 63
SLOF	2002002	01F070690	COMMIT TO PUR FNMA SF MTG	1 260 000 000	S	8/8/2002	9/16/2002	1 334 600 00	1 330 400 00	4 200 00
SLOF	2002002	01F070690	COMMIT TO PUR FNMA SF MTG	420 000 000	S	8/8/2002	9/16/2002	437 915 63	436 537 50	1 378 13
SLOF	2002002	01F070690	COMMIT TO PUR FNMA SF MTG	3 000 000 000	S	8/8/2002	9/16/2002	3 128 203 13	3 118 125 00	10 078 13
SLOF	2002002	9128277L0	U S TREASURY NOTES	250 000 000	S	7/24/2002	9/27/2002	267 773 44	260 820 31	6 953 13
SLOF	2002002	52108HJ4	LB UBS COML MTG TR 02-C1 A4	3 650 000 000	S	3/22/2002	9/27/2002	4 086 574 22	3 668 045 24	418 528 98
SLOF	2002002	912828AC4	U S TREASURY NOTES	90 000 000	S	6/26/2002	9/27/2002	95 614 45	92 240 63	3 373 82
SLOF	2002002	912828AC4	U S TREASURY NOTES	435 000 000	S	8/20/2002	9/10/2002	437 318 55	434 504 10	2 814 45
SLOF	2002002	617446HC6	GOLDMAN SACHS GROUP INC SR NT	375 000 000	S	8/14/2002	9/10/2002	401 505 00	402 450 00	945 00
SLOF	2002002	912828AH3	MORGAN STANLEY DW & CO NT	11 550 000 000	S	8/19/2002	9/27/2002	11 708 361 33	11 553 609 38	154 751 95
SLOF	2002002	912828AH3	U S TREASURY NT	1 220 000 000	S	9/7/2002	9/27/2002	1 236 727 34	1 209 992 19	26 735 15
SLOF	2002002	23331AAL3	G R HORTON INC SR NT	30 000 000	S	7/11/2002	9/11/2002	30 075 00	29 751 30	323 70
SLOF	2002002	58984YAD5	MERRISTAR HOSPITALITY CORP NT	120 000 000	S	3/20/2002	9/11/2002	113 700 00	122 400 00	-8 700 00
SLOF	2002002	589829QB7	MERRILL LYNCH MTG 98 C2 A-2	1 005 000 000	S	10/25/2001	9/11/2002	1 039 929 69	1 059 450 56	44 479 11
SLOF	2002002	743263A4	PROGRESS ENERGY INC SR NT	270 000 000	S	4/23/2002	9/11/2002	291 362 40	274 455 00	16 907 40
SLOF	2002002	996102802	SLO CLIENT CASH INVESTMENT TR	711 126 970	S	7/24/2002	9/27/2002	711 126 97	711 126 97	0 00
SLOF	2002002	01F060691	COMMIT TO PUR FNMA SF MTG	2 835 000 000	S	8/9/2002	9/16/2002	2 900 116 41	2 858 034 38	42 082 03
SLOF	2002002	01F060691	COMMIT TO PUR FNMA SF MTG	8 750 000 000	S	8/9/2002	9/16/2002	8 948 242 19	8 823 828 13	124 414 06
SLOF	2002002	01F060691	COMMIT TO PUR FNMA SF MTG	-750 000 000	S	8/9/2002	9/16/2002	767 226 56	756 093 75	-11 132 81
SLOF	2002002	01F060691	COMMIT TO PUR FNMA SF MTG	18 000 000 000	S	8/9/2002	9/16/2002	18 413 437 50	18 459 843 75	-46 406 25
SLOF	2002002	01F060691	COMMIT TO PUR FNMA SF MTG	9 120 000 000	S	8/9/2002	9/16/2002	9 339 704 69	9 207 034 38	132 670 31
SLOF	2002002	06736CAE9	BARCLAYS BK PLC 144A	425 000 000	S	9/13/2000	9/12/2002	508 638 25	424 417 75	82 220 50
SLOF	2002002	780097AE1	ROYAL BK SCOTLAND GRP PLC 1	905 000 000	S	2/22/2001	9/12/2002	1 094 706 10	1 005 455 00	89 251 10
SLOF	2002002	852060AJ1	SPRINT CAP CORP	45 000 000	S	1/18/2001	9/12/2002	35 775 00	45 217 80	-9 442 80
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	11 000 000	S	7/30/2002	9/12/2002	13 775 00	13 015 00	760 00
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	19 000 000	S	7/30/2002	9/12/2002	4 110 00	4 110 00	240 00
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	6 000 000	S	7/30/2002	9/12/2002	6 400 00	6 400 00	400 00
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	10 000 000	S	7/30/2002	9/12/2002	2 900 00	2 660 00	240 00
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	4 000 000	S	7/30/2002	9/12/2002	7 250 00	7 200 00	50 00
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	10 000 000	S	7/31/2002	9/12/2002	23 863 75	23 760 00	123 75
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	33 000 000	S	7/31/2002	9/12/2002	16 646 25	16 560 00	86 25
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	5 000 000	S	7/31/2002	9/12/2002	3 618 75	3 550 00	68 75
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	14 000 000	S	7/31/2002	9/12/2002	10 080 00	9 940 00	140 00
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	17 000 000	S	7/31/2002	9/12/2002	12 240 00	12 155 00	85 00
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	13 000 000	S	8/15/2002	9/12/2002	9 392 50	9 295 00	97 50
SLOF	2002002	852060AT9	SPRINT CAP CORP NT	13 000 000	S	8/15/2002	9/12/2002	418 310 70	365 491 35	51 819 35
SLOF	2002002	90262PAAG	UBS PFD TR 1 TR PFD SECS	355 000 000	S	12/11/2000	9/12/2002	982 359 38	979 390 63	2 968 75
SLOF	2002002	01F062697	COMMIT TO PUR FNMA SF MTG	950 000 000	S	8/21/2002	9/16/2002	1 674 675 00	1 670 118 75	4 556 25
SLOF	2002002	01F062697	COMMIT TO PUR FNMA SF MTG	1 000 000 000	S	8/20/2002	9/16/2002	1 034 062 50	1 030 937 50	3 125 00

SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	3 000 000 000	8/21/2002	9/10/2002	3 102 187 50	3 052 812 50	9 375 00
SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	2 430 000 000	8/21/2002	9/10/2002	2 512 676 95	2 505 178 12	7 498 83
SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	950 000 000	9/3/2002	9/16/2002	982 322 26	982 804 69	-482 43
SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	830 000 000	9/3/2002	9/16/2002	961 641 80	961 968 75	-326 95
SLOF2002002	01F062697	COMMIT TO PUR FNMA SF MTG	1 620 000 000	9/3/2002	9/16/2002	1 676 117 87	1 676 193 75	-1 075 76
SLOF2002002	01F070590	COMMIT TO PUR FNMA SF MTG	7 430 000 000	8/22/2002	9/16/2002	7 751 289 46	7 722 556 25	28 733 21
SLOF2002002	02R060696	COMMIT TO PUR FILMIC GOLD SF	10 000 000 000	8/8/2002	9/16/2002	10 225 781 25	10 093 750 00	132 031 25
SLOF2002002	852060AG7	SPRINT CAPITAL CORP	15 000 000	2/1/2001	9/16/2002	9 712 50	13 171 20	-4 004 70
SLOF2002002	852060AT9	SPRINT CAP CORP NT	31 000 000	8/15/2002	9/13/2002	22 475 00	22 165 00	310 00
SLOF2002002	852060AT9	SPRINT CAP CORP NT	44 000 000	8/15/2002	9/13/2002	31 690 00	31 460 00	220 00
SLOF2002002	715310ABA	ROGERS WIRELESS INC SR SEC2 NT	150 000 000	5/9/2001	9/17/2002	151 812 50	154 312 50	52 500 00
SLOF2002002	9128277L0	U.S. TREASURY NOTES	210 000 000	7/24/2002	9/17/2002	225 126 56	219 089 06	6 037 50
SLOF2002002	01N062698	COMMIT TO PUR FNMA SF MTG	10 500 000 000	8/15/2002	9/23/2002	10 929 023 44	10 854 375 00	74 648 44
SLOF2002002	02R060488	COMMIT TO PUR FILMIC GOLD SF	3 400 000 000	8/13/2002	9/13/2002	3 528 562 50	3 510 500 00	18 062 50
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	274 482 170	7/24/2002	9/13/2002	274 482 17	274 482 17	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	3 120 530 770	7/24/2002	9/16/2002	3 120 530 77	3 120 530 77	0 00
SLOF2002002	NAS3237238	PERU REP VAR RT NTS	6 100 000	3/6/2002	9/17/2002	4 274 27	4 941 00	-666 73
SLOF2002002	NAS3237238	PERU REP VAR RT NTS	27 900 000	3/4/2002	9/17/2002	19 549 53	22 372 32	-2 822 79
SLOF2002002	NAS3237238	PERU REP VAR RT NTS	29 700 000	3/5/2002	9/17/2002	20 810 79	23 982 75	-3 171 96
SLOF2002002	9128278A9	UNITED STATES TREASURY NT	495 000 000	8/15/2002	9/17/2002	515 264 06	504 184 57	11 079 49
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	711 336 370	7/24/2002	9/17/2002	711 336 37	711 336 37	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	18 000 000	3/4/2002	9/23/2002	22 300 00	21 400 00	900 00
SLOF2002002	NAA4230812	RUSSIAN FEDERATION BDS	32 000 000	7/24/2002	9/23/2002	155 455 67	155 455 67	0 00
SLOF2002002	NAA4230812	RUSSIAN FEDERATION BDS	15 000 000	7/24/2002	9/24/2002	17 565 15	15 783 00	1 782 15
SLOF2002002	0660505AG9	BANK AMER CORP SUB NT	194 219 880	7/24/2002	9/19/2002	194 219 88	194 219 88	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	140 000 000	8/14/2002	9/23/2002	151 277 00	150 248 00	1 029 00
SLOF2002002	617446HC6	MORGAN STANLEY DW & CO NT	185 000 000	9/6/2001	9/26/2002	189 699 10	189 404 10	294 00
SLOF2002002	92344GAM8	VERIZON GLOBAL FCG CORP NT	4 626 828 500	7/24/2002	9/23/2002	4 626 828 50	4 626 828 50	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	661 744 320	7/24/2002	9/24/2002	661 744 32	661 744 32	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	300 464 140	7/24/2002	9/25/2002	300 464 14	300 464 14	0 00
SLOF2002002	NAS2847385	PERU REPUBLIC OF BDS USD	25 000 000	3/8/2002	9/26/2002	21 187 50	25 012 50	-3 825 00
SLOF2002002	NAS2847385	PERU REPUBLIC OF BDS USD	60 000 000	3/5/2002	10/1/2002	50 850 00	60 090 00	9 240 00
SLOF2002002	NAS2847385	PERU REPUBLIC OF BDS USD	30 000 000	3/5/2002	10/1/2002	25 425 00	30 037 50	-4 612 50
SLOF2002002	NAS2847385	PERU REPUBLIC OF BDS USD	25 000 000	3/5/2002	10/1/2002	21 187 50	25 037 50	-3 850 00
SLOF2002002	NAA149533	BULGARIA(NATIONAL REPUBLIC OF)	57 300 000	3/4/2002	10/1/2002	50 997 00	50 290 75	716 25
SLOF2002002	NAA149533	BULGARIA(NATIONAL REPUBLIC OF)	63 700 000	3/5/2002	10/1/2002	56 693 00	55 864 90	828 10
SLOF2002002	NAA149533	BULGARIA(NATIONAL REPUBLIC OF)	24 500 000	3/14/2002	10/1/2002	21 805 00	21 743 75	61 25
SLOF2002002	NAS593602	BULGARIA(NATIONAL REPUBLIC OF)	30 000 000	3/4/2002	9/26/2002	31 500 00	31 987 50	-487 50
SLOF2002002	912810FP8	U.S. TREASURY BONDS	130 000 000	9/23/2002	10/1/2002	143 431 64	143 975 00	-543 36
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 790 724 950	7/24/2002	9/26/2002	1 790 724 95	1 790 724 95	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 873 014 280	7/26/2002	9/26/2002	4 873 014 28	4 873 014 28	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	507 692 920	8/5/2002	9/26/2002	255 752 67	255 752 67	0 00
SLOF2002002	NAA042522	BULGARIA (NATIONAL REP OF) BDS	84 285 720	3/4/2002	10/2/2002	76 489 29	75 962 50	526 79
SLOF2002002	NAA042522	BULGARIA (NATIONAL REP OF) BDS	30 000 000	3/5/2002	10/2/2002	27 225 00	27 000 00	225 00
SLOF2002002	NAA230713	RUSSIAN FEDERATION USD1000	25 000 000	3/4/2002	10/2/2002	24 906 25	24 000 00	906 25
SLOF2002002	NAS237238	PERU REP VAR RT NTS	76 050 000	3/6/2002	10/2/2002	53 136 94	63 220 80	9 463 56
SLOF2002002	NAS237238	PERU REP VAR RT NTS	30 000 000	3/8/2002	10/2/2002	28 865 19	28 109 81	4 244 62
SLOF2002002	NAS510790	RUSSIAN FEDERATION	30 000 000	3/4/2002	10/2/2002	32 831 25	32 475 00	356 25
SLOF2002002	NAS514569	PHILIPPINES REP OF	130 000 000	3/13/2002	10/2/2002	131 462 50	130 138 13	1 324 37
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	593 622 130	8/7/2002	10/1/2002	593 622 13	593 622 13	0 00
SLOF2002002	01F0606A8	COMMIT TO PUR FNMA SF MTG	1 620 000 000	9/9/2002	10/15/2002	1 663 790 63	1 650 881 25	12 909 38
SLOF2002002	01F0606A8	COMMIT TO PUR FNMA SF MTG	2 835 000 000	9/9/2002	10/15/2002	2 911 190 62	2 889 042 19	22 148 43
SLOF2002002	01F0606A8	COMMIT TO PUR FNMA SF MTG	6 295 000 000	9/9/2002	10/15/2002	6 464 178 12	6 414 996 44	49 178 68
SLOF2002002	01F0606A8	COMMIT TO PUR FNMA SF MTG	1 215 000 000	9/9/2002	10/15/2002	1 238 160 94	1 238 160 94	0 00
SLOF2002002	01F0606A8	COMMIT TO PUR FNMA SF MTG	7 535 000 000	9/9/2002	10/15/2002	7 738 690 47	7 676 281 25	62 399 22
SLOF2002002	893830AE9	TRANSOCEAN SEDCO FOREX INC NT	160 000 000	5/8/2002	10/17/2002	175 060 80	159 320 00	15 740 80
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 002 116 740	8/7/2002	10/2/2002	4 002 116 74	4 002 116 74	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	5 011 790	8/8/2002	10/2/2002	5 011 79	5 011 79	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	928 116 950	8/12/2002	10/2/2002	928 116 95	928 116 95	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 372 624 610	8/14/2002	10/2/2002	1 372 624 61	1 372 624 61	0 00

SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	143 334 390	8/19/2002	10/2/2002	143 334 39	143 334 39	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2 694 116 070	8/20/2002	10/2/2002	2 694 116 07	2 694 116 07	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	656 706 310	8/21/2002	10/2/2002	656 706 31	656 706 31	0 00
SLOF2002002	00209AA6E	AT & T WIRELESS SVCS INC SR NT	25 000 000	10/2/2001	10/3/2002	19 125 000	25 076 50	-5 951 50
SLOF2002002	00209AA6E	AT & T WIRELESS SVCS INC SR NT	25 000 000	10/2/2001	10/3/2002	19 437 50	25 076 50	-5 639 00
SLOF2002002	00209AA6E	AT & T WIRELESS SVCS INC SR NT	105 000 000	10/2/2001	10/3/2002	80 193 75	105 321 30	-25 127 55
SLOF2002002	00209AA6F	AT & T WIRELESS SVCS INC SR NT	10 000 000	11/21/2001	10/3/2002	7 212 50	11 208 30	-3 995 80
SLOF2002002	01F0626A4	COMMIT TO PUR FNMA SF MTG	4 000 000 000	9/10/2002	10/3/2002	4 142 500 00	4 126 250 00	16 250 00
SLOF2002002	01F0626A4	COMMIT TO PUR FNMA SF MTG	950 000 000	9/10/2002	10/3/2002	983 843 75	979 984 38	3 859 37
SLOF2002002	01F0626A4	COMMIT TO PUR FNMA SF MTG	1 620 000 000	9/10/2002	10/3/2002	1 677 712 50	1 671 131 25	6 581 25
SLOF2002002	01F0626A4	COMMIT TO PUR FNMA SF MTG	1 810 000 000	9/10/2002	10/3/2002	1 677 712 50	1 670 625 00	7 087 50
SLOF2002002	16117PAK5	CHARTER COMMNS HLDGS SR NT	135 000 000	1/27/2002	10/3/2002	1 874 481 25	1 867 128 13	7 353 12
SLOF2002002	61745MLO4	MORGAN STANLEY 98-FNVI CL A2	2 175 000 000	9/29/2000	10/3/2002	74 250 000	135 506 25	-61 256 25
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 761 943 950	8/21/2002	10/3/2002	2 446 365 25	2 087 260 74	349 104 51
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	958 467 220	8/22/2002	10/3/2002	4 761 943 95	4 761 943 95	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	3 966 701 930	8/28/2002	10/3/2002	3 966 701 93	3 966 701 93	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	37 417 480	8/28/2002	10/3/2002	37 417 48	37 417 48	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	3 307 723 060	9/3/2002	10/3/2002	3 307 723 06	3 307 723 06	0 00
SLOF2002002	01F0606A8	COMMIT TO PUR FNMA SF MTG	1 215 000 000	9/9/2002	10/4/2002	1 248 175 20	1 237 781 25	10 393 95
SLOF2002002	01F0606A8	COMMIT TO PUR FNMA SF MTG	15 915 000 000	9/9/2002	10/4/2002	16 349 554 11	16 218 379 69	131 174 42
SLOF2002002	01F0606A8	COMMIT TO PUR FNMA SF MTG	2 835 000 000	9/9/2002	10/4/2002	2 912 076 56	2 889 042 19	23 034 37
SLOF2002002	01F0606A8	COMMIT TO PUR FNMA SF MTG	7 430 000 000	9/9/2002	10/4/2002	7 752 160 16	7 743 453 13	8 707 03
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	38 759 150	9/3/2002	10/4/2002	38 759 15	38 759 15	0 00
SLOF2002002	01F0626A4	COMMIT TO PUR FNMA SF MTG	2 500 000 000	9/10/2002	10/4/2002	2 588 671 88	2 578 906 25	9 765 63
SLOF2002002	02R0606A3	COMMIT TO PUR FNMA SF MTG	10 000 000 000	9/10/2002	10/4/2002	10 278 125 00	10 187 500 00	90 625 00
SLOF2002002	126406AP8	CSX CORP SR NTS	270 000 000	2/22/2002	10/7/2002	298 976 40	281 844 90	17 131 50
SLOF2002002	22541LAB9	CREDIT SUISSE FB INC NT	5 000 000	4/16/2002	10/7/2002	4 988 25	4 835 50	152 75
SLOF2002002	22541LAB9	CREDIT SUISSE FIRST BOSTON USA	100 000 000	9/12/2002	10/7/2002	96 545 00	105 658 00	-9 113 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2 771 761 790	9/3/2002	10/7/2002	2 771 761 79	2 771 761 79	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	23 000 000	8/2/2001	10/8/2002	26 033 24	25 577 84	455 40
SLOF2002002	233835A00	DAIMLER CHRYSLER HLDG CORP NT	82 000 000	10/8/2002	10/8/2002	92 376 28	91 190 56	1 185 72
SLOF2002002	233835A00	DAIMLER CHRYSLER HLDG CORP NT	95 000 000	8/2/2001	10/8/2002	108 579 30	105 647 60	2 931 70
SLOF2002002	233835A00	DAIMLER CHRYSLER HLDG CORP NT	95 000 000	7/30/2002	10/8/2002	87 400 00	91 316 75	3 918 75
SLOF2002002	552076AB8	LYONDELL CHEMICAL CO SR NT	85 000 000	4/17/2001	10/8/2002	90 312 50	87 762 50	2 550 00
SLOF2002002	996102802	MANDALAY RESORT SR NT SER B	2 237 270 630	9/3/2002	10/8/2002	2 237 270 63	2 237 270 63	0 00
SLOF2002002	02R060A45	COMMIT TO PUR FNMA SF MTG	3 400 000 000	9/13/2002	10/9/2002	3 536 265 63	3 521 125 00	15 140 63
SLOF2002002	895853A09	TRICON GLOBAL RESTAURANTS NT	90 000 000	1/17/2002	10/9/2002	97 875 00	89 437 50	8 437 50
SLOF2002002	637432C06	NATIONAL RURAL UTILS COOP FIN	5 000 000	1/17/2002	10/10/2002	5 282 00	5 070 05	211 95
SLOF2002002	637432C07	NATIONAL RURAL UTILS COOP FIN	99 000 000	2/28/2002	10/10/2002	106 267 59	98 608 97	7 660 62
SLOF2002002	637432C07	NATIONAL RURAL UTILS COOP FIN	95 000 000	2/28/2002	10/10/2002	97 881 42	90 638 73	7 242 69
SLOF2002002	83001PAD1	SIX FLAGS INC SR NT	90 000 000	6/12/2002	10/10/2002	76 000 00	94 661 80	-18 661 80
SLOF2002002	861589AX7	STONE CONTAINER CORP SR NT	95 000 000	7/12/2002	10/10/2002	93 825 00	96 862 50	-3 037 50
SLOF2002002	513075AC5	LAMAR MEDIA CORP SR SUB NT	135 000 000	8/15/2002	10/10/2002	141 117 19	137 504 68	-3 612 51
SLOF2002002	912828A49	UNITED STATES TREASURY NT	1 500 000 000	10/4/2002	10/11/2002	1 531 171 88	1 535 390 62	-4 218 74
SLOF2002002	01F0606B8	COMMIT TO PUR FNMA SF MTG	150 000 000	1/10/2001	10/15/2002	55 500 00	151 779 00	-96 279 00
SLOF2002002	131347AV8	CALPINE CORP SR NTS	234 782 390	1/24/2001	10/15/2002	305 037 30	324 359 95	-15 322 65
SLOF2002002	652476BA5	NEWS AMER HLDGS INC	220 000 000	4/8/2002	10/15/2002	162 250 00	221 302 40	59 052 40
SLOF2002002	873169AC2	TKO CORP SR NT	27 105 380	7/12/2002	10/15/2002	25 445 17	27 918 54	2 473 37
SLOF2002002	NA7090544	COLOMBIA REPUBLIC OF BDS	7 228 100	6/28/2002	10/16/2002	6 794 42	7 444 94	-650 52
SLOF2002002	NA7090544	COLOMBIA REPUBLIC OF BDS	903 510	6/28/2002	10/16/2002	849 30	930 62	-81 32
SLOF2002002	NA7090544	COLOMBIA REPUBLIC OF BDS	15 544 890	6/28/2002	10/16/2002	14 573 33	16 011 24	-1 437 91
SLOF2002002	NA7090544	COLOMBIA REPUBLIC OF BDS	12 464 000	6/28/2002	10/16/2002	11 685 00	12 837 92	-1 152 92
SLOF2002002	01N0626A5	COMMIT TO PUR GNMA SF MTG	10 500 000 000	9/13/2002	10/16/2002	10 918 359 38	10 903 593 75	14 765 63
SLOF2002002	654730AJ2	NISOURCE FIN CORP GTD NT	43 000 000	11/6/2001	10/21/2002	40 602 75	47 650 88	7 048 13
SLOF2002002	654730AJ2	NISOURCE FIN CORP GTD NT	42 000 000	11/6/2001	10/21/2002	39 415 32	46 542 72	-7 127 40
SLOF2002002	682330AA5	ONCOR ELEC DELIVERY SR NT 144A	195 000 000	5/1/2002	10/21/2002	181 790 70	184 576 85	12 786 15
SLOF2002002	693628AF9	PSEG PWR LLC SR NT	105 000 000	3/1/2002	10/16/2002	105 400 00	108 622 50	3 222 50
SLOF2002002	693628AF9	PSEG PWR LLC SR NT	155 000 000	3/8/2002	10/16/2002	105 400 00	160 046 80	54 646 80

SLOF2002002	69362BAF9	PSEG PWR LLC SR NT	50 000 000	S	3/11/2002	10/16/2002	10/21/2002	34 000 000	51 618 000	-17 618 000
SLOF2002002	92857TAH0	VODAFONE AIRTOUCH PLC NT	9 000 000	S	9/22/2002	10/16/2002	10/21/2002	9 963 63	9 928 62	35 01
SLOF2002002	92857TAH0	VODAFONE AIRTOUCH PLC NT	116 000 000	S	9/22/2002	10/16/2002	10/21/2002	126 420 12	125 724 28	2 695 84
SLOF2002002	125581ABA	CIT GROUP INC SR NT	45 000 000	S	6/11/2002	10/17/2002	10/22/2002	45 721 35	41 850 00	3 871 35
SLOF2002002	26156FAA1	DRESNER FDG SILENT PRTRN 144A	405 000 000	S	3/12/2002	10/17/2002	10/22/2002	375 633 45	431 981 10	-56 347 65
SLOF2002002	65473CAJ2	NISOURCE FIN CORP GTD NT	130 000 000	S	1/16/2001	10/17/2002	10/22/2002	121 026 10	144 060 80	-23 034 70
SLOF2002002	87019XAA1	SMEDBANK FORENINGSPPARBK 144A	595 000 000	S	6/23/2000	10/17/2002	10/22/2002	681 858 10	582 106 35	99 751 75
SLOF2002002	912810FP8	U S TREASURY BONDS	150 000 000	S	10/15/2002	10/17/2002	10/22/2002	156 687 97	159 140 62	-2 472 65
SLOF2002002	912810FP8	U S TREASURY BONDS	105 000 000	S	10/16/2002	10/17/2002	10/22/2002	109 667 58	111 086 72	-1 418 14
SLOF2002002	912810FP8	U S TREASURY BONDS	70 000 000	S	10/17/2002	10/17/2002	10/22/2002	73 111 72	72 975 00	136 72
SLOF2002002	65473CAJ2	NISOURCE FIN CORP GTD NT	100 000 000	S	1/16/2001	10/18/2002	10/23/2002	92 830 00	110 816 00	17 985 00
SLOF2002002	210371AH3	CONSTELLATION ENERGY GROUP INC	80 000 000	S	3/21/2002	10/21/2002	10/24/2002	66 873 60	79 652 00	12 779 20
SLOF2002002	26156FAA1	DRESNER FDG SILENT PRTRN 144A	70 000 000	S	3/12/2002	10/21/2002	10/24/2002	64 714 30	74 663 40	-9 949 10
SLOF2002002	743263AA4	PROGRESS ENERGY INC SR NT	215 000 000	S	9/6/2002	10/21/2002	10/24/2002	193 721 45	234 036 10	-40 314 65
SLOF2002002	743263AA4	PROGRESS ENERGY INC SR NT	75 000 000	S	4/23/2002	10/21/2002	10/24/2002	65 548 50	76 237 50	-10 689 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	26 185 650	S	9/3/2002	10/21/2002	10/24/2002	26 185 65	26 185 65	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	275 000 000	S	3/21/2002	10/22/2002	10/24/2002	231 173 25	273 806 50	-42 633 25
SLOF2002002	210371AH3	CONSTELLATION ENERGY GROUP INC	60 000 000	S	9/6/2002	10/22/2002	10/24/2002	54 583 20	65 312 40	-10 729 20
SLOF2002002	743263AA4	PROGRESS ENERGY INC SR NT	762 233 660	S	9/3/2002	10/22/2002	10/24/2002	762 233 66	762 233 66	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	210 472 540	S	9/4/2002	10/22/2002	10/24/2002	210 472 54	210 472 54	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	47 703 620	S	9/5/2002	10/22/2002	10/24/2002	47 703 62	47 703 62	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2 027 867 420	S	9/9/2002	10/22/2002	10/24/2002	2 027 867 42	2 027 867 42	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	185 000 000	S	2/28/2001	10/23/2002	10/26/2002	196 629 10	183 664 30	12 964 80
SLOF2002002	743263AA4	PROGRESS ENERGY INC SR NT	1 232 391 480	S	9/9/2002	10/23/2002	10/26/2002	1 232 391 48	1 232 391 48	0 00
SLOF2002002	01F0606B6	COMMIT TO PUR FNMA SF MTG	1 335 000 000	S	10/4/2002	10/24/2002	11/1/2002	1 357 110 94	1 366 497 66	9 386 72
SLOF2002002	023551AF1	AMERADA HESS CORP	17 130 000 000	S	10/4/2002	10/24/2002	11/1/2002	17 409 031 63	17 536 837 50	-127 805 87
SLOF2002002	912828AJ9	UNITED STATES TREASURY NT	230 000 000	S	9/9/2002	10/24/2002	10/24/2002	3 433 323 32	3 433 323 32	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	426 992 920	S	9/10/2002	10/24/2002	10/24/2002	41 625 00	42 750 00	-1 125 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	50 000 000	S	5/17/2001	10/28/2002	10/31/2002	83 753 60	80 428 00	3 325 60
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	80 000 000	S	1/15/2002	10/28/2002	10/31/2002	3 504 083 64	3 504 083 64	0 00
SLOF2002002	65337AV55	NEXTEL COMMUNS INC SR SERIAL	3 504 083 640	S	9/10/2002	10/28/2002	10/28/2002	1 269 333 32	1 269 333 32	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	2 500 000 000	S	9/11/2002	10/28/2002	10/28/2002	2 587 304 69	2 584 765 63	2 539 06
SLOF2002002	01F0626B2	COMMIT TO PUR FNMA SF MTG	100 000 000	S	10/7/2002	11/1/2002	11/1/2002	82 250 00	102 000 00	-19 750 00
SLOF2002002	56884YAD5	MERISTAR HOSPITALITY CORP NT	55 000 000	S	3/20/2002	10/29/2002	11/1/2002	57 982 03	60 654 69	2 672 66
SLOF2002002	912810FP8	U S TREASURY BONDS	146 353 780	S	10/7/2002	10/29/2002	11/1/2002	146 353 78	146 353 78	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	40 000 000	S	10/7/2002	10/30/2002	11/4/2002	42 125 00	44 112 50	-1 987 50
SLOF2002002	912810FP8	U S TREASURY BONDS	115 000 000	S	10/8/2002	10/30/2002	11/4/2002	121 109 38	127 146 86	-6 037 50
SLOF2002002	912810FP8	U S TREASURY BONDS	210 000 000	S	7/24/2002	10/30/2002	10/31/2002	225 758 20	219 089 06	6 669 14
SLOF2002002	9128277L0	U S TREASURY NOTES	7 668 945 820	S	9/11/2002	10/30/2002	10/30/2002	7 668 945 82	7 668 945 82	0 00
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	90 000 000	S	9/11/2002	10/31/2002	11/5/2002	93 982 03	91 669 92	1 712 11
SLOF2002002	01F0706B3	UNITED STATES TREASURY NT	2 320 202 820	S	9/11/2002	11/1/2002	11/1/2002	2 320 202 82	2 320 202 82	0 00
SLOF2002002	01F0706B3	UNITED STATES TREASURY NT	7 430 000 000	S	10/4/2002	11/4/2002	11/4/2002	7 765 510 94	7 751 579 69	13 931 25
SLOF2002002	996102802	COMMIT TO PUR FNMA SF MTG	2 000 000 000	S	10/15/2002	11/4/2002	11/4/2002	2 090 312 50	2 084 375 00	5 937 50
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	4 058 974 410	S	9/11/2002	11/4/2002	11/4/2002	4 058 974 41	4 058 974 41	0 00
SLOF2002002	06L33DAAS	UNLOR ELEC DELIVERT SR NT 144A	120 000 000	S	5/12/2002	11/2/2002	11/8/2002	120 031 20	123 574 80	-3 543 60
SLOF2002002	912810FP8	U S TREASURY BONDS	50 000 000	S	10/6/2002	11/5/2002	11/8/2002	52 218 75	55 281 25	-3 062 50
SLOF2002002	912810FP8	U S TREASURY BONDS	35 000 000	S	10/15/2002	11/5/2002	11/8/2002	36 553 13	37 132 81	-579 68
SLOF2002002	912828AJ9	UNITED STATES TREASURY NT	320 000 000	S	8/15/2002	11/5/2002	11/8/2002	327 800 00	325 937 50	1 862 50
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	7 000 000 000	S	10/2/2002	11/6/2002	11/14/2002	7 059 062 90	7 037 460 93	21 601 57
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	950 000 000	S	10/2/2002	11/6/2002	11/14/2002	958 015 63	955 232 42	2 783 21
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	1 550 000 000	S	9/20/2002	11/6/2002	12/1/2002	1 557 144 53	1 556 539 06	605 47
SLOF2002002	01F0526C1	COMMIT TO PUR FNMA SF MTG	1 785 005 210	S	10/3/2002	11/6/2002	11/14/2002	2 811 136 32	2 655 519 53	15 618 79
SLOF2002002	487836AS7	FNMA GTD REMIC PIT 321 2 IO	250 000 000	S	8/2/2001	11/6/2002	11/14/2002	280 512 90	251 547 50	28 965 00
SLOF2002002	912810FP8	U S TREASURY BONDS	30 000 000	S	10/15/2002	11/6/2002	11/14/2002	31 457 81	31 828 13	-370 32
SLOF2002002	912810FP8	U S TREASURY BONDS	50 000 000	S	10/17/2002	11/6/2002	11/14/2002	52 429 69	52 125 00	304 69
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	1 452 952 830	S	9/11/2002	11/6/2002	11/6/2002	1 452 952 83	1 452 952 83	0 00
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	3 110 000 000	S	10/3/2002	11/7/2002	11/14/2002	3 151 304 69	3 130 409 38	20 895 31

SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	S	10/3/2002	11/7/2002	11/14/2002	3 374 746 88	3 350 812 50	23 934 38
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	S	10/2/2002	11/7/2002	11/14/2002	5 856 765 62	5 811 835 15	44 930 47
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	S	10/2/2002	11/7/2002	11/14/2002	1 286 867 19	1 277 143 75	9 723 44
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	S	10/3/2002	11/7/2002	11/14/2002	962 617 19	956 011 72	6 605 47
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	S	10/3/2002	11/7/2002	11/14/2002	678 898 44	674 187 50	4 710 84
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	S	10/3/2002	11/7/2002	11/14/2002	324 300 00	322 100 00	2 200 00
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	S	10/3/2002	11/7/2002	11/14/2002	1 641 768 75	1 630 378 13	11 390 62
SLOF2002002	01F0526B3	COMMIT TO PUR FNMA SF MTG	S	9/30/2002	11/7/2002	12/1/2/2002	454 148 44	451 898 44	2 250 00
SLOF2002002	02R0606B1	COMMIT TO PUR FHLIC GOLD SF	S	10/7/2002	11/7/2002	11/14/2002	10 316 406 25	10 245 312 50	71 093 75
SLOF2002002	06423AAC8	BANK ONE CORP SUB NT	S	11/6/2001	11/7/2002	11/14/2002	47 864 00	45 449 20	2 414 80
SLOF2002002	39130AX4	FLEMING COS INC SR NT	S	6/13/2002	11/7/2002	11/14/2002	80 750 00	95 000 00	14 250 00
SLOF2002002	44878NAA3	ING CAP FDG TR III LTD TR	S	12/12/2000	11/8/2002	11/14/2002	282 355 15	245 000 00	37 355 15
SLOF2002002	996102802	SLO CLIENT CASH INVESTMENT TR	S	9/11/2002	11/8/2002	11/8/2002	718 372 70	718 372 70	0 00
SLOF2002002	02R0606B3	COMMIT TO PUR FHLIC GOLD SF	S	10/9/2002	11/3/2002	11/19/2002	3 539 054 69	3 532 812 50	6 242 19
SLOF2002002	65553RAA0	NORDBANKEN AB STEP UP CAP 144A	S	11/5/2002	11/3/2002	11/19/2002	183 050 35	181 146 95	1 903 40
SLOF2002002	01F0606C4	COMMIT TO PUR FNMA SF MTG	S	10/24/2002	11/4/2002	12/1/2/2002	1 370 513 09	1 352 104 69	18 408 40
SLOF2002002	01F0606C4	COMMIT TO PUR FNMA SF MTG	S	10/24/2002	11/4/2002	12/1/2/2002	17 581 037 88	17 344 125 00	246 912 88
SLOF2002002	01N0626B3	COMMIT TO PUR GNMA SF MTG	S	10/16/2002	11/4/2002	11/29/2002	10 970 859 38	10 903 963 75	67 265 63
SLOF2002002	996102802	U S TREASURY NOTES	S	9/11/2002	11/4/2002	11/4/2002	292 777 99	292 777 99	0 00
SLOF2002002	996102802	U S TREASURY NT	S	5/22/2002	11/4/2002	11/2/2/2002	135 375 00	149 376 00	-14 001 00
SLOF2002002	996102802	U S TREASURY NT	S	11/15/2002	11/8/2002	11/2/2/2002	63 175 00	70 374 50	-7 199 50
SLOF2002002	996102802	U S TREASURY NT	S	9/11/2002	11/9/2002	11/19/2002	5 005 843 74	5 005 843 74	0 00
SLOF2002002	996102802	U S TREASURY NT	S	6/26/2002	11/20/2002	11/2/2/2002	2 786 306 65	2 700 600 69	85 705 96
SLOF2002002	996102802	U S TREASURY NT	S	8/19/2002	11/20/2002	11/2/2/2002	131 056 25	128 833 59	2 122 66
SLOF2002002	996102802	U S TREASURY NT	S	10/10/2002	11/20/2002	11/2/2/2002	1 038 368 75	1 038 052 73	-683 98
SLOF2002002	996102802	U S TREASURY NT	S	8/15/2002	11/20/2002	11/2/2/2002	165 131 25	162 968 75	2 162 50
SLOF2002002	996102802	U S TREASURY NT	S	8/15/2002	11/20/2002	11/2/2/2002	28 015 88	28 015 88	0 00
SLOF2002002	996102802	U S TREASURY NT	S	8/8/2002	11/20/2002	11/2/2/2002	163 278 70	151 997 70	11 281 00
SLOF2002002	002927AA9	ABBIEY NATL CAP TR I TR PFD	S	9/14/2001	11/21/2002	11/29/2002	344 445 30	328 790 25	15 655 05
SLOF2002002	01F0706C3	COMMIT TO PUR FNMA SF MTG	S	11/4/2001	11/21/2002	11/29/2002	4 697 578 13	4 699 687 50	-2 109 37
SLOF2002002	912828AC4	U S TREASURY NOTES	S	6/26/2002	11/21/2002	11/29/2002	231 644 53	225 477 10	6 167 43
SLOF2002002	912828AC4	U S TREASURY NOTES	S	8/15/2002	11/21/2002	11/29/2002	269 772 07	269 916 99	144 92
SLOF2002002	912828AC4	U S TREASURY NOTES	S	10/29/2002	11/21/2002	11/29/2002	2 580 761 72	2 562 812 50	-2 050 78
SLOF2002002	912828AC4	U S TREASURY NOTES	S	11/6/2002	11/21/2002	11/29/2002	5 677 675 78	5 684 765 63	-7 089 85
SLOF2002002	912828AC4	U S TREASURY NOTES	S	11/6/2002	11/21/2002	11/29/2002	1 548 984 38	1 550 390 62	1 406 24
SLOF2002002	912828AC4	U S TREASURY NOTES	S	11/6/2002	11/21/2002	11/29/2002	1 032 304 69	1 033 593 75	1 289 06
SLOF2002002	912828AC4	U S TREASURY NOTES	S	11/6/2002	11/21/2002	11/29/2002	1 548 457 03	1 550 273 44	-1 816 41
SLOF2002002	835415AJ9	SONAT INC NT	S	10/17/2001	11/22/2002	11/27/2002	71 780 00	104 329 32	-32 549 32
SLOF2002002	835415AJ9	SONAT INC NT	S	10/17/2001	11/22/2002	11/27/2002	55 845 00	78 515 88	22 670 88
SLOF2002002	835415AJ9	SONAT INC NT	S	10/17/2001	11/22/2002	11/27/2002	129 937 50	203 280 84	-73 343 34
SLOF2002002	835415AJ9	SONAT INC NT	S	10/17/2001	11/22/2002	11/27/2002	7 535 00	11 831 16	-4 296 16
SLOF2002002	912828AC4	U S TREASURY NOTES	S	10/17/2002	11/26/2002	11/27/2002	74 495 31	72 975 00	1 520 31
SLOF2002002	912828AC4	U S TREASURY NOTES	S	9/30/2002	11/26/2002	11/27/2002	2 633 045 31	2 617 685 55	15 359 76
SLOF2002002	912828AC4	U S TREASURY NOTES	S	6/28/2002	11/26/2002	11/27/2002	6 002 812 50	6 025 312 50	22 500 00
SLOF2002002	912828AC4	U S TREASURY NOTES	S	8/6/2002	11/27/2002	11/29/2002	734 617 19	717 427 12	17 190 07
SLOF2002002	912828AC4	U S TREASURY NOTES	S	8/15/2002	11/27/2002	11/29/2002	3 673 085 96	3 666 933 59	6 152 37
SLOF2002002	912828AC4	U S TREASURY NOTES	S	9/4/2002	11/27/2002	11/29/2002	418 890 63	422 700 20	-3 809 57
SLOF2002002	912828AC4	U S TREASURY NOTES	S	9/6/2002	11/27/2002	11/29/2002	3 129 062 50	3 212 980 47	-83 917 97
SLOF2002002	912828AC4	U S TREASURY NOTES	S	9/30/2002	11/29/2002	11/29/2002	6 011 250 00	6 007 500 00	3 750 00
SLOF2002002	912828AC4	U S TREASURY NOTES	S	9/11/2002	11/29/2002	11/29/2002	2 002 187 50	2 008 437 50	-6 250 00
SLOF2002002	912828AC4	U S TREASURY NOTES	S	9/30/2002	11/29/2002	11/29/2002	725 986 59	725 986 59	0 00
SLOF2002002	912828AC4	U S TREASURY NOTES	S	9/30/2002	11/29/2002	11/29/2002	5 986 875 00	6 025 312 50	-38 437 50
SLOF2002002	912828AC4	U S TREASURY NOTES	S	10/3/2002	11/29/2002	11/29/2002	6 485 781 25	6 519 296 86	-33 515 63
SLOF2002002	912828AC4	U S TREASURY NOTES	S	11/15/2002	11/29/2002	11/29/2002	1 496 718 75	1 505 742 19	-9 023 44
SLOF2002002	912828AC4	U S TREASURY NOTES	S	11/15/2002	11/29/2002	11/29/2002	14 498 300 77	14 555 507 81	-57 207 04
SLOF2002002	912828AC4	U S TREASURY NOTES	S	11/14/2002	11/29/2002	11/29/2002	6 108 875 00	6 138 750 00	31 875 00
SLOF2002002	912828AC4	U S TREASURY NOTES	S	8/6/2002	11/29/2002	11/29/2002	3 448 480 75	3 441 679 10	4 801 65
SLOF2002002	020927AA3	AT&T BROADBAND CORP NT	S	11/12/2002	12/3/2002	12/3/2002	813 040	870 13	-57 09
SLOF2002002	911365AB0	UNITED REENTALS A SR NT SER B	S	7/26/2002	12/3/2002	12/6/2002	95 400 00	92 567 50	2 812 50
SLOF2002002	962166BP8	WEYERHAUSER CO NTS	S	10/8/2002	12/3/2002	12/6/2002	53 724 50	49 537 42	4 187 08
SLOF2002002	01F0706C3	COMMIT TO PUR FNMA SF MTG	S	11/4/2002	12/4/2002	12/1/2/2002	2 089 531 25	2 088 750 00	781 25

SLOF/2002/002	01F0706C3	COMMIT TO PUR FNMA SF MTG	930 000 000	11/4/2002	12/4/2002	12/12/2002	971 632 03	971 268 75	363 28
SLOF/2002/002	01F0706C3	COMMIT TO PUR FNMA SF MTG	2 000 000 000	11/4/2002	12/4/2002	12/12/2002	2 089 218 75	2 086 750 00	468 75
SLOF/2002/002	02R0606C9	COMMIT TO PUR FHLMC GOLD SF	10 000 000 000	11/7/2002	12/4/2002	12/12/2002	10 244 140 82	10 281 250 00	-37 109 38
SLOF/2002/002	40427LA42	HSBC CAP STEP UP PERP 1 144A	635 000 000	9/1/2001	12/4/2002	12/9/2002	765 759 20	723 658 70	42 100 50
SLOF/2002/002	40427LA80	HSBC CAP FDG DLR 1 LP 144A	30 000 000	6/4/2002	12/4/2002	12/9/2002	40 788 00	38 587 50	2 200 50
SLOF/2002/002	44978NA43	ING CAP FDG TR III GTD TR	220 000 000	12/12/2001	12/4/2002	12/9/2002	249 546 00	220 000 00	29 546 00
SLOF/2002/002	65332VAV5	NEXTEL COMMUNIS INC SR SERIAL	31 000 000	5/7/2001	12/4/2002	12/9/2002	28 442 50	28 505 00	1 937 50
SLOF/2002/002	65332VAV5	NEXTEL COMMUNIS INC SR SERIAL	89 000 000	3/7/2001	12/4/2002	12/9/2002	82 132 00	76 095 00	6 007 50
SLOF/2002/002	35177PAK3	FRANCE TELECOM SA NT	80 000 000	10/29/2002	12/4/2002	12/10/2002	24 836 49	23 698 50	1 137 99
SLOF/2002/002	35177PAL1	FRANCE TELECOM SA NT	21 000 000	12/5/2002	12/4/2002	12/10/2002	52 038 36	49 648 72	2 389 64
SLOF/2002/002	35177PAL1	FRANCE TELECOM SA NT	44 000 000	8/1/2002	12/4/2002	12/10/2002	41 025 50	47 663 00	-6 637 50
SLOF/2002/002	91529YAD8	UNIMPROVIDENT CORP SR DEB	106 150 850	9/11/2002	12/5/2002	12/5/2002	106 150 85	106 150 85	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	1 335 000 000	11/14/2002	12/6/2002	12/14/2003	1 368 375 00	1 365 871 87	2 503 13
SLOF/2002/002	01F060618	COMMIT TO PUR FNMA SF MTG	3 665 000 000	11/14/2002	12/6/2002	12/14/2003	3 756 625 00	3 749 753 13	6 871 87
SLOF/2002/002	01F060618	COMMIT TO PUR FNMA SF MTG	751 585 170	1/12/2002	12/6/2002	12/12/2002	118 139 79	121 662 85	-3 523 06
SLOF/2002/002	3136FAJF8	FNMA STRPD MBS SECS 320 2 IO	830 000 000	4/22/2002	12/6/2002	12/12/2002	984 828 20	916 569 00	68 259 20
SLOF/2002/002	33739MAE1	FIRST UN NATL BK MTN #SB 00005	60 000 000	7/16/2002	12/6/2002	12/12/2002	57 820 20	60 340 80	-2 520 60
SLOF/2002/002	370425RZ5	GENERAL MTRS ACCEP CORP NT	30 000 000	12/12/2002	12/6/2002	12/12/2002	28 910 10	29 946 40	-936 30
SLOF/2002/002	370425RZ5	GENERAL MTRS ACCEP CORP NT	650 000 000	12/12/2002	12/6/2002	12/12/2002	732 803 50	649 655 50	83 148 00
SLOF/2002/002	46861CC9	LOWES COS INC NT	165 000 000	11/7/2002	12/6/2002	12/12/2002	176 314 05	167 311 65	9 002 40
SLOF/2002/002	637432C08	NATIONAL RURAL UTILS COOP FIN	3 400 000 000	11/13/2002	12/10/2002	12/17/2002	3 534 406 25	3 536 000 00	-1 593 75
SLOF/2002/002	02R0604C1	COMMIT TO PUR FHLMC GOLD SF	960 000 000	9/6/2002	12/10/2002	12/17/2002	1 017 225 00	1 005 787 50	11 437 50
SLOF/2002/002	912828AC4	U S TREASURY NOTES	1 866 365 390	9/11/2002	12/10/2002	12/17/2002	1 866 365 39	1 866 365 39	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	14 290 000 000	11/14/2002	12/13/2002	12/19/2002	15 168 611 72	14 971 566 02	197 045 70
SLOF/2002/002	912828AC4	U S TREASURY NOTES	10 500 000 000	10/16/2002	12/13/2002	12/19/2002	1 367 172 46	1 367 172 46	0 00
SLOF/2002/002	01N0626C1	COMMIT TO PUR GNMA SF MTG	1 367 172 460	9/11/2002	12/13/2002	12/19/2002	8 489 403 72	8 489 403 72	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	8 489 403 720	9/11/2002	12/13/2002	12/19/2002	668 280 73	668 280 73	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	668 280 730	9/12/2002	12/13/2002	12/19/2002	239 043 22	239 043 22	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	239 043 220	9/20/2002	12/13/2002	12/19/2002	239 043 22	239 043 22	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	29 393 360	9/27/2002	12/13/2002	12/19/2002	1 280 871 02	1 280 871 02	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	1 280 871 020	9/30/2002	12/13/2002	12/19/2002	51 564 28	51 564 28	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	51 564 280	10/9/2002	12/13/2002	12/19/2002	489 75	489 75	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	489 750	10/10/2002	12/13/2002	12/19/2002	330 827 11	330 827 11	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	330 827 110	10/11/2002	12/13/2002	12/19/2002	292 847 11	292 847 11	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	292 847 110	10/15/2002	12/13/2002	12/19/2002	3 398 312 85	3 398 312 85	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	3 398 312 850	10/16/2002	12/13/2002	12/19/2002	851 879 30	843 394 73	8 584 57
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	805 000 000	9/6/2002	12/17/2002	12/18/2002	715 338 67	715 338 67	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	715 338 670	10/17/2002	12/17/2002	12/18/2002	149 295 90	149 295 90	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	149 295 900	10/17/2002	12/17/2002	12/18/2002	71 672 98	71 672 98	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	71 672 980	10/18/2002	12/17/2002	12/18/2002	279 616 97	279 616 97	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	279 616 970	10/25/2002	12/17/2002	12/18/2002	143 510 34	143 510 34	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	252 085 370	11/5/2002	12/17/2002	12/18/2002	252 085 37	252 085 37	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	1 741 910 020	11/7/2002	12/17/2002	12/18/2002	1 741 910 02	1 741 910 02	0 00
SLOF/2002/002	996102802	SLO CLIENT CASH INVESTMENT TR	12 583 260	11/12/2002	12/17/2002	12/18/2002	12 583 26	12 583 26	0 00
SLOF/2002/002	01F052615	COMMIT TO PUR FNMA SF MTG	14 500 000 000	12/2/2002	12/19/2002	1/14/2003	14 710 703 13	14 434 296 88	276 406 25
SLOF/2002/002	01F052615	COMMIT TO PUR FNMA SF MTG	14 500 000 000	12/2/2002	12/19/2002	1/14/2003	14 205 437 30	13 565 125 00	250 312 50
SLOF/2002/002	01F052615	COMMIT TO PUR FNMA SF MTG	2 000 000 000	12/9/2002	12/19/2002	1/14/2003	2 029 062 50	2 015 468 75	13 593 75
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	405 000 000	9/5/2002	12/23/2002	1/14/2003	11 667 109 38	11 613 203 13	53 906 25
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	400 000 000	9/5/2002	12/23/2002	1/14/2003	418 478 91	419 760 35	-1 281 44
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	390 000 000	9/9/2002	12/23/2002	1/14/2003	351 315 63	352 537 50	-1 221 87
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	735 000 000	9/9/2002	12/23/2002	1/14/2003	413 312 50	414 875 00	-1 562 50
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	295 000 000	9/9/2002	12/23/2002	1/14/2003	402 879 69	399 993 75	2 885 94
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	220 000 000	9/9/2002	12/23/2002	1/14/2003	759 461 72	753 375 00	6 086 72
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	60 000 000	9/10/2002	12/23/2002	1/14/2003	304 817 97	302 375 00	2 442 97
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	15 000 000	9/19/2002	12/23/2002	1/14/2003	227 321 88	225 637 50	1 684 38
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	125 000 000	9/23/2002	12/23/2002	1/14/2003	61 996 88	61 807 03	189 85
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	150 000 000	9/23/2002	12/23/2002	1/14/2003	15 499 22	15 742 97	-243 75
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	150 000 000	9/27/2002	12/23/2002	1/14/2003	131 914 06	131 914 06	-2 753 90
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	135 000 000	10/27/2002	12/23/2002	1/14/2003	154 992 19	157 792 97	-2 800 78
SLOF/2002/002	912828AJ9	UNITED STATES TREASURY NT	135 000 000	10/27/2002	12/23/2002	1/14/2003	139 492 97	142 446 09	-2 953 12

SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/3/2002	12/23/2002	12/24/2002	87,828.91	89,781.25	-1,952.34
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/7/2002	12/23/2002	12/24/2002	5,166.41	5,315.63	149.22
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/7/2002	12/23/2002	12/24/2002	230,000.00	237,654.88	-6,921.19
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/10/2002	12/23/2002	12/24/2002	170,000.00	175,657.81	-4,382.82
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/16/2002	12/23/2002	12/24/2002	155,000.00	158,329.10	829.49
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/16/2002	12/23/2002	12/24/2002	160,000.00	164,475.00	850.00
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/16/2002	12/23/2002	12/24/2002	27,000.00	27,896.59	206.71
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/16/2002	12/23/2002	12/24/2002	28,000.00	28,931.88	227.50
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/17/2002	12/23/2002	12/24/2002	35,000.00	35,601.56	563.28
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/17/2002	12/23/2002	12/24/2002	460,000.00	468,840.63	6,468.75
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/22/2002	12/23/2002	12/24/2002	85,000.00	86,182.03	1,646.88
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/18/2002	12/23/2002	12/24/2002	65,000.00	65,903.91	1,259.37
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/21/2002	12/23/2002	12/24/2002	55,000.00	55,584.38	1,246.09
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/21/2002	12/23/2002	12/24/2002	155,000.00	156,598.44	3,560.15
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/22/2002	12/23/2002	12/24/2002	40,000.00	40,437.50	893.75
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/22/2002	12/23/2002	12/24/2002	185,000.00	186,645.31	4,844.53
SLOF2002002	912828A9	UNITED STATES TREASURY NT	10/28/2002	12/23/2002	12/24/2002	70,000.00	71,618.75	710.94
SLOF2002002	912828A9	UNITED STATES TREASURY NT	11/6/2002	12/23/2002	12/24/2002	225,000.00	231,328.13	1,160.15
SLOF2002002	912828A9	UNITED STATES TREASURY NT	11/7/2002	12/23/2002	12/24/2002	35,000.00	36,498.44	333.60
SLOF2002002	912828A9	UNITED STATES TREASURY NT	11/8/2002	12/23/2002	12/24/2002	200,000.00	206,656.25	-2,156.25
SLOF2002002	912828A9	UNITED STATES TREASURY NT	11/19/2002	12/23/2002	12/24/2002	155,000.00	159,904.30	254.29
SLOF2002002	912828A9	UNITED STATES TREASURY NT	11/26/2002	12/23/2002	12/24/2002	95,000.00	97,323.05	838.67
SLOF2002002	912828A9	UNITED STATES TREASURY NT	12/3/2002	12/23/2002	12/24/2002	45,000.00	45,587.11	910.55
SLOF2002002	966102802	SLO CLIENT CASH INVESTMENT TR	11/13/2002	12/26/2002	12/26/2002	6,004.840	6,004.84	0.00
SLOF2002002	966102802	SLO CLIENT CASH INVESTMENT TR	7,835.630	12/26/2002	12/26/2002	7,835.63	7,835.63	0.00
SLOF2002002	966102802	SLO CLIENT CASH INVESTMENT TR	721,636.610	12/26/2002	12/26/2002	721,636.61	721,636.61	0.00
SLOF2002002	966102802	SLO CLIENT CASH INVESTMENT TR	10,051,152.100	12/26/2002	12/26/2002	10,051,152.10	10,051,152.10	0.00
SLOF2002002	966102802	SLO CLIENT CASH INVESTMENT TR	1,892,015.400	12/26/2002	12/26/2002	1,892,015.40	1,892,015.40	0.00
SLOF2002002	966102802	SLO CLIENT CASH INVESTMENT TR	1,120,129.790	12/27/2002	12/27/2002	1,120,129.79	1,120,129.79	0.00
SLOF2002002	01F052623	COMMIT TO PUR FNMA SF MITG	4,500,000.000	12/31/2002	2/13/2003	4,575,761.72	4,546,406.25	29,355.47
SLOF2002002	966102802	SLO CLIENT CASH INVESTMENT TR	27,730.180	12/31/2002	12/31/2002	27,730.18	27,730.18	0.00
SLOF2002002	966102802	SLO CLIENT CASH INVESTMENT TR	2,247,328,817.30	12/31/2002	12/31/2002	2,238,551,161.21	8,777,656.09	
SLOF2002002	99F1679FB	90DAY EURO/DOLLAR FUT EXP JUN02	143,000	11/12/2002	11/12/2002	331,686.50	132,686.84	199,001.66
SLOF2002002	99F1679FB	90DAY EURO/DOLLAR FUT EXP JUN02	101,000	11/4/2002	11/5/2002	244,369.50	93,715.88	150,653.62
SLOF2002002	99F1679FB	90DAY EURO/DOLLAR FUT EXP JUN02	9,000	11/4/2002	11/5/2002	21,775.50	8,463.42	13,312.08
SLOF2002002	99F1679FB	90DAY EURO/DOLLAR FUT EXP JUN02	0,000	11/2/2002	11/2/2002	597,833.50	234,866.14	362,967.36
SLOF2002002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	15,000.00	0,000	15,000.00
SLOF2002002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	12,500.16	0,000	12,500.16
SLOF2002002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	188,500.00	0,000	188,500.00
SLOF2002002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	55,000.00	0,000	55,000.00
SLOF2002002	99F139C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	154,860.31	0,000	154,860.31
SLOF2002002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	4,499.84	0,000	4,499.84
SLOF2002002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	36,250.00	0,000	36,250.00
SLOF2002002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	6,093.75	0,000	6,093.75
SLOF2002002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	5,843.75	0,000	5,843.75
SLOF2002002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	8,375.00	0,000	8,375.00
SLOF2002002	99F183C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	1,500.16	0,000	1,500.16
SLOF2002002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	7,093.61	0,000	7,093.61
SLOF2002002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	16,000.00	0,000	16,000.00
SLOF2002002	99F139C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	159,500.00	0,000	159,500.00
SLOF2002002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	1,000.00	0,000	1,000.00
SLOF2002002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	422.01	0,000	422.01
SLOF2002002	99F139C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	5,843.75	0,000	5,843.75
SLOF2002002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	3,937.50	0,000	3,937.50
SLOF2002002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	5,000.00	0,000	5,000.00
SLOF2002002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	29,000.00	0,000	29,000.00
SLOF2002002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	11,749.60	0,000	11,749.60
SLOF2002002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	47,975.00	0,000	47,975.00
SLOF2002002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	138,735.20	0,000	138,735.20
SLOF2002002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0,000	12/2/2002	12/2/2002	3,900.00	0,000	3,900.00

SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/1/2002	2/1/2002	50 203 72	0.00	50 203 72
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	68 062 50	0.00	68 062 50
SLOF20020002	99F161L3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	7 000 00	0.00	7 000 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	11 375 00	0.00	11 375 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	7 875 00	0.00	7 875 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	12 250 00	0.00	12 250 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	9 187 50	0.00	9 187 50
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	7 437 50	0.00	7 437 50
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	5 250 00	0.00	5 250 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	9 187 50	0.00	9 187 50
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	450 00	0.00	450 00
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/4/2002	2/4/2002	55 000 00	0.00	55 000 00
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/5/2002	2/5/2002	60 437 50	0.00	60 437 50
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/5/2002	2/5/2002	8 750 00	0.00	8 750 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/5/2002	2/5/2002	10 937 50	0.00	10 937 50
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/5/2002	2/5/2002	9 625 00	0.00	9 625 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/5/2002	2/5/2002	8 312 50	0.00	8 312 50
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/5/2002	2/5/2002	9 625 00	0.00	9 625 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/5/2002	2/5/2002	5 687 50	0.00	5 687 50
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/5/2002	2/5/2002	8 312 50	0.00	8 312 50
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/5/2002	2/5/2002	10 937 50	0.00	10 937 50
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/6/2002	2/6/2002	89 375 00	0.00	89 375 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/6/2002	2/6/2002	1 312 50	0.00	1 312 50
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/6/2002	2/6/2002	3 500 00	0.00	3 500 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/6/2002	2/6/2002	1 750 00	0.00	1 750 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/6/2002	2/6/2002	3 500 00	0.00	3 500 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/6/2002	2/6/2002	437 50	0.00	437 50
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/6/2002	2/6/2002	1 312 50	0.00	1 312 50
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/6/2002	2/6/2002	4 812 50	0.00	4 812 50
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/6/2002	2/6/2002	2 025 00	0.00	2 025 00
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/7/2002	2/7/2002	15 467 76	0.00	15 467 76
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/7/2002	2/7/2002	46 715 76	0.00	46 715 76
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/7/2002	2/7/2002	4 375 00	0.00	4 375 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/7/2002	2/7/2002	3 062 50	0.00	3 062 50
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/7/2002	2/7/2002	2 187 50	0.00	2 187 50
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/7/2002	2/7/2002	4 375 00	0.00	4 375 00
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/7/2002	2/7/2002	4 050 00	0.00	4 050 00
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/8/2002	2/8/2002	24 172 47	0.00	24 172 47
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/8/2002	2/8/2002	104 20	0.00	104 20
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/8/2002	2/8/2002	18 687 50	0.00	18 687 50
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/8/2002	2/8/2002	22 312 50	0.00	22 312 50
SLOF20020002	99F207D2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/8/2002	2/8/2002	55 687 50	0.00	55 687 50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	1 083 16	0.00	1 083 16
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	8 750 00	0.00	8 750 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	4 812 50	0.00	4 812 50
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	7 875 00	0.00	7 875 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	5 250 00	0.00	5 250 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	7 000 00	0.00	7 000 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	5 250 00	0.00	5 250 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	8 312 50	0.00	8 312 50
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	5 250 00	0.00	5 250 00
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	8 100 00	0.00	8 100 00
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/11/2002	2/11/2002	61 875 00	0.00	61 875 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/12/2002	2/12/2002	56 062 50	0.00	56 062 50
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/12/2002	2/12/2002	437 50	0.00	437 50
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/12/2002	2/12/2002	437 50	0.00	437 50
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/13/2002	2/13/2002	14 875 00	0.00	14 875 00
SLOF20020002	99F207D2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/13/2002	2/13/2002	1 083 16	0.00	1 083 16
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	0.00	CD	N/A	2/13/2002	2/13/2002	186 875 00	0.00	186 875 00

SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/13/2002	2/13/2002	70 922.56	0.00	70 922.56
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/14/2002	2/14/2002	64 090.76	0.00	64 090.76
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/14/2002	2/14/2002	28 312.50	0.00	28 312.50
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/14/2002	2/14/2002	26 250.00	0.00	26 250.00
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/15/2002	2/15/2002	9 280.26	0.00	9 280.26
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/15/2002	2/15/2002	3 937.50	0.00	3 937.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/15/2002	2/15/2002	2 625.00	0.00	2 625.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/15/2002	2/15/2002	1 750.00	0.00	1 750.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/15/2002	2/15/2002	3 937.50	0.00	3 937.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/15/2002	2/15/2002	437.50	0.00	437.50
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	72 187.50	0.00	72 187.50
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	83 532.24	0.00	83 532.24
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	11 812.50	0.00	11 812.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	11 812.50	0.00	11 812.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	77 825.00	0.00	77 825.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	11 812.50	0.00	11 812.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	6 125.00	0.00	6 125.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	10 500.00	0.00	10 500.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	12 250.00	0.00	12 250.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	8 100.00	0.00	8 100.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	3 092.76	0.00	3 092.76
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/19/2002	2/19/2002	9 340.76	0.00	9 340.76
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/20/2002	2/20/2002	1 312.50	0.00	1 312.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/20/2002	2/20/2002	92 812.50	0.00	92 812.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/20/2002	2/20/2002	2 625.00	0.00	2 625.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/20/2002	2/20/2002	2 187.50	0.00	2 187.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/20/2002	2/20/2002	17 500.00	0.00	17 500.00
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/21/2002	2/21/2002	7 987.50	0.00	7 987.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/21/2002	2/21/2002	3 437.50	0.00	3 437.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/22/2002	2/22/2002	9 282.24	0.00	9 282.24
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/22/2002	2/22/2002	749.76	0.00	749.76
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/22/2002	2/22/2002	437.50	0.00	437.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/22/2002	2/22/2002	875.00	0.00	875.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/22/2002	2/22/2002	437.50	0.00	437.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/22/2002	2/22/2002	1 163.96	0.00	1 163.96
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/22/2002	2/22/2002	29 031.25	0.00	29 031.25
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/22/2002	2/22/2002	14 718.35	0.00	14 718.35
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	4 228.49	0.00	4 228.49
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	2 187.50	0.00	2 187.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	2 187.50	0.00	2 187.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	7 075.00	0.00	7 075.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	2 625.00	0.00	2 625.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	2 187.50	0.00	2 187.50
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	4 050.00	0.00	4 050.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	1 327.70	0.00	1 327.70
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	28 593.75	0.00	28 593.75
SLOF20020002	99F133C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	21 437.50	0.00	21 437.50
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/25/2002	2/25/2002	3 749.60	0.00	3 749.60
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/26/2002	2/26/2002	32 483.27	0.00	32 483.27
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/26/2002	2/26/2002	24 812.48	0.00	24 812.48
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/26/2002	2/26/2002	21 300.00	0.00	21 300.00
SLOF20020002	99F167C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/26/2002	2/26/2002	9 539.49	0.00	9 539.49
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/26/2002	2/26/2002	13 390.91	0.00	13 390.91
SLOF20020002	99F139C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/27/2002	2/27/2002	139 016.13	0.00	139 016.13
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/27/2002	2/27/2002	25 625.00	0.00	25 625.00
SLOF20020002	99F183C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/27/2002	2/27/2002	32 100.00	0.00	32 100.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/27/2002	2/27/2002	66 249.27	0.00	66 249.27
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/27/2002	2/27/2002	73 531.25	0.00	73 531.25
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/28/2002	2/28/2002	9 062.50	0.00	9 062.50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	2/28/2002	2/28/2002	8 700.00	0.00	8 700.00

SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	CD	0 000	2/28/2002	2/28/2002	72,712.50	0 00	72,712.50
SLOF20020002	99F167E3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	2/28/2002	2/28/2002	9,425.00	0 00	9,425.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	2/28/2002	2/28/2002	5,437.50	0 00	5,437.50
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	2/28/2002	2/28/2002	9,062.50	0 00	9,062.50
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	2/28/2002	2/28/2002	8,700.00	0 00	8,700.00
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	2/28/2002	2/28/2002	7,387.50	0 00	7,387.50
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	2/28/2002	2/28/2002	89,375.00	0 00	89,375.00
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/1/2002	3/1/2002	110,453.31	0 00	110,453.31
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/1/2002	3/1/2002	49,275.00	0 00	49,275.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/1/2002	3/1/2002	237.50	0 00	237.50
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/1/2002	3/1/2002	45,468.99	0 00	45,468.99
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/4/2002	3/4/2002	335,812.50	0 00	335,812.50
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/4/2002	3/4/2002	101,287.50	0 00	101,287.50
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/4/2002	3/4/2002	65,250.00	0 00	65,250.00
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/5/2002	3/5/2002	83,950.14	0 00	83,950.14
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/5/2002	3/5/2002	13,687.50	0 00	13,687.50
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/6/2002	3/6/2002	16,312.50	0 00	16,312.50
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/6/2002	3/6/2002	36,625.28	0 00	36,625.28
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/6/2002	3/6/2002	16,425.00	0 00	16,425.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/6/2002	3/6/2002	362.50	0 00	362.50
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/6/2002	3/6/2002	2,718.75	0 00	2,718.75
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/6/2002	3/6/2002	20,625.00	0 00	20,625.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/7/2002	3/7/2002	2,829.03	0 00	2,829.03
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/7/2002	3/7/2002	37,814.92	0 00	37,814.92
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/7/2002	3/7/2002	6,925.00	0 00	6,925.00
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/7/2002	3/7/2002	362.50	0 00	362.50
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/7/2002	3/7/2002	1,450.00	0 00	1,450.00
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/7/2002	3/7/2002	1,900.00	0 00	1,900.00
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/7/2002	3/7/2002	16,312.50	0 00	16,312.50
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/8/2002	3/8/2002	446,185.08	0 00	446,185.08
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/8/2002	3/8/2002	625.00	0 00	625.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/8/2002	3/8/2002	86,475.00	0 00	86,475.00
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/8/2002	3/8/2002	750.00	0 00	750.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/8/2002	3/8/2002	775.00	0 00	775.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/8/2002	3/8/2002	825.00	0 00	825.00
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/8/2002	3/8/2002	375.00	0 00	375.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/8/2002	3/8/2002	575.00	0 00	575.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/8/2002	3/8/2002	875.00	0 00	875.00
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/8/2002	3/8/2002	107,391.06	0 00	107,391.06
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/11/2002	3/11/2002	302,500.00	0 00	302,500.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/11/2002	3/11/2002	975.00	0 00	975.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/11/2002	3/11/2002	1,000.00	0 00	1,000.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/11/2002	3/11/2002	1,075.00	0 00	1,075.00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/11/2002	3/11/2002	775.00	0 00	775.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/11/2002	3/11/2002	1,075.00	0 00	1,075.00
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/11/2002	3/11/2002	500.00	0 00	500.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/11/2002	3/11/2002	950.00	0 00	950.00
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/11/2002	3/11/2002	1,100.00	0 00	1,100.00
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/11/2002	3/11/2002	61,171.44	0 00	61,171.44
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/12/2002	3/12/2002	475.00	0 00	475.00
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/13/2002	3/13/2002	22,625.00	0 00	22,625.00
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/13/2002	3/13/2002	1,425.00	0 00	1,425.00
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/13/2002	3/13/2002	3,437.50	0 00	3,437.50
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/13/2002	3/13/2002	50,906.25	0 00	50,906.25
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/14/2002	3/14/2002	7,289.67	0 00	7,289.67
SLOF20020002	99F167C2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/14/2002	3/14/2002	3,800.00	0 00	3,800.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/14/2002	3/14/2002	27,500.00	0 00	27,500.00
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/15/2002	3/15/2002	325,189.92	0 00	325,189.92
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/15/2002	3/15/2002	875.00	0 00	875.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/15/2002	3/15/2002	825.00	0 00	825.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/15/2002	3/15/2002	825.00	0 00	825.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	3/15/2002	3/15/2002	675.00	0 00	675.00

SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/15/2002	3/15/2002	775 00	0 00	775 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/15/2002	3/15/2002	425 00	0 00	425 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/15/2002	3/15/2002	925 00	0 00	925 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/15/2002	3/15/2002	825 00	0 00	825 00
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/15/2002	3/15/2002	102 000 00	0 00	102 000 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/18/2002	3/18/2002	5 656 25	0 00	5 656 25
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/18/2002	3/18/2002	100 00	0 00	100 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/18/2002	3/18/2002	25 00	0 00	25 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/18/2002	3/18/2002	125 00	0 00	125 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/18/2002	3/18/2002	50 00	0 00	50 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/18/2002	3/18/2002	100 00	0 00	100 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/18/2002	3/18/2002	50 00	0 00	50 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/18/2002	3/18/2002	82 500 00	0 00	82 500 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/19/2002	3/19/2002	25 00	0 00	25 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/19/2002	3/19/2002	412 50	0 00	412 50
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/19/2002	3/19/2002	275 00	0 00	275 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/19/2002	3/19/2002	57 625 00	0 00	57 625 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/19/2002	3/19/2002	5 656 25	0 00	5 656 25
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/19/2002	3/19/2002	5 656 25	0 00	5 656 25
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/20/2002	3/20/2002	29 085 66	0 00	29 085 66
SLOF20020002	99F207D2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/20/2002	3/20/2002	37 814 92	0 00	37 814 92
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	11 343 42	0 00	11 343 42
SLOF20020002	99F163F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	173 029 12	0 00	173 029 12
SLOF20020002	99F163F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	787 50	0 00	787 50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	3 025 00	0 00	3 025 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	3 025 00	0 00	3 025 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	712 50	0 00	712 50
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	2 625 00	0 00	2 625 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	3 025 00	0 00	3 025 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	712 50	0 00	712 50
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	1 275 00	0 00	1 275 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	3 025 00	0 00	3 025 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	312 50	0 00	312 50
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/21/2002	3/21/2002	3 025 00	0 00	3 025 00
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/22/2002	3/22/2002	2 829 03	0 00	2 829 03
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/22/2002	3/22/2002	712 50	0 00	712 50
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/22/2002	3/22/2002	19 000 00	0 00	19 000 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/25/2002	3/25/2002	19 970 88	0 00	19 970 88
SLOF20020002	99F163F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/25/2002	3/25/2002	4 827 61	0 00	4 827 61
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/26/2002	3/26/2002	7 269 67	0 00	7 269 67
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/26/2002	3/26/2002	53 250 00	0 00	53 250 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/26/2002	3/26/2002	9 656 25	0 00	9 656 25
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	9 000 00	0 00	9 000 00
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	67 875 00	0 00	67 875 00
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	7 273 16	0 00	7 273 16
SLOF20020002	99F207D2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	9 125 00	0 00	9 125 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	9 750 00	0 00	9 750 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	11 000 00	0 00	11 000 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	6 150 00	0 00	6 150 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	1 775 00	0 00	1 775 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	9 125 00	0 00	9 125 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	11 625 00	0 00	11 625 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/27/2002	3/27/2002	74 156 25	0 00	74 156 25
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/28/2002	3/28/2002	39 593 75	0 00	39 593 75
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/28/2002	3/28/2002	3 750 00	0 00	3 750 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/28/2002	3/28/2002	3 750 00	0 00	3 750 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0	000	CD	N/A	3/28/2002	3/28/2002	5 000 00	0 00	5 000 00

SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	CD	0.00	3/28/2002	3/28/2002	1 875.00	0.00	1 875.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	3/28/2002	3/28/2002	5 625.00	0.00	5 625.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	3/28/2002	3/28/2002	1 875.00	0.00	1 875.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	3/28/2002	3/28/2002	3 750.00	0.00	3 750.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	3/28/2002	3/28/2002	5 625.00	0.00	5 625.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	3/28/2002	3/28/2002	3 937.50	0.00	3 937.50
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/1/2002	4/1/2002	108 500.00	0.00	108 500.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/1/2002	4/1/2002	72 187.50	0.00	72 187.50
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/2/2002	4/2/2002	27 125.00	0.00	27 125.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/2/2002	4/2/2002	11 812.50	0.00	11 812.50
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/3/2002	4/3/2002	67 875.00	0.00	67 875.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/3/2002	4/3/2002	16 250.00	0.00	16 250.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/3/2002	4/3/2002	17 500.00	0.00	17 500.00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/3/2002	4/3/2002	12 500.00	0.00	12 500.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/3/2002	4/3/2002	17 500.00	0.00	17 500.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/3/2002	4/3/2002	6 875.00	0.00	6 875.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/3/2002	4/3/2002	16 250.00	0.00	16 250.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/3/2002	4/3/2002	18 125.00	0.00	18 125.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	118 125.00	0.00	118 125.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	67 875.00	0.00	67 875.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	11 700.00	0.00	11 700.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	10 625.00	0.00	10 625.00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	11 700.00	0.00	11 700.00
SLOF20020002	99F167B2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	9 925.00	0.00	9 925.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	11 350.00	0.00	11 350.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	7 475.00	0.00	7 475.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	11 675.00	0.00	11 675.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	10 975.00	0.00	10 975.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/4/2002	4/4/2002	74 812.50	0.00	74 812.50
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/5/2002	4/5/2002	6 779.08	0.00	6 779.08
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/5/2002	4/5/2002	1 050.00	0.00	1 050.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/5/2002	4/5/2002	19 687.50	0.00	19 687.50
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/8/2002	4/8/2002	56 562.50	0.00	56 562.50
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/8/2002	4/8/2002	6 300.00	0.00	6 300.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/8/2002	4/8/2002	9 450.00	0.00	9 450.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/8/2002	4/8/2002	6 300.00	0.00	6 300.00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/8/2002	4/8/2002	9 450.00	0.00	9 450.00
SLOF20020002	99F167B2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/8/2002	4/8/2002	6 650.00	0.00	6 650.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/8/2002	4/8/2002	5 600.00	0.00	5 600.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/8/2002	4/8/2002	5 950.00	0.00	5 950.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/8/2002	4/8/2002	8 050.00	0.00	8 050.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/8/2002	4/8/2002	62 687.50	0.00	62 687.50
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/9/2002	4/9/2002	2 829.03	0.00	2 829.03
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/9/2002	4/9/2002	20 345.92	0.00	20 345.92
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/9/2002	4/9/2002	350.00	0.00	350.00
SLOF20020002	99F167B2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/9/2002	4/9/2002	149.00	0.00	149.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/9/2002	4/9/2002	36 094.52	0.00	36 094.52
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/10/2002	4/10/2002	25 452.22	0.00	25 452.22
SLOF20020002	99F17F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/10/2002	4/10/2002	1 400.00	0.00	1 400.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/10/2002	4/10/2002	4 200.00	0.00	4 200.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/10/2002	4/10/2002	2 800.00	0.00	2 800.00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/10/2002	4/10/2002	4 200.00	0.00	4 200.00
SLOF20020002	99F167B2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/10/2002	4/10/2002	2 800.00	0.00	2 800.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/10/2002	4/10/2002	2 100.00	0.00	2 100.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/10/2002	4/10/2002	2 100.00	0.00	2 100.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/10/2002	4/10/2002	3 850.00	0.00	3 850.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/10/2002	4/10/2002	35 437.50	0.00	35 437.50
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/11/2002	4/11/2002	2 829.03	0.00	2 829.03
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/11/2002	4/11/2002	1 400.00	0.00	1 400.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/11/2002	4/11/2002	1 400.00	0.00	1 400.00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/11/2002	4/11/2002	1 400.00	0.00	1 400.00

SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	4/11/2002	4/11/2002	1 050 00	0 00	1 050 00
SLOF20020002	99F167C4G	REPRESENTS A GAIN ON FUTURES	N/A	4/11/2002	4/11/2002	1 050 00	0 00	1 050 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	4/11/2002	4/11/2002	1 400 00	0 00	1 400 00
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/11/2002	4/11/2002	19 250 00	0 00	19 250 00
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/12/2002	4/12/2002	16 968 75	0 00	16 968 75
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/12/2002	4/12/2002	350 00	0 00	350 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	4/12/2002	4/12/2002	1 050 00	0 00	1 050 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/12/2002	4/12/2002	350 00	0 00	350 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	4/12/2002	4/12/2002	350 00	0 00	350 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	N/A	4/12/2002	4/12/2002	700 00	0 00	700 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	4/12/2002	4/12/2002	1 050 00	0 00	1 050 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	4/12/2002	4/12/2002	47 625 00	0 00	47 625 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/12/2002	4/12/2002	53 733 47	0 00	53 733 47
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/15/2002	4/15/2002	2 100 00	0 00	2 100 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/15/2002	4/15/2002	5 250 00	0 00	5 250 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/15/2002	4/15/2002	3 500 00	0 00	3 500 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/15/2002	4/15/2002	4 900 00	0 00	4 900 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	4/15/2002	4/15/2002	4 900 00	0 00	4 900 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	N/A	4/15/2002	4/15/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	4/15/2002	4/15/2002	2 450 00	0 00	2 450 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	4/15/2002	4/15/2002	5 600 00	0 00	5 600 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/15/2002	4/15/2002	43 656 25	0 00	43 656 25
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/16/2002	4/16/2002	31 110 28	0 00	31 110 28
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/16/2002	4/16/2002	2 100 00	0 00	2 100 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	4/16/2002	4/16/2002	4 550 00	0 00	4 550 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/16/2002	4/16/2002	2 450 00	0 00	2 450 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/16/2002	4/16/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	4/16/2002	4/16/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	4/16/2002	4/16/2002	1 750 00	0 00	1 750 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	N/A	4/16/2002	4/16/2002	1 750 00	0 00	1 750 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	4/16/2002	4/16/2002	3 850 00	0 00	3 850 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	4/16/2002	4/16/2002	43 656 25	0 00	43 656 25
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/17/2002	4/17/2002	74 581 58	0 00	74 581 58
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/17/2002	4/17/2002	43 312 50	0 00	43 312 50
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/18/2002	4/18/2002	5 656 25	0 00	5 656 25
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/18/2002	4/18/2002	40 687 50	0 00	40 687 50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/18/2002	4/18/2002	4 900 00	0 00	4 900 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	4/18/2002	4/18/2002	6 300 00	0 00	6 300 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	4/18/2002	4/18/2002	700 00	0 00	700 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	N/A	4/18/2002	4/18/2002	3 850 00	0 00	3 850 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	4/18/2002	4/18/2002	2 450 00	0 00	2 450 00
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/18/2002	4/18/2002	43 312 50	0 00	43 312 50
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/19/2002	4/19/2002	28 281 25	0 00	28 281 25
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/19/2002	4/19/2002	2 800 00	0 00	2 800 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/19/2002	4/19/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/19/2002	4/19/2002	2 450 00	0 00	2 450 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	4/19/2002	4/19/2002	2 800 00	0 00	2 800 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	N/A	4/19/2002	4/19/2002	4 200 00	0 00	4 200 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	4/19/2002	4/19/2002	2 100 00	0 00	2 100 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	4/19/2002	4/19/2002	2 450 00	0 00	2 450 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/19/2002	4/19/2002	3 500 00	0 00	3 500 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/19/2002	4/19/2002	28 562 50	0 00	28 562 50
SLOF20020002	99F207D2A	REPRESENTS A GAIN ON FUTURES	N/A	4/22/2002	4/22/2002	11 312 50	0 00	11 312 50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/22/2002	4/22/2002	7 269 87	0 00	7 269 87
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/22/2002	4/22/2002	700 00	0 00	700 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/22/2002	4/22/2002	350 00	0 00	350 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/22/2002	4/22/2002	42 750 00	0 00	42 750 00
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	N/A	4/23/2002	4/23/2002	11 312 50	0 00	11 312 50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	4/23/2002	4/23/2002	2 800 00	0 00	2 800 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	4/23/2002	4/23/2002	1 400 00	0 00	1 400 00

SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/23/2002	4/23/2002	3,150.00	0.00	3,150.00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/23/2002	4/23/2002	1,750.00	0.00	1,750.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/23/2002	4/23/2002	2,800.00	0.00	2,800.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/23/2002	4/23/2002	1,400.00	0.00	1,400.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/23/2002	4/23/2002	3,500.00	0.00	3,500.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/23/2002	4/23/2002	2,100.00	0.00	2,100.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/23/2002	4/23/2002	28,500.00	0.00	28,500.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/23/2002	4/23/2002	20,345.92	0.00	20,345.92
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/24/2002	4/24/2002	28,500.00	0.00	28,500.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/24/2002	4/24/2002	1,750.00	0.00	1,750.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/25/2002	4/25/2002	8,750.00	0.00	8,750.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/25/2002	4/25/2002	9,450.00	0.00	9,450.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/25/2002	4/25/2002	123,500.00	0.00	123,500.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/25/2002	4/25/2002	70,704.03	0.00	70,704.03
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/25/2002	4/25/2002	9,450.00	0.00	9,450.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/25/2002	4/25/2002	8,050.00	0.00	8,050.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/25/2002	4/25/2002	9,450.00	0.00	9,450.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/25/2002	4/25/2002	5,250.00	0.00	5,250.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/25/2002	4/25/2002	9,450.00	0.00	9,450.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	22,625.00	0.00	22,625.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	3,500.00	0.00	3,500.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	4,012.50	0.00	4,012.50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	1,750.00	0.00	1,750.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	3,500.00	0.00	3,500.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	2,887.50	0.00	2,887.50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	3,850.00	0.00	3,850.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	2,100.00	0.00	2,100.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	2,450.00	0.00	2,450.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	3,150.00	0.00	3,150.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	9,500.00	0.00	9,500.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	3,150.00	0.00	3,150.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	3,850.00	0.00	3,850.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	31,108.47	0.00	31,108.47
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	3,150.00	0.00	3,150.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	3,850.00	0.00	3,850.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	31,112.50	0.00	31,112.50
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	3,850.00	0.00	3,850.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	1,750.00	0.00	1,750.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	2,800.00	0.00	2,800.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	3,850.00	0.00	3,850.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/26/2002	4/26/2002	61,750.00	0.00	61,750.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/29/2002	4/29/2002	2,907.17	0.00	2,907.17
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/29/2002	4/29/2002	61,033.42	0.00	61,033.42
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/29/2002	4/29/2002	50,500.00	0.00	50,500.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	4/29/2002	4/29/2002	14,141.53	0.00	14,141.53
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/1/2002	5/1/2002	3,150.00	0.00	3,150.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/1/2002	5/1/2002	7,875.00	0.00	7,875.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/1/2002	5/1/2002	1,750.00	0.00	1,750.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/1/2002	5/1/2002	2,800.00	0.00	2,800.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/1/2002	5/1/2002	1,050.00	0.00	1,050.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/1/2002	5/1/2002	52,843.75	0.00	52,843.75
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/1/2002	5/1/2002	31,108.47	0.00	31,108.47
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/2/2002	5/2/2002	2,100.00	0.00	2,100.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/2/2002	5/2/2002	3,150.00	0.00	3,150.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/2/2002	5/2/2002	19,950.00	0.00	19,950.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/2/2002	5/2/2002	2,100.00	0.00	2,100.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/2/2002	5/2/2002	1,050.00	0.00	1,050.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/2/2002	5/2/2002	2,450.00	0.00	2,450.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/2/2002	5/2/2002	1,400.00	0.00	1,400.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/2/2002	5/2/2002	64,125.00	0.00	64,125.00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/3/2002	5/3/2002	26,250.00	0.00	26,250.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/3/2002	5/3/2002	71,093.75	0.00	71,093.75
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	5/3/2002	5/3/2002	83,343.75	0.00	83,343.75

SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/17/2002	5/17/2002	10 500 00	0 00	10 500 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/17/2002	5/17/2002	11 250 00	0 00	11 250 00
SLOF20020002	99F167D2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/17/2002	5/17/2002	52 150 00	0 00	52 150 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/17/2002	5/17/2002	10 500 00	0 00	10 500 00
SLOF20020002	99F167G4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/17/2002	5/17/2002	3 750 00	0 00	3 750 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/17/2002	5/17/2002	11 250 00	0 00	11 250 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/17/2002	5/17/2002	12 750 00	0 00	12 750 00
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/20/2002	5/20/2002	85 500 00	0 00	85 500 00
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/20/2002	5/20/2002	101 205 03	0 00	101 205 03
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/20/2002	5/20/2002	51 025 00	0 00	51 025 00
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/20/2002	5/20/2002	73 827 25	0 00	73 827 25
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/21/2002	5/21/2002	50 906 25	0 00	50 906 25
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/21/2002	5/21/2002	833 40	0 00	833 40
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/21/2002	5/21/2002	8 834 04	0 00	8 834 04
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/21/2002	5/21/2002	8 400 00	0 00	8 400 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/21/2002	5/21/2002	8 050 00	0 00	8 050 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/21/2002	5/21/2002	33 250 00	0 00	33 250 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/21/2002	5/21/2002	7 350 00	0 00	7 350 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/21/2002	5/21/2002	1 225 00	0 00	1 225 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/21/2002	5/21/2002	9 450 00	0 00	9 450 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	7 350 00	0 00	7 350 00
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	106 875 00	0 00	106 875 00
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	39 593 75	0 00	39 593 75
SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	520 90	0 00	520 90
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	6 626 06	0 00	6 626 06
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	4 550 00	0 00	4 550 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	4 900 00	0 00	4 900 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	33 250 00	0 00	33 250 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	5 250 00	0 00	5 250 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	1 225 00	0 00	1 225 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	4 200 00	0 00	4 200 00
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	5 600 00	0 00	5 600 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/22/2002	5/22/2002	74 812 50	0 00	74 812 50
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	109 27	0 00	109 27
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	42 787 66	0 00	42 787 66
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	6 625 00	0 00	6 625 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	3 500 00	0 00	3 500 00
SLOF20020002	99F167D2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	3 500 00	0 00	3 500 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	23 275 00	0 00	23 275 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	3 850 00	0 00	3 850 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	1 050 00	0 00	1 050 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	3 150 00	0 00	3 150 00
SLOF20020002	N49123459	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	4 200 00	0 00	4 200 00
SLOF20020002	99F183I2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/23/2002	5/23/2002	96 187 50	0 00	96 187 50
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/24/2002	5/24/2002	208 36	0 00	208 36
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/24/2002	5/24/2002	26 989 04	0 00	26 989 04
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/24/2002	5/24/2002	39 657 66	0 00	39 657 66
SLOF20020002	99F139F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/24/2002	5/24/2002	19 124 64	0 00	19 124 64
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/24/2002	5/24/2002	27 093 24	0 00	27 093 24
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/28/2002	5/28/2002	7 18 75	0 00	7 18 75
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/28/2002	5/28/2002	4 843 75	0 00	4 843 75
SLOF20020002	99F167D2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/28/2002	5/28/2002	312 55	0 00	312 55
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/28/2002	5/28/2002	2 207 98	0 00	2 207 98
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/28/2002	5/28/2002	6 650 00	0 00	6 650 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/28/2002	5/28/2002	525 00	0 00	525 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/28/2002	5/28/2002	350 00	0 00	350 00
SLOF20020002	99F133F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/28/2002	5/28/2002	37 406 25	0 00	37 406 25
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/29/2002	5/29/2002	11 453 69	0 00	11 453 69
SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/29/2002	5/29/2002	2 209 04	0 00	2 209 04
SLOF20020002	99F183F2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/29/2002	5/29/2002	3 594 67	0 00	3 594 67
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	5/29/2002	5/29/2002	350 00	0 00	350 00

SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	5/29/2002	5/29/2002	3 325 00	0 00	0 00	3 325 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	5/29/2002	5/29/2002	350 00	0 00	0 00	350 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	N/A	5/29/2002	5/29/2002	1 050 00	0 00	0 00	1 050 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	5/29/2002	5/29/2002	700 00	0 00	0 00	700 00
SLOF20020002	99F133I2A	REPRESENTS A GAIN ON FUTURES	N/A	5/29/2002	5/29/2002	31 625 20	0 00	0 00	31 625 20
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	38 405 65	0 00	0 00	38 405 65
SLOF20020002	99F217F2A	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	3 906 00	0 00	0 00	3 906 00
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	416 70	0 00	0 00	416 70
SLOF20020002	99F167I3C	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	4 417 02	0 00	0 00	4 417 02
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	6 650 00	0 00	0 00	6 650 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	6 650 00	0 00	0 00	6 650 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	26 600 00	0 00	0 00	26 600 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	5 600 00	0 00	0 00	5 600 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	525 00	0 00	0 00	525 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	6 650 00	0 00	0 00	6 650 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	5 950 00	0 00	0 00	5 950 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	60 781 46	0 00	0 00	60 781 46
SLOF20020002	99F133I2A	REPRESENTS A GAIN ON FUTURES	N/A	5/30/2002	5/30/2002	28 875 00	0 00	0 00	28 875 00
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	N/A	5/31/2002	5/31/2002	40 750 00	0 00	0 00	40 750 00
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	N/A	5/31/2002	5/31/2002	625 05	0 00	0 00	625 05
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	N/A	5/31/2002	5/31/2002	6 625 00	0 00	0 00	6 625 00
SLOF20020002	99F167I3C	REPRESENTS A GAIN ON FUTURES	N/A	5/31/2002	5/31/2002	4 900 00	0 00	0 00	4 900 00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	N/A	5/31/2002	5/31/2002	5 950 00	0 00	0 00	5 950 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	N/A	5/31/2002	5/31/2002	29 925 00	0 00	0 00	29 925 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	5/31/2002	5/31/2002	5 950 00	0 00	0 00	5 950 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	5/31/2002	5/31/2002	700 00	0 00	0 00	700 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	5/31/2002	5/31/2002	3 500 00	0 00	0 00	3 500 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	5/31/2002	5/31/2002	69 062 50	0 00	0 00	69 062 50
SLOF20020002	99F133I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/3/2002	6/3/2002	14 125 00	0 00	0 00	14 125 00
SLOF20020002	99F183I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/3/2002	6/3/2002	9 600 00	0 00	0 00	9 600 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	6/3/2002	6/3/2002	18 703 98	0 00	0 00	18 703 98
SLOF20020002	99F139I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/4/2002	6/4/2002	12 735 19	0 00	0 00	12 735 19
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/4/2002	6/4/2002	1 750 00	0 00	0 00	1 750 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	6/4/2002	6/4/2002	2 450 00	0 00	0 00	2 450 00
SLOF20020002	99F167I3C	REPRESENTS A GAIN ON FUTURES	N/A	6/4/2002	6/4/2002	6 650 00	0 00	0 00	6 650 00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	N/A	6/4/2002	6/4/2002	2 450 00	0 00	0 00	2 450 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	6/4/2002	6/4/2002	1 400 00	0 00	0 00	1 400 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	6/4/2002	6/4/2002	10 624 99	0 00	0 00	10 624 99
SLOF20020002	99F133I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/5/2002	6/5/2002	30 562 50	0 00	0 00	30 562 50
SLOF20020002	99F167I3C	REPRESENTS A GAIN ON FUTURES	N/A	6/5/2002	6/5/2002	312 55	0 00	0 00	312 55
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	N/A	6/5/2002	6/5/2002	2 209 04	0 00	0 00	2 209 04
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	6/5/2002	6/5/2002	3 650 00	0 00	0 00	3 650 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	6/5/2002	6/5/2002	3 500 00	0 00	0 00	3 500 00
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/5/2002	6/5/2002	23 275 00	0 00	0 00	23 275 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	6/5/2002	6/5/2002	4 200 00	0 00	0 00	4 200 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	N/A	6/5/2002	6/5/2002	1 650 00	0 00	0 00	1 650 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	6/5/2002	6/5/2002	3 500 00	0 00	0 00	3 500 00
SLOF20020002	99F133I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/6/2002	6/6/2002	26 562 50	0 00	0 00	26 562 50
SLOF20020002	99F183I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/6/2002	6/6/2002	51 294 53	0 00	0 00	51 294 53
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	6/6/2002	6/6/2002	1 837 50	0 00	0 00	1 837 50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	6/6/2002	6/6/2002	8 662 50	0 00	0 00	8 662 50
SLOF20020002	99F139I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/6/2002	6/6/2002	26 718 75	0 00	0 00	26 718 75
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/7/2002	6/7/2002	28 016 44	0 00	0 00	28 016 44
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	6/7/2002	6/7/2002	1 750 00	0 00	0 00	1 750 00
SLOF20020002	99F167I3C	REPRESENTS A GAIN ON FUTURES	N/A	6/7/2002	6/7/2002	2 100 00	0 00	0 00	2 100 00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	N/A	6/7/2002	6/7/2002	9 975 00	0 00	0 00	9 975 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	6/7/2002	6/7/2002	2 100 00	0 00	0 00	2 100 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	6/7/2002	6/7/2002	2 450 00	0 00	0 00	2 450 00
SLOF20020002	99F133I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/7/2002	6/7/2002	85 000 00	0 00	0 00	85 000 00
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	N/A	6/10/2002	6/10/2002	416 70	0 00	0 00	416 70

SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/10/2002	6/10/2002	2,207.98	0.00	2,207.98
SLOF20020002	99F183I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/10/2002	6/10/2002	65,950.76	0.00	65,950.76
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/10/2002	6/10/2002	16,625.00	0.00	16,625.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/10/2002	6/10/2002	350.00	0.00	350.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/10/2002	6/10/2002	4,525.00	0.00	4,525.00
SLOF20020002	99F139I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/10/2002	6/10/2002	45,422.73	0.00	45,422.73
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/11/2002	6/11/2002	104.20	0.00	104.20
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/11/2002	6/11/2002	9,975.00	0.00	9,975.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/11/2002	6/11/2002	350.00	0.00	350.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/11/2002	6/11/2002	69,062.50	0.00	69,062.50
SLOF20020002	99F133I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/12/2002	6/12/2002	48,391.44	0.00	48,391.44
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/12/2002	6/12/2002	416.70	0.00	416.70
SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/12/2002	6/12/2002	2,209.04	0.00	2,209.04
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/12/2002	6/12/2002	5,250.00	0.00	5,250.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/12/2002	6/12/2002	5,950.00	0.00	5,950.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/12/2002	6/12/2002	43,225.00	0.00	43,225.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/12/2002	6/12/2002	6,650.00	0.00	6,650.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/12/2002	6/12/2002	5,250.00	0.00	5,250.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/12/2002	6/12/2002	106,250.00	0.00	106,250.00
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	33,108.56	0.00	33,108.56
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	312.50	0.00	312.50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	6,625.00	0.00	6,625.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	1,400.00	0.00	1,400.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	1,750.00	0.00	1,750.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	3,325.00	0.00	3,325.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	2,450.00	0.00	2,450.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	350.00	0.00	350.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	1,400.00	0.00	1,400.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	63,750.00	0.00	63,750.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/13/2002	6/13/2002	28,016.44	0.00	28,016.44
SLOF20020002	99F133I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/14/2002	6/14/2002	208.35	0.00	208.35
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/14/2002	6/14/2002	520.90	0.00	520.90
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/14/2002	6/14/2002	4,417.02	0.00	4,417.02
SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/14/2002	6/14/2002	3,500.00	0.00	3,500.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/14/2002	6/14/2002	4,200.00	0.00	4,200.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/14/2002	6/14/2002	26,600.00	0.00	26,600.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/14/2002	6/14/2002	5,250.00	0.00	5,250.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/14/2002	6/14/2002	700.00	0.00	700.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/14/2002	6/14/2002	2,800.00	0.00	2,800.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/14/2002	6/14/2002	63,750.00	0.00	63,750.00
SLOF20020002	99F133I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	68,764.81	0.00	68,764.81
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	1,291.77	0.00	1,291.77
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	416.70	0.00	416.70
SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	791.73	0.00	791.73
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	8,400.00	0.00	8,400.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	9,450.00	0.00	9,450.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	23,275.00	0.00	23,275.00
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	9,800.00	0.00	9,800.00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	700.00	0.00	700.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	8,400.00	0.00	8,400.00
SLOF20020002	99F133I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/17/2002	6/17/2002	223,125.00	0.00	223,125.00
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/18/2002	6/18/2002	291.69	0.00	291.69
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/18/2002	6/18/2002	95,263.28	0.00	95,263.28
SLOF20020002	99F139I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/18/2002	6/18/2002	10,500.00	0.00	10,500.00
SLOF20020002	99F217I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/18/2002	6/18/2002	69,468.75	0.00	69,468.75
SLOF20020002	99F207I2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/19/2002	6/19/2002	20,375.00	0.00	20,375.00
SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/19/2002	6/19/2002	2,375.38	0.00	2,375.38
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/19/2002	6/19/2002	1,813.08	0.00	1,813.08
SLOF20020002	99F167I2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/19/2002	6/19/2002	3,150.00	0.00	3,150.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/19/2002	6/19/2002	2,450.00	0.00	2,450.00
SLOF20020002	99F167I3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	6/19/2002	6/19/2002	3,500.00	0.00	3,500.00

SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/19/2002	6/19/2002	13 300 00	0 00	13 300 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/19/2002	6/19/2002	3 500 00	0 00	3 500 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/19/2002	6/19/2002	1 750 00	0 00	1 750 00
SLOF20020002	99F1332A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/19/2002	6/19/2002	15 937 50	0 00	15 937 50
SLOF20020002	99F2172A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/20/2002	6/20/2002	64 671 06	0 00	64 671 06
SLOF20020002	99F2072A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/20/2002	6/20/2002	4 750 36	0 00	4 750 36
SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/20/2002	6/20/2002	1 812 21	0 00	1 812 21
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/20/2002	6/20/2002	14 700 00	0 00	14 700 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/20/2002	6/20/2002	7 000 00	0 00	7 000 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/20/2002	6/20/2002	14 350 00	0 00	14 350 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/20/2002	6/20/2002	29 787 50	0 00	29 787 50
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/20/2002	6/20/2002	4 212 50	0 00	4 212 50
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/20/2002	6/20/2002	13 650 00	0 00	13 650 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/20/2002	6/20/2002	13 650 00	0 00	13 650 00
SLOF20020002	99F1332A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/21/2002	6/21/2002	191 250 00	0 00	191 250 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/21/2002	6/21/2002	170 625 00	0 00	170 625 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/21/2002	6/21/2002	12 975 00	0 00	12 975 00
SLOF20020002	99F1392A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/21/2002	6/21/2002	130 922 73	0 00	130 922 73
SLOF20020002	99F1392A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/21/2002	6/21/2002	21 375 00	0 00	21 375 00
SLOF20020002	99F2172A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/24/2002	6/24/2002	2 375 00	0 00	2 375 00
SLOF20020002	99F2072A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/24/2002	6/24/2002	5 950 00	0 00	5 950 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/24/2002	6/24/2002	5 950 00	0 00	5 950 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/24/2002	6/24/2002	6 300 00	0 00	6 300 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/24/2002	6/24/2002	9 350 00	0 00	9 350 00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/24/2002	6/24/2002	5 600 00	0 00	5 600 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/24/2002	6/24/2002	8 750 00	0 00	8 750 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/24/2002	6/24/2002	5 950 00	0 00	5 950 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/24/2002	6/24/2002	3 350 00	0 00	3 350 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/24/2002	6/24/2002	138 125 00	0 00	138 125 00
SLOF20020002	99F1332A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	791 92	0 00	791 92
SLOF20020002	99F2072A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	416 80	0 00	416 80
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	121 875 00	0 00	121 875 00
SLOF20020002	99F1392A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	350 00	0 00	350 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	85 500 00	0 00	85 500 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	1 050 00	0 00	1 050 00
SLOF20020002	99F1672C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	2 450 00	0 00	2 450 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	3 850 00	0 00	3 850 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	4 750 00	0 00	4 750 00
SLOF20020002	99F2172A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	1 583 46	0 00	1 583 46
SLOF20020002	99F2072A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/25/2002	6/25/2002	3 500 00	0 00	3 500 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/27/2002	6/27/2002	53 437 86	0 00	53 437 86
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/27/2002	6/27/2002	14 251 14	0 00	14 251 14
SLOF20020002	99F2172A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/27/2002	6/27/2002	8 375 67	0 00	8 375 67
SLOF20020002	99F2072A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/27/2002	6/27/2002	12 250 00	0 00	12 250 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/27/2002	6/27/2002	7 350 00	0 00	7 350 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/27/2002	6/27/2002	13 650 00	0 00	13 650 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	LD	N/A	6/27/2002	6/27/2002	9 100 00	0 00	9 100 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/27/2002	6/27/2002	14 700 00	0 00	14 700 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/27/2002	6/27/2002	10 500 00	0 00	10 500 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/27/2002	6/27/2002	13 300 00	0 00	13 300 00
SLOF20020002	99F1332A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/27/2002	6/27/2002	162 937 50	0 00	162 937 50
SLOF20020002	99F1392A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/28/2002	6/28/2002	136 968 75	0 00	136 968 75
SLOF20020002	99F1832A	REPRESENTS A GAIN ON FUTURES	CD	N/A	6/28/2002	6/28/2002	122 906 25	0 00	122 906 25
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	N/A	7/11/2002	7/11/2002	4 357 98	0 00	4 357 98
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	N/A	7/11/2002	7/11/2002	700 00	0 00	700 00
SLOF20020002	99F1392A	REPRESENTS A GAIN ON FUTURES	CD	N/A	7/12/2002	7/12/2002	16 031 25	0 00	16 031 25
SLOF20020002	99F2172A	REPRESENTS A GAIN ON FUTURES	CD	N/A	7/12/2002	7/12/2002	10 687 12	0 00	10 687 12
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	7/12/2002	7/12/2002	3 850 00	0 00	3 850 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	CD	N/A	7/12/2002	7/12/2002	700 00	0 00	700 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	CD	N/A	7/12/2002	7/12/2002	3 850 00	0 00	3 850 00

SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	3 850 00	0.00	3 850 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	3 850 00	0.00	3 850 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	3 500 00	0.00	3 500 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	3 150 00	0.00	3 150 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	24 687 50	0.00	24 687 50
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	33 250 00	0.00	33 250 00
SLOF20020002	99F207J2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	2 375 00	0.00	2 375 00
SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	1 395 81	0.00	1 395 81
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	9 100 00	0.00	9 100 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	3 150 00	0.00	3 150 00
SLOF20020002	99F167B2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	9 800 00	0.00	9 800 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	1 750 00	0.00	1 750 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	8 750 00	0.00	8 750 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	9 450 00	0.00	9 450 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	9 450 00	0.00	9 450 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	6 300 00	0.00	6 300 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	123 437 50	0.00	123 437 50
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	3 562 88	0.00	3 562 88
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	2 375 38	0.00	2 375 38
SLOF20020002	99F207J2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	1 396 28	0.00	1 396 28
SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	1 400 00	0.00	1 400 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	1 400 00	0.00	1 400 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	700 00	0.00	700 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	1 400 00	0.00	1 400 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	1 050 00	0.00	1 050 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	1 050 00	0.00	1 050 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	173 234 35	0.00	173 234 35
SLOF20020002	99F16312A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	138 937 50	0.00	138 937 50
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	26 125 00	0.00	26 125 00
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	791 92	0.00	791 92
SLOF20020002	99F207J2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	7 350 00	0.00	7 350 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	2 800 00	0.00	2 800 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	8 750 00	0.00	8 750 00
SLOF20020002	99F167B2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	1 050 00	0.00	1 050 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	7 700 00	0.00	7 700 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	9 450 00	0.00	9 450 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	7 000 00	0.00	7 000 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	7 350 00	0.00	7 350 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	54 312 50	0.00	54 312 50
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/2/2002	7/2/2002	13 360 23	0.00	13 360 23
SLOF20020002	NA9123459	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	24 343 75	0.00	24 343 75
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	3 958 46	0.00	3 958 46
SLOF20020002	99F207J2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	10 500 00	0.00	10 500 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	6 650 00	0.00	6 650 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	11 200 00	0.00	11 200 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	1 400 00	0.00	1 400 00
SLOF20020002	99F167B2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	9 100 00	0.00	9 100 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	11 350 00	0.00	11 350 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	10 150 00	0.00	10 150 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	9 100 00	0.00	9 100 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/10/2002	7/10/2002	128 375 00	0.00	128 375 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	28 500 00	0.00	28 500 00
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	3 166 92	0.00	3 166 92
SLOF20020002	99F207J2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	6 979 39	0.00	6 979 39
SLOF20020002	99F207H2A	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	13 300 00	0.00	13 300 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	3 500 00	0.00	3 500 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	12 950 00	0.00	12 950 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	2 100 00	0.00	2 100 00
SLOF20020002	99F167B2C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	11 200 00	0.00	11 200 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	11 900 00	0.00	11 900 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	12 600 00	0.00	12 600 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002	8 750 00	0.00	8 750 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	7/11/2002	7/11/2002		0.00	

SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/11/2002	157 312 50	0 00	157 312 50
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/12/2002	4 452 84	0 00	4 452 84
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/12/2002	3 166 92	0 00	3 166 92
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/12/2002	4 200 00	0 00	4 200 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/12/2002	3 850 00	0 00	3 850 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/12/2002	350 00	0 00	350 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/12/2002	2 100 00	0 00	2 100 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/12/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/12/2002	2 100 00	0 00	2 100 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/12/2002	1 750 00	0 00	1 750 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/15/2002	54 687 50	0 00	54 687 50
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/15/2002	6 047 09	0 00	6 047 09
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/15/2002	5 900 00	0 00	5 900 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/15/2002	4 750 00	0 00	4 750 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/15/2002	1 150 00	0 00	1 150 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/15/2002	900 00	0 00	900 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/15/2002	7 500 00	0 00	7 500 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/15/2002	2 750 00	0 00	2 750 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/15/2002	7 450 00	0 00	7 450 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/15/2002	27 343 75	0 00	27 343 75
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	5 375 00	0 00	5 375 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	3 166 92	0 00	3 166 92
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	4 187 50	0 00	4 187 50
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	5 955 03	0 00	5 955 03
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	3 600 00	0 00	3 600 00
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	3 600 00	0 00	3 600 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	1 800 00	0 00	1 800 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	5 400 00	0 00	5 400 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	3 600 00	0 00	3 600 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	1 800 00	0 00	1 800 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/16/2002	3 600 00	0 00	3 600 00
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/17/2002	13 593 75	0 00	13 593 75
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/17/2002	172 638 72	0 00	172 638 72
SLOF20020002	99F18312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/17/2002	57 983 94	0 00	57 983 94
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/18/2002	10 078 34	0 00	10 078 34
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/18/2002	791 54	0 00	791 54
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/18/2002	4 500 00	0 00	4 500 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/18/2002	4 050 00	0 00	4 050 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/18/2002	5 850 00	0 00	5 850 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/18/2002	7 650 00	0 00	7 650 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/18/2002	6 300 00	0 00	6 300 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/18/2002	6 300 00	0 00	6 300 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/18/2002	5 400 00	0 00	5 400 00
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/19/2002	76 562 50	0 00	76 562 50
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/19/2002	14 109 16	0 00	14 109 16
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/19/2002	7 200 00	0 00	7 200 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/19/2002	450 00	0 00	450 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/19/2002	8 550 00	0 00	8 550 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/19/2002	6 750 00	0 00	6 750 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/19/2002	7 650 00	0 00	7 650 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/19/2002	3 600 00	0 00	3 600 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/19/2002	60 156 25	0 00	60 156 25
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/22/2002	10 750 00	0 00	10 750 00
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/22/2002	2 375 38	0 00	2 375 38
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/22/2002	7 650 00	0 00	7 650 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/22/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/22/2002	5 850 00	0 00	5 850 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	7/22/2002	1 350 00	0 00	1 350 00

Account Number	Description	CD	YTD	YTD	YTD	YTD
SLOF20020002 99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	7/22/2002	6 750 00	0 00	6 750 00
SLOF20020002 99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	7/22/2002	4 050 00	0 00	4 050 00
SLOF20020002 99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	7/22/2002	6 750 00	0 00	6 750 00
SLOF20020002 99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	7/22/2002	3 150 00	0 00	3 150 00
SLOF20020002 99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	7/22/2002	103 906 25	0 00	103 906 25
SLOF20020002 99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	7/22/2002	16 125 00	0 00	16 125 00
SLOF20020002 99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	4 750 39	0 00	4 750 39
SLOF20020002 99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	4 188 17	0 00	4 188 17
SLOF20020002 99F167L2C	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	12 600 00	0 00	12 600 00
SLOF20020002 99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	8 100 00	0 00	8 100 00
SLOF20020002 99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	11 700 00	0 00	11 700 00
SLOF20020002 99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	3 150 00	0 00	3 150 00
SLOF20020002 99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	8 550 00	0 00	8 550 00
SLOF20020002 99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	9 450 00	0 00	9 450 00
SLOF20020002 99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	9 900 00	0 00	9 900 00
SLOF20020002 99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	9 000 00	0 00	9 000 00
SLOF20020002 99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	7/23/2002	169 687 50	0 00	169 687 50
SLOF20020002 99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	10 750 00	0 00	10 750 00
SLOF20020002 99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	3 958 46	0 00	3 958 46
SLOF20020002 99F167L2C	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	1 395 61	0 00	1 395 61
SLOF20020002 99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	4 050 00	0 00	4 050 00
SLOF20020002 99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	3 600 00	0 00	3 600 00
SLOF20020002 99F167L2C	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	4 500 00	0 00	4 500 00
SLOF20020002 99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	3 150 00	0 00	3 150 00
SLOF20020002 99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	4 950 00	0 00	4 950 00
SLOF20020002 99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	5 400 00	0 00	5 400 00
SLOF20020002 99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	5 400 00	0 00	5 400 00
SLOF20020002 99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	7/24/2002	15 937 50	0 00	15 937 50
SLOF20020002 99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	7/25/2002	4 031 25	0 00	4 031 25
SLOF20020002 99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	7/25/2002	2 791 89	0 00	2 791 89
SLOF20020002 99F167L2C	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	9 406 25	0 00	9 406 25
SLOF20020002 99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	791 92	0 00	791 92
SLOF20020002 99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	9 450 00	0 00	9 450 00
SLOF20020002 99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	5 400 00	0 00	5 400 00
SLOF20020002 99F167L2C	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	8 450 00	0 00	8 450 00
SLOF20020002 99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	2 250 00	0 00	2 250 00
SLOF20020002 99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	3 150 00	0 00	3 150 00
SLOF20020002 99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	10 350 00	0 00	10 350 00
SLOF20020002 99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	9 450 00	0 00	9 450 00
SLOF20020002 99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	8 100 00	0 00	8 100 00
SLOF20020002 99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	42 500 00	0 00	42 500 00
SLOF20020002 99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	14 781 25	0 00	14 781 25
SLOF20020002 99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	3 958 46	0 00	3 958 46
SLOF20020002 99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	7/26/2002	1 396 28	0 00	1 396 28
SLOF20020002 99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	7/29/2002	7 650 00	0 00	7 650 00
SLOF20020002 99F167L2C	REPRESENTS A GAIN ON FUTURES	0 000	7/29/2002	450 00	0 00	450 00
SLOF20020002 99F16713L	REPRESENTS A GAIN ON FUTURES	0 000	7/29/2002	8 100 00	0 00	8 100 00
SLOF20020002 99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	7/29/2002	7 650 00	0 00	7 650 00
SLOF20020002 99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	7/29/2002	6 300 00	0 00	6 300 00
SLOF20020002 99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	7/29/2002	5 400 00	0 00	5 400 00
SLOF20020002 99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	7/29/2002	3 150 00	0 00	3 150 00
SLOF20020002 99F18312A	REPRESENTS A GAIN ON FUTURES	0 000	7/30/2002	279 654 68	0 00	279 654 68
SLOF20020002 99F18312A	REPRESENTS A GAIN ON FUTURES	0 000	7/30/2002	16 640 70	0 00	16 640 70
SLOF20020002 99F13912A	REPRESENTS A GAIN ON FUTURES	0 000	7/31/2002	63 782 82	0 00	63 782 82
SLOF20020002 99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	7/31/2002	3 046 80	0 00	3 046 80
SLOF20020002 99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	8/1/2002	15 937 50	0 00	15 937 50
SLOF20020002 99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	8/1/2002	27 547 09	0 00	27 547 09
SLOF20020002 99F167L3C	REPRESENTS A GAIN ON FUTURES	0 000	8/1/2002	4 750 38	0 00	4 750 38
SLOF20020002 99F167L2C	REPRESENTS A GAIN ON FUTURES	0 000	8/1/2002	22 950 00	0 00	22 950 00
SLOF20020002 99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	8/1/2002	9 450 00	0 00	9 450 00
SLOF20020002 99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	8/1/2002	23 400 00	0 00	23 400 00

SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/1/2002	8/1/2002	3 600 00	0 00	3 600 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/1/2002	8/1/2002	23 850 00	0 00	23 850 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/1/2002	8/1/2002	22 050 00	0 00	22 050 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/1/2002	8/1/2002	23 850 00	0 00	23 850 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/1/2002	8/1/2002	19 800 00	0 00	19 800 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/1/2002	8/1/2002	212 500 00	0 00	212 500 00
SLOF20020002	N49123459	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/1/2002	8/1/2002	1 395 61	0 00	1 395 61
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	16 125 00	0 00	16 125 00
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	3 958 46	0 00	3 958 46
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	1 396 28	0 00	1 396 28
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	12 150 00	0 00	12 150 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	4 950 00	0 00	4 950 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	12 600 00	0 00	12 600 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	7 200 00	0 00	7 200 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	9 900 00	0 00	9 900 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	9 450 00	0 00	9 450 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	6 300 00	0 00	6 300 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/2/2002	8/2/2002	53 125 00	0 00	53 125 00
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	28 218 75	0 00	28 218 75
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	13 271 87	0 00	13 271 87
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	5 729 29	0 00	5 729 29
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	19 800 00	0 00	19 800 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	9 900 00	0 00	9 900 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	22 050 00	0 00	22 050 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	5 400 00	0 00	5 400 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	14 400 00	0 00	14 400 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	20 250 00	0 00	20 250 00
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	16 200 00	0 00	16 200 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	15 300 00	0 00	15 300 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/5/2002	8/5/2002	249 687 50	0 00	249 687 50
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	9 406 25	0 00	9 406 25
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	354 16	0 00	354 16
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	11 700 00	0 00	11 700 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	9 000 00	0 00	9 000 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	10 800 00	0 00	10 800 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	7 650 00	0 00	7 650 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	11 700 00	0 00	11 700 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	4 950 00	0 00	4 950 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	37 187 50	0 00	37 187 50
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/6/2002	8/6/2002	0 02	0 00	0 02
SLOF20020002	N49123459	ODD CENT ADJ	0 000	CD	N/A	8/7/2002	8/7/2002	323 437 50	0 00	323 437 50
SLOF20020002	99F18312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/7/2002	8/7/2002	15 234 45	0 00	15 234 45
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/8/2002	8/8/2002	20 828 34	0 00	20 828 34
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/8/2002	8/8/2002	24 063 90	0 00	24 063 90
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/8/2002	8/8/2002	15 300 00	0 00	15 300 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/8/2002	8/8/2002	6 750 00	0 00	6 750 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/8/2002	8/8/2002	16 200 00	0 00	16 200 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/8/2002	8/8/2002	4 500 00	0 00	4 500 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/8/2002	8/8/2002	13 500 00	0 00	13 500 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/8/2002	8/8/2002	13 500 00	0 00	13 500 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/8/2002	8/8/2002	13 500 00	0 00	13 500 00
SLOF20020002	99F18312A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/8/2002	8/8/2002	116 875 00	0 00	116 875 00
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/9/2002	8/9/2002	210 937 50	0 00	210 937 50
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/9/2002	8/9/2002	9 375 00	0 00	9 375 00
SLOF20020002	99F16712C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/12/2002	8/12/2002	3 600 00	0 00	3 600 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/12/2002	8/12/2002	6 750 00	0 00	6 750 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	8/12/2002	8/12/2002	900 00	0 00	900 00

SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/12/2002	8/12/2002	5 400 00	0 00	5 400 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/12/2002	8/12/2002	450 00	0 00	450 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/12/2002	8/12/2002	266 156 25	0 00	266 156 25
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/13/2002	8/13/2002	672 09	0 00	672 09
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/13/2002	8/13/2002	900 00	0 00	900 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/13/2002	8/13/2002	1 350 00	0 00	1 350 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/13/2002	8/13/2002	4 950 00	0 00	4 950 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/13/2002	8/13/2002	2 700 00	0 00	2 700 00
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	114 812 50	0 00	114 812 50
SLOF20020002	99F207J2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	16 798 66	0 00	16 798 66
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	15 313 20	0 00	15 313 20
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	15 300 00	0 00	15 300 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	7 200 00	0 00	7 200 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	16 650 00	0 00	16 650 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	13 500 00	0 00	13 500 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	15 300 00	0 00	15 300 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	14 400 00	0 00	14 400 00
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/14/2002	8/14/2002	12 600 00	0 00	12 600 00
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/15/2002	8/15/2002	156 562 50	0 00	156 562 50
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/15/2002	8/15/2002	161 716 50	0 00	161 716 50
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/15/2002	8/15/2002	1 171 80	0 00	1 171 80
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/15/2002	8/15/2002	156 562 50	0 00	156 562 50
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/16/2002	8/16/2002	175 783 50	0 00	175 783 50
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/16/2002	8/16/2002	10 546 95	0 00	10 546 95
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/19/2002	8/19/2002	281 250 00	0 00	281 250 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/19/2002	8/19/2002	55 124 65	0 00	55 124 65
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/20/2002	8/20/2002	6 718 75	0 00	6 718 75
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/20/2002	8/20/2002	1 800 00	0 00	1 800 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/20/2002	8/20/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/20/2002	8/20/2002	1 800 00	0 00	1 800 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/20/2002	8/20/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/20/2002	8/20/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/20/2002	8/20/2002	3 600 00	0 00	3 600 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/20/2002	8/20/2002	57 406 25	0 00	57 406 25
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	22 843 75	0 00	22 843 75
SLOF20020002	99F207J2A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	9 875 79	0 00	9 875 79
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	17 100 00	0 00	17 100 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	4 050 00	0 00	4 050 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	15 750 00	0 00	15 750 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	18 000 00	0 00	18 000 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	13 950 00	0 00	13 950 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	18 450 00	0 00	18 450 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	8 550 00	0 00	8 550 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/21/2002	8/21/2002	193 093 75	0 00	193 093 75
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/22/2002	8/22/2002	2 700 00	0 00	2 700 00
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/22/2002	8/22/2002	12 125 00	0 00	12 125 00
SLOF20020002	99F18312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/22/2002	8/22/2002	42 187 50	0 00	42 187 50
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/22/2002	8/22/2002	1 350 00	0 00	1 350 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/22/2002	8/22/2002	1 350 00	0 00	1 350 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/22/2002	8/22/2002	2 700 00	0 00	2 700 00
SLOF20020002	99F167F2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/22/2002	8/22/2002	20 062 73	0 00	20 062 73
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/23/2002	8/23/2002	181 158 50	0 00	181 158 50
SLOF20020002	99F18312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/23/2002	8/23/2002	4 757 74	0 00	4 757 74
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/23/2002	8/23/2002	55 468 90	0 00	55 468 90
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/25/2002	8/25/2002	10 077 91	0 00	10 077 91
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/25/2002	8/25/2002	9 000 00	0 00	9 000 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/25/2002	8/25/2002	900 00	0 00	900 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/25/2002	8/25/2002	7 650 00	0 00	7 650 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/25/2002	8/25/2002	9 000 00	0 00	9 000 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/25/2002	8/25/2002	6 300 00	0 00	6 300 00

SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/26/2002	8/26/2002	9 450 00	0 00	9 450 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/26/2002	8/26/2002	4 500 00	0 00	4 500 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/26/2002	8/26/2002	182 656 25	0 00	182 656 25
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/27/2002	8/27/2002	3 359 59	0 00	3 359 59
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/27/2002	8/27/2002	1 800 00	0 00	1 800 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/27/2002	8/27/2002	1 350 00	0 00	1 350 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/27/2002	8/27/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/27/2002	8/27/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/27/2002	8/27/2002	1 350 00	0 00	1 350 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/27/2002	8/27/2002	31 312 50	0 00	31 312 50
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/28/2002	8/28/2002	4 375 00	0 00	4 375 00
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/28/2002	8/28/2002	50 297 08	0 00	50 297 08
SLOF20020002	99F18312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/28/2002	8/28/2002	100 061 50	0 00	100 061 50
SLOF20020002	99F13912A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/28/2002	8/28/2002	15 937 43	0 00	15 937 43
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	35 328 13	0 00	35 328 13
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	5 828 03	0 00	5 828 03
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	2 000 02	0 00	2 000 02
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	5 850 00	0 00	5 850 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	5 400 00	0 00	5 400 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	6 750 00	0 00	6 750 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	5 400 00	0 00	5 400 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	6 300 00	0 00	6 300 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	6 750 00	0 00	6 750 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	4 950 00	0 00	4 950 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	63 664 26	0 00	63 664 26
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/29/2002	8/29/2002	66 125 00	0 00	66 125 00
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	10 968 75	0 00	10 968 75
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	1 646 36	0 00	1 646 36
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	8 550 00	0 00	8 550 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	3 600 00	0 00	3 600 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	8 550 00	0 00	8 550 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	900 00	0 00	900 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	9 450 00	0 00	9 450 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	7 650 00	0 00	7 650 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	8 550 00	0 00	8 550 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	5 400 00	0 00	5 400 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	8/30/2002	8/30/2002	114 125 00	0 00	114 125 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/3/2002	9/3/2002	450 00	0 00	450 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/3/2002	9/3/2002	450 00	0 00	450 00
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/3/2002	9/3/2002	51 875 00	0 00	51 875 00
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/4/2002	9/4/2002	26 202 93	0 00	26 202 93
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/4/2002	9/4/2002	13 167 72	0 00	13 167 72
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/4/2002	9/4/2002	21 600 00	0 00	21 600 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/4/2002	9/4/2002	10 350 00	0 00	10 350 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/4/2002	9/4/2002	19 800 00	0 00	19 800 00
SLOF20020002	99F167B2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/4/2002	9/4/2002	17 100 00	0 00	17 100 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/4/2002	9/4/2002	19 800 00	0 00	19 800 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/4/2002	9/4/2002	19 350 00	0 00	19 350 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/4/2002	9/4/2002	17 100 00	0 00	17 100 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/4/2002	9/4/2002	306 062 50	0 00	306 062 50
SLOF20020002	99F13312A	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/5/2002	9/5/2002	31 125 00	0 00	31 125 00
SLOF20020002	99F21712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/6/2002	9/6/2002	14 015 82	0 00	14 015 82
SLOF20020002	99F20712A	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/6/2002	9/6/2002	8 230 22	0 00	8 230 22
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/6/2002	9/6/2002	8 550 00	0 00	8 550 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/6/2002	9/6/2002	5 400 00	0 00	5 400 00
SLOF20020002	99F167B3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/6/2002	9/6/2002	9 000 00	0 00	9 000 00
SLOF20020002	99F167B2C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/6/2002	9/6/2002	2 700 00	0 00	2 700 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/6/2002	9/6/2002	6 750 00	0 00	6 750 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0 000	9/6/2002	9/6/2002	8 550 00	0 00	8 550 00

SLOF 20020002	99F 133L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/20/2002	108 062 50	0 00	108 062 50
SLOF 20020002	99F 217L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/23/2002	6 327 45	0 00	6 327 45
SLOF 20020002	99F 167L2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/23/2002	1 800 00	0 00	1 800 00
SLOF 20020002	99F 217L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/24/2002	18 985 05	0 00	18 985 05
SLOF 20020002	99F 167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/24/2002	3 150 00	0 00	3 150 00
SLOF 20020002	99F 167L2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/24/2002	900 00	0 00	900 00
SLOF 20020002	99F 167L4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/24/2002	6 750 00	0 00	6 750 00
SLOF 20020002	99F 167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/24/2002	3 600 00	0 00	3 600 00
SLOF 20020002	99F 167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/24/2002	5 400 00	0 00	5 400 00
SLOF 20020002	99F 167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/24/2002	4 050 00	0 00	4 050 00
SLOF 20020002	99F 167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/24/2002	3 600 00	0 00	3 600 00
SLOF 20020002	99F 133L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/24/2002	2 250 00	0 00	2 250 00
SLOF 20020002	99F 217L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/24/2002	187 687 50	0 00	187 687 50
SLOF 20020002	99F 167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/25/2002	12 656 25	0 00	12 656 25
SLOF 20020002	99F 167L2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/25/2002	2 250 00	0 00	2 250 00
SLOF 20020002	99F 167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/25/2002	1 800 00	0 00	1 800 00
SLOF 20020002	99F 167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/25/2002	3 600 00	0 00	3 600 00
SLOF 20020002	99F 167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/25/2002	3 600 00	0 00	3 600 00
SLOF 20020002	99F 167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/25/2002	900 00	0 00	900 00
SLOF 20020002	99F 167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/25/2002	2 700 00	0 00	2 700 00
SLOF 20020002	99F 167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/25/2002	73 937 50	0 00	73 937 50
SLOF 20020002	99F 133L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/25/2002	271 142 97	0 00	271 142 97
SLOF 20020002	99F 167L2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/26/2002	63 375 00	0 00	63 375 00
SLOF 20020002	99F 183L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/27/2002	16 875 00	0 00	16 875 00
SLOF 20020002	99F 183L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/27/2002	29 312 50	0 00	29 312 50
SLOF 20020002	99F 167L2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/27/2002	4 950 00	0 00	4 950 00
SLOF 20020002	99F 167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/27/2002	1 800 00	0 00	1 800 00
SLOF 20020002	99F 167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/27/2002	4 050 00	0 00	4 050 00
SLOF 20020002	99F 167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/27/2002	5 400 00	0 00	5 400 00
SLOF 20020002	99F 167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/27/2002	2 700 00	0 00	2 700 00
SLOF 20020002	99F 217L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/27/2002	5 650 00	0 00	5 650 00
SLOF 20020002	99F 167L2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/27/2002	4 050 00	0 00	4 050 00
SLOF 20020002	99F 207J2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/27/2002	4 500 00	0 00	4 500 00
SLOF 20020002	99F 167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	69 610 05	0 00	69 610 05
SLOF 20020002	99F 167L2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	4 938 29	0 00	4 938 29
SLOF 20020002	99F 167L4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	14 400 00	0 00	14 400 00
SLOF 20020002	99F 167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	4 950 00	0 00	4 950 00
SLOF 20020002	99F 167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	13 050 00	0 00	13 050 00
SLOF 20020002	99F 167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	15 300 00	0 00	15 300 00
SLOF 20020002	99F 167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	14 650 00	0 00	14 650 00
SLOF 20020002	99F 167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	13 050 00	0 00	13 050 00
SLOF 20020002	99F 133L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	14 400 00	0 00	14 400 00
SLOF 20020002	99F 207J2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	9 900 00	0 00	9 900 00
SLOF 20020002	99F 167L2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	9/30/2002	130 812 50	0 00	130 812 50
SLOF 20020002	99F 167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	65 389 95	0 00	65 389 95
SLOF 20020002	99F 167L4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	13 167 72	0 00	13 167 72
SLOF 20020002	99F 167L2C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	10 350 00	0 00	10 350 00
SLOF 20020002	99F 167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	9 000 00	0 00	9 000 00
SLOF 20020002	99F 167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	10 350 00	0 00	10 350 00
SLOF 20020002	99F 167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	9 450 00	0 00	9 450 00
SLOF 20020002	99F 167F3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	11 700 00	0 00	11 700 00
SLOF 20020002	99F 167F4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	9 000 00	0 00	9 000 00
SLOF 20020002	99F 167C3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	12 150 00	0 00	12 150 00
SLOF 20020002	99F 167C4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	7 650 00	0 00	7 650 00
SLOF 20020002	99F 183L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/1/2002	96 687 50	0 00	96 687 50
SLOF 20020002	99F 139L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/2/2002	249 156 25	0 00	249 156 25
SLOF 20020002	99F 139L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/2/2002	53 625 00	0 00	53 625 00
SLOF 20020002	99F 217L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/3/2002	10 546 20	0 00	10 546 20
SLOF 20020002	99F 183L2A	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/3/2002	21 982 03	0 00	21 982 03
SLOF 20020002	99F 167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/3/2002	2 250 00	0 00	2 250 00
SLOF 20020002	99F 167L4C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/3/2002	2 700 00	0 00	2 700 00
SLOF 20020002	99F 167L3C	REPRESENTS A GAIN ON FUTURES	0 000	CD	N/A	10/3/2002	2 250 00	0 00	2 250 00

SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/3/2002	10/3/2002	2,250.00	0.00	2,250.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/3/2002	10/3/2002	1,350.00	0.00	1,350.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/3/2002	10/3/2002	2,700.00	0.00	2,700.00
SLOF20020002	99F133L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/3/2002	10/3/2002	39,812.50	0.00	39,812.50
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/4/2002	10/4/2002	12,656.25	0.00	12,656.25
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/4/2002	10/4/2002	1,800.00	0.00	1,800.00
SLOF20020002	99F187L4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/4/2002	10/4/2002	1,350.00	0.00	1,350.00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/4/2002	10/4/2002	2,250.00	0.00	2,250.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/4/2002	10/4/2002	34,125.00	0.00	34,125.00
SLOF20020002	99F133L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/6/2002	10/6/2002	14,764.95	0.00	14,764.95
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/6/2002	10/6/2002	3,150.00	0.00	3,150.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/6/2002	10/6/2002	2,700.00	0.00	2,700.00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/6/2002	10/6/2002	3,600.00	0.00	3,600.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/6/2002	10/6/2002	2,700.00	0.00	2,700.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/6/2002	10/6/2002	450.00	0.00	450.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/6/2002	10/6/2002	56,875.00	0.00	56,875.00
SLOF20020002	99F133L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/6/2002	10/6/2002	80,607.03	0.00	80,607.03
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/6/2002	10/6/2002	24,188.36	0.00	24,188.36
SLOF20020002	99F133L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/6/2002	10/6/2002	65,391.30	0.00	65,391.30
SLOF20020002	99F139L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/10/2002	10/10/2002	10,350.00	0.00	10,350.00
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/10/2002	10/10/2002	3,600.00	0.00	3,600.00
SLOF20020002	99F187L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/10/2002	10/10/2002	9,000.00	0.00	9,000.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/10/2002	10/10/2002	11,250.00	0.00	11,250.00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/10/2002	10/10/2002	9,450.00	0.00	9,450.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/10/2002	10/10/2002	9,000.00	0.00	9,000.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/10/2002	10/10/2002	10,350.00	0.00	10,350.00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/10/2002	10/10/2002	7,200.00	0.00	7,200.00
SLOF20020002	99F133L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/10/2002	10/10/2002	142,187.50	0.00	142,187.50
SLOF20020002	99F139L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/11/2002	10/11/2002	109,919.53	0.00	109,919.53
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/11/2002	10/11/2002	77,936.64	0.00	77,936.64
SLOF20020002	99F133L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/11/2002	10/11/2002	293,125.00	0.00	293,125.00
SLOF20020002	99F139L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/15/2002	10/15/2002	153,186.36	0.00	153,186.36
SLOF20020002	99F183L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/15/2002	10/15/2002	534,955.47	0.00	534,955.47
SLOF20020002	99F139L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/16/2002	10/16/2002	260,686.64	0.00	260,686.64
SLOF20020002	99F139L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/17/2002	10/17/2002	8,437.50	0.00	8,437.50
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/17/2002	10/17/2002	51,294.53	0.00	51,294.53
SLOF20020002	99F183L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/17/2002	10/17/2002	450.00	0.00	450.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/17/2002	10/17/2002	2,250.00	0.00	2,250.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/17/2002	10/17/2002	2,700.00	0.00	2,700.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/17/2002	10/17/2002	3,600.00	0.00	3,600.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/17/2002	10/17/2002	2,700.00	0.00	2,700.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/17/2002	10/17/2002	13,750.80	0.00	13,750.80
SLOF20020002	99F139L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/18/2002	10/18/2002	197,861.72	0.00	197,861.72
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/18/2002	10/18/2002	450.00	0.00	450.00
SLOF20020002	99F139L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/18/2002	10/18/2002	900.00	0.00	900.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/21/2002	10/21/2002	197,861.72	0.00	197,861.72
SLOF20020002	99F183L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/21/2002	10/21/2002	42,655.86	0.00	42,655.86
SLOF20020002	99F139L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/23/2002	10/23/2002	7,312.50	0.00	7,312.50
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/23/2002	10/23/2002	29,312.50	0.00	29,312.50
SLOF20020002	99F183L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/23/2002	10/23/2002	450.00	0.00	450.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/23/2002	10/23/2002	2,250.00	0.00	2,250.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/23/2002	10/23/2002	450.00	0.00	450.00
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/24/2002	10/24/2002	12,656.25	0.00	12,656.25
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/24/2002	10/24/2002	4,050.00	0.00	4,050.00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/24/2002	10/24/2002	2,700.00	0.00	2,700.00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/24/2002	10/24/2002	1,800.00	0.00	1,800.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	N/A	10/24/2002	10/24/2002	5,400.00	0.00	5,400.00

SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	N/A	102/4/2002	102/4/2002	3 150 00	0 00	0 00	3 150 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	102/4/2002	102/4/2002	5 850 00	0 00	0 00	5 850 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	102/4/2002	102/4/2002	4 050 00	0 00	0 00	4 050 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	102/4/2002	102/4/2002	5 400 00	0 00	0 00	5 400 00
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	N/A	102/5/2002	102/5/2002	67 500 00	0 00	0 00	67 500 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	102/5/2002	102/5/2002	13 500 00	0 00	0 00	13 500 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	102/5/2002	102/5/2002	3 150 00	0 00	0 00	3 150 00
SLOF20020002	99F16714C	REPRESENTS A GAIN ON FUTURES	N/A	102/5/2002	102/5/2002	10 800 00	0 00	0 00	10 800 00
SLOF20020002	99F16714C	REPRESENTS A GAIN ON FUTURES	N/A	102/5/2002	102/5/2002	12 600 00	0 00	0 00	12 600 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	N/A	102/5/2002	102/5/2002	11 700 00	0 00	0 00	11 700 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	102/5/2002	102/5/2002	9 000 00	0 00	0 00	9 000 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	102/5/2002	102/5/2002	12 600 00	0 00	0 00	12 600 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	102/5/2002	102/5/2002	5 400 00	0 00	0 00	5 400 00
SLOF20020002	99F133L2A	REPRESENTS A GAIN ON FUTURES	N/A	102/5/2002	102/5/2002	154 625 00	0 00	0 00	154 625 00
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	61 172 55	0 00	0 00	61 172 55
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	11 250 00	0 00	0 00	11 250 00
SLOF20020002	99F16714C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	5 850 00	0 00	0 00	5 850 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	12 150 00	0 00	0 00	12 150 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	11 700 00	0 00	0 00	11 700 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	9 450 00	0 00	0 00	9 450 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	11 700 00	0 00	0 00	11 700 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	6 750 00	0 00	0 00	6 750 00
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	82 125 00	0 00	0 00	82 125 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	42 187 50	0 00	0 00	42 187 50
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	9 900 00	0 00	0 00	9 900 00
SLOF20020002	99F16714C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	7 200 00	0 00	0 00	7 200 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	6 300 00	0 00	0 00	6 300 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	11 700 00	0 00	0 00	11 700 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	6 750 00	0 00	0 00	6 750 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	11 250 00	0 00	0 00	11 250 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	7 650 00	0 00	0 00	7 650 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	9 000 00	0 00	0 00	9 000 00
SLOF20020002	99F16714C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	69 608 70	0 00	0 00	69 608 70
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	15 300 00	0 00	0 00	15 300 00
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	8 100 00	0 00	0 00	8 100 00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	16 200 00	0 00	0 00	16 200 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	13 950 00	0 00	0 00	13 950 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	16 200 00	0 00	0 00	16 200 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	13 050 00	0 00	0 00	13 050 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	15 300 00	0 00	0 00	15 300 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	10 800 00	0 00	0 00	10 800 00
SLOF20020002	99F133L2A	REPRESENTS A GAIN ON FUTURES	N/A	102/8/2002	102/8/2002	232 687 55	0 00	0 00	232 687 55
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	N/A	103/1/2002	103/1/2002	10 547 55	0 00	0 00	10 547 55
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	N/A	103/1/2002	103/1/2002	5 850 00	0 00	0 00	5 850 00
SLOF20020002	99F16714C	REPRESENTS A GAIN ON FUTURES	N/A	103/1/2002	103/1/2002	5 400 00	0 00	0 00	5 400 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	N/A	103/1/2002	103/1/2002	4 950 00	0 00	0 00	4 950 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	N/A	103/1/2002	103/1/2002	5 400 00	0 00	0 00	5 400 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	103/1/2002	103/1/2002	1 350 00	0 00	0 00	1 350 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	103/1/2002	103/1/2002	6 300 00	0 00	0 00	6 300 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	103/1/2002	103/1/2002	450 00	0 00	0 00	450 00
SLOF20020002	99F139L2A	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	21 250 00	0 00	0 00	21 250 00
SLOF20020002	99F217L2A	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	29 531 25	0 00	0 00	29 531 25
SLOF20020002	99F16714C	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	5 400 00	0 00	0 00	5 400 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	1 800 00	0 00	0 00	1 800 00
SLOF20020002	99F167L2C	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	6 750 00	0 00	0 00	6 750 00
SLOF20020002	99F16714C	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	2 700 00	0 00	0 00	2 700 00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	7 200 00	0 00	0 00	7 200 00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	1 350 00	0 00	0 00	1 350 00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	6 750 00	0 00	0 00	6 750 00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	1 350 00	0 00	0 00	1 350 00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	N/A	11/1/2002	11/1/2002	63 875 00	0 00	0 00	63 875 00

SLOF20020002	99F16714C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/30/2002	12/30/2002	15,300.00	0.00	15,300.00
SLOF20020002	99F16713C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/30/2002	12/30/2002	8,550.00	0.00	8,550.00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/30/2002	12/30/2002	17,100.00	0.00	17,100.00
SLOF20020002	99F167F3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/30/2002	12/30/2002	4,500.00	0.00	4,500.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/30/2002	12/30/2002	13,950.00	0.00	13,950.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/30/2002	12/30/2002	900.00	0.00	900.00
SLOF20020002	99F133C3A	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/30/2002	12/30/2002	153,000.00	0.00	153,000.00
SLOF20020002	99F167F4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/31/2002	12/31/2002	2,700.00	0.00	2,700.00
SLOF20020002	99F167C4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/31/2002	12/31/2002	900.00	0.00	900.00
SLOF20020002	99F167C3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/31/2002	12/31/2002	900.00	0.00	900.00
SLOF20020002	99F133C3A	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/31/2002	12/31/2002	38,250.00	0.00	38,250.00
SLOF20020002	99F167L4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/31/2002	12/31/2002	6,300.00	0.00	6,300.00
SLOF20020002	99F167L3C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/31/2002	12/31/2002	450.00	0.00	450.00
SLOF20020002	99F167H4C	REPRESENTS A GAIN ON FUTURES	CD	0.00	12/31/2002	12/31/2002	5,850.00	0.00	5,850.00
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/2/2002	1/2/2002	-45,375.44	0.00	-45,375.44
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/2/2002	1/2/2002	113,954.06	0.00	113,954.06
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/3/2002	1/3/2002	21,093.75	0.00	21,093.75
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/3/2002	1/3/2002	-137,750.00	0.00	-137,750.00
SLOF20020002	99F217C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/3/2002	1/3/2002	-18,000.00	0.00	-18,000.00
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/4/2002	1/4/2002	-49,672.81	0.00	-49,672.81
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/4/2002	1/4/2002	-12,374.56	0.00	-12,374.56
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/7/2002	1/7/2002	-14,500.00	0.00	-14,500.00
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/7/2002	1/7/2002	3,281.25	0.00	3,281.25
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/8/2002	1/8/2002	14,343.75	0.00	14,343.75
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/8/2002	1/8/2002	143,170.94	0.00	143,170.94
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/8/2002	1/8/2002	76,781.25	0.00	76,781.25
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/9/2002	1/9/2002	-36,250.00	0.00	-36,250.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/10/2002	1/10/2002	5,843.75	0.00	5,843.75
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/10/2002	1/10/2002	-7,875.00	0.00	-7,875.00
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/10/2002	1/10/2002	-843.75	0.00	-843.75
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/11/2002	1/11/2002	106,797.24	0.00	106,797.24
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/11/2002	1/11/2002	13,078.26	0.00	13,078.26
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/11/2002	1/11/2002	-82,687.50	0.00	-82,687.50
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/14/2002	1/14/2002	59,719.24	0.00	59,719.24
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/14/2002	1/14/2002	-41,343.75	0.00	-41,343.75
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/14/2002	1/14/2002	-8,297.98	0.00	-8,297.98
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/15/2002	1/15/2002	7,655.76	0.00	7,655.76
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/15/2002	1/15/2002	-912.50	0.00	-912.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/15/2002	1/15/2002	-3,937.50	0.00	-3,937.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/15/2002	1/15/2002	-4,850.00	0.00	-4,850.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/15/2002	1/15/2002	-1,750.00	0.00	-1,750.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/15/2002	1/15/2002	-3,975.00	0.00	-3,975.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/15/2002	1/15/2002	18,750.00	0.00	18,750.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/15/2002	1/15/2002	-1,312.50	0.00	-1,312.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/16/2002	1/16/2002	-1,312.50	0.00	-1,312.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/16/2002	1/16/2002	1,312.50	0.00	1,312.50
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/16/2002	1/16/2002	29,094.24	0.00	29,094.24
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/16/2002	1/16/2002	-39,375.00	0.00	-39,375.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/16/2002	1/16/2002	-9,282.24	0.00	-9,282.24
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/16/2002	1/16/2002	14,061.00	0.00	14,061.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/16/2002	1/16/2002	-437.50	0.00	-437.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/16/2002	1/16/2002	-875.00	0.00	-875.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/17/2002	1/17/2002	-2,187.50	0.00	-2,187.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/17/2002	1/17/2002	-3,062.50	0.00	-3,062.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/17/2002	1/17/2002	30,937.50	0.00	30,937.50
SLOF20020002	99F217C2A	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/17/2002	1/17/2002	-2,187.50	0.00	-2,187.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/17/2002	1/17/2002	-6,125.00	0.00	-6,125.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/17/2002	1/17/2002	2,187.50	0.00	2,187.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/17/2002	1/17/2002	-8,312.50	0.00	-8,312.50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/17/2002	1/17/2002	-1,312.50	0.00	-1,312.50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	CW	0.00	1/17/2002	1/17/2002	-10,062.50	0.00	-10,062.50

SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/18/2002	11/8/2002	12,687.50	0.00	12,687.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/18/2002	11/8/2002	14,000.00	0.00	14,000.00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/18/2002	11/8/2002	12,687.50	0.00	12,687.50
SLOF20020002	99F167B2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/18/2002	11/8/2002	11,812.50	0.00	11,812.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/18/2002	11/8/2002	-14,875.00	0.00	-14,875.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/18/2002	11/8/2002	-6,562.50	0.00	-6,562.50
SLOF20020002	99F217C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/18/2002	11/8/2002	-83,530.26	0.00	-83,530.26
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/18/2002	11/8/2002	12,687.50	0.00	12,687.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/18/2002	11/8/2002	-84,375.00	0.00	-84,375.00
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/22/2002	12/2/2002	-68,015.94	0.00	-68,015.94
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/23/2002	12/3/2002	-2,187.50	0.00	-2,187.50
SLOF20020002	99F187C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/23/2002	12/3/2002	-4,375.00	0.00	-4,375.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/23/2002	12/3/2002	-4,812.50	0.00	-4,812.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/23/2002	12/3/2002	1,312.50	0.00	1,312.50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/23/2002	12/3/2002	-4,375.00	0.00	-4,375.00
SLOF20020002	99F187F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/23/2002	12/3/2002	-34,030.26	0.00	-34,030.26
SLOF20020002	99F187F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/24/2002	12/4/2002	-7,000.00	0.00	-7,000.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/24/2002	12/4/2002	-4,375.00	0.00	-4,375.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/24/2002	12/4/2002	-7,000.00	0.00	-7,000.00
SLOF20020002	99F217C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/24/2002	12/4/2002	-9,187.50	0.00	-9,187.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/24/2002	12/4/2002	-52,584.74	0.00	-52,584.74
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/24/2002	12/4/2002	-5,687.50	0.00	-5,687.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/24/2002	12/4/2002	-6,562.50	0.00	-6,562.50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/24/2002	12/4/2002	-7,437.50	0.00	-7,437.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/25/2002	12/5/2002	10,937.50	0.00	10,937.50
SLOF20020002	99F167C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/25/2002	12/5/2002	-61,875.00	0.00	-61,875.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/25/2002	12/5/2002	-4,812.50	0.00	-4,812.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/25/2002	12/5/2002	-10,500.00	0.00	-10,500.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/25/2002	12/5/2002	-5,250.00	0.00	-5,250.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/25/2002	12/5/2002	-11,375.00	0.00	-11,375.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/25/2002	12/5/2002	-8,312.50	0.00	-8,312.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/25/2002	12/5/2002	-10,062.50	0.00	-10,062.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/25/2002	12/5/2002	-6,468.75	0.00	-6,468.75
SLOF20020002	99F167C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/26/2002	12/6/2002	-3,187.50	0.00	-3,187.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/26/2002	12/6/2002	-14,062.50	0.00	-14,062.50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/26/2002	12/6/2002	-437.50	0.00	-437.50
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/26/2002	12/6/2002	-3,092.76	0.00	-3,092.76
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/26/2002	12/6/2002	1,750.00	0.00	1,750.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/26/2002	12/6/2002	2,625.00	0.00	2,625.00
SLOF20020002	99F167C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/26/2002	12/6/2002	-1,312.50	0.00	-1,312.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/26/2002	12/6/2002	-2,625.00	0.00	-2,625.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/26/2002	12/6/2002	-5,906.25	0.00	-5,906.25
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/26/2002	12/6/2002	-2,130.55	0.00	-2,130.55
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/30/2002	1/30/2002	372,875.00	0.00	372,875.00
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/31/2002	1/31/2002	-6,250.00	0.00	-6,250.00
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/31/2002	1/31/2002	-3,718.75	0.00	-3,718.75
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/31/2002	1/31/2002	-3,500.00	0.00	-3,500.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/31/2002	1/31/2002	2,187.50	0.00	2,187.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/31/2002	1/31/2002	-1,312.50	0.00	-1,312.50
SLOF20020002	99F217C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	1/31/2002	1/31/2002	-12,375.00	0.00	-12,375.00
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/1/2002	2/1/2002	36,875.00	0.00	36,875.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/1/2002	2/1/2002	7,875.00	0.00	7,875.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/1/2002	2/1/2002	-13,562.50	0.00	-13,562.50
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/1/2002	2/1/2002	-10,500.00	0.00	-10,500.00
SLOF20020002	99F167B2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/1/2002	2/1/2002	-12,687.50	0.00	-12,687.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/1/2002	2/1/2002	-11,812.50	0.00	-11,812.50

Account	Description	Code	Balance	Date	Balance	Date	Balance
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	2/1/2002	-7,875.00	2/1/2002	-7,875.00
SLOF20020002	99F217C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/1/2002	-83,532.24	2/1/2002	-83,532.24
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	2/1/2002	-9,187.50	2/1/2002	-9,187.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	2/1/2002	14,437.50	2/1/2002	14,437.50
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/1/2002	-44,625.00	2/1/2002	-44,625.00
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/1/2002	-196,875.00	2/1/2002	-196,875.00
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/5/2002	76,234.97	2/5/2002	76,234.97
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/5/2002	-233,590.76	2/5/2002	-233,590.76
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/6/2002	-37,375.00	2/6/2002	-37,375.00
SLOF20020002	99F217C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/6/2002	-3,092.76	2/6/2002	-3,092.76
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/6/2002	-7,437.50	2/6/2002	-7,437.50
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/6/2002	-6,875.00	2/6/2002	-6,875.00
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/7/2002	-44,687.50	2/7/2002	-44,687.50
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/7/2002	-875.00	2/7/2002	-875.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	-41,250.00	2/8/2002	-41,250.00
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	-2,187.50	2/8/2002	-2,187.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	-2,187.50	2/8/2002	-2,187.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	2,187.50	2/8/2002	2,187.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	-3,500.00	2/8/2002	-3,500.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	-875.00	2/8/2002	-875.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	-1,312.50	2/8/2002	-1,312.50
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	-2,187.50	2/8/2002	-2,187.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	-4,050.00	2/8/2002	-4,050.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	-1,750.00	2/8/2002	-1,750.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	2/8/2002	-3,092.76	2/8/2002	-3,092.76
SLOF20020002	99F217C2A	REPRESENTS A GAIN ON FUTURES	0.00	2/11/2002	-46,484.97	2/11/2002	-46,484.97
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/11/2002	-196,215.76	2/11/2002	-196,215.76
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/12/2002	30,937.50	2/12/2002	30,937.50
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/12/2002	1,750.00	2/12/2002	1,750.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	2/12/2002	1,312.50	2/12/2002	1,312.50
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0.00	2/12/2002	-2,025.00	2/12/2002	-2,025.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	2/12/2002	-2,187.50	2/12/2002	-2,187.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	2/12/2002	-1,750.00	2/12/2002	-1,750.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	2/12/2002	12,375.00	2/12/2002	12,375.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	2/12/2002	-1,083.16	2/12/2002	-1,083.16
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	-82,500.00	2/13/2002	-82,500.00
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	7,000.00	2/13/2002	7,000.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	-71,157.24	2/13/2002	-71,157.24
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	-8,312.50	2/13/2002	-8,312.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	-7,437.50	2/13/2002	-7,437.50
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	-7,437.50	2/13/2002	-7,437.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	-8,750.00	2/13/2002	-8,750.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	-5,250.00	2/13/2002	-5,250.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	-6,562.50	2/13/2002	-6,562.50
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	9,187.50	2/13/2002	9,187.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	2/13/2002	-4,050.00	2/13/2002	-4,050.00
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	12,750.00	2/14/2002	12,750.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	-3,500.00	2/14/2002	-3,500.00
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	-4,050.00	2/14/2002	-4,050.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	-3,937.50	2/14/2002	-3,937.50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	2,625.00	2/14/2002	2,625.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	3,500.00	2/14/2002	3,500.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	-3,937.50	2/14/2002	-3,937.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	27,375.00	2/14/2002	27,375.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	-8,750.00	2/14/2002	-8,750.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	-3,500.00	2/14/2002	-3,500.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	-1,083.16	2/14/2002	-1,083.16
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0.00	2/14/2002	-21,655.26	2/14/2002	-21,655.26
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	2/15/2002	-4,050.00	2/15/2002	-4,050.00
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	2/15/2002	-39,375.00	2/15/2002	-39,375.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	2/15/2002	-437.50	2/15/2002	-437.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	2/15/2002	3,537.50	2/15/2002	3,537.50

SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/15/2002	2/15/2002	-93,437.50	0.00	-93,437.50
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/15/2002	2/15/2002	2,166.84	0.00	2,166.84
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/18/2002	2/18/2002	94,063.20	0.00	94,063.20
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/18/2002	2/18/2002	-71,887.50	0.00	-71,887.50
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/18/2002	2/18/2002	252,278.26	0.00	252,278.26
SLOF20020002	99F133C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/20/2002	2/20/2002	-34,375.00	0.00	-34,375.00
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/20/2002	2/20/2002	-3,037.50	0.00	-3,037.50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/20/2002	2/20/2002	-875.00	0.00	-875.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/20/2002	2/20/2002	7,987.50	0.00	7,987.50
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/21/2002	2/21/2002	-437.50	0.00	-437.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/21/2002	2/21/2002	-7,075.00	0.00	-7,075.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/21/2002	2/21/2002	1,312.50	0.00	1,312.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/21/2002	2/21/2002	-437.50	0.00	-437.50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/21/2002	2/21/2002	-437.50	0.00	-437.50
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/21/2002	2/21/2002	1,312.50	0.00	1,312.50
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/21/2002	2/21/2002	-6,561.80	0.00	-6,561.80
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/21/2002	2/21/2002	-12,375.00	0.00	-12,375.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/21/2002	2/21/2002	28,028.26	0.00	28,028.26
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/22/2002	2/22/2002	-437.50	0.00	-437.50
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/22/2002	2/22/2002	-2,662.50	0.00	-2,662.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/22/2002	2/22/2002	-437.50	0.00	-437.50
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/22/2002	2/22/2002	19,203.14	0.00	19,203.14
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/25/2002	2/25/2002	-46,875.41	0.00	-46,875.41
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/25/2002	2/25/2002	-7,987.50	0.00	-7,987.50
SLOF20020002	99F139C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/25/2002	2/25/2002	-58,363.69	0.00	-58,363.69
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/25/2002	2/25/2002	70,500.00	0.00	70,500.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/25/2002	2/25/2002	-11,437.50	0.00	-11,437.50
SLOF20020002	99F183C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	-9,187.50	0.00	-9,187.50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	2,625.00	0.00	2,625.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	2,625.00	0.00	2,625.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	-3,500.00	0.00	-3,500.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	1,012.50	0.00	1,012.50
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	2,625.00	0.00	2,625.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	2,625.00	0.00	2,625.00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	-14,150.00	0.00	-14,150.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	12,141.18	0.00	12,141.18
SLOF20020002	99F217C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	-4,228.49	0.00	-4,228.49
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/26/2002	2/26/2002	-8,890.66	0.00	-8,890.66
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	-4,550.00	0.00	-4,550.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	-1,475.00	0.00	-1,475.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	-6,187.50	0.00	-6,187.50
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	1,078.01	0.00	1,078.01
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	-55,687.50	0.00	-55,687.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	-33,687.50	0.00	-33,687.50
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	7,637.50	0.00	7,637.50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	-18,062.50	0.00	-18,062.50
SLOF20020002	99F217C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	-6,912.50	0.00	-6,912.50
SLOF20020002	99F217C2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	7,275.00	0.00	7,275.00
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/27/2002	2/27/2002	10,125.00	0.00	10,125.00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/28/2002	2/28/2002	-33,765.87	0.00	-33,765.87
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/28/2002	2/28/2002	-105,468.75	0.00	-105,468.75
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/28/2002	2/28/2002	-65,700.00	0.00	-65,700.00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	2/28/2002	2/28/2002	279,000.00	0.00	279,000.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	3/1/2002	3/1/2002	-44,687.50	0.00	-44,687.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	3/1/2002	3/1/2002	-6,525.00	0.00	-6,525.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	3/1/2002	3/1/2002	2,175.00	0.00	2,175.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	3/1/2002	3/1/2002	-2,175.00	0.00	-2,175.00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	3/1/2002	3/1/2002	-5,437.50	0.00	-5,437.50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	3/1/2002	3/1/2002	-48,475.00	0.00	-48,475.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	3/1/2002	3/1/2002	7,250.00	0.00	7,250.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	3/1/2002	3/1/2002	2,537.50	0.00	2,537.50

SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/1/2002	3/1/2002	0 00	-42 420 97
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/1/2002	3/1/2002	0 00	-4 230 52
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	-120 312 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	-14 500 00
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	-3 800 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	-13 050 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	-12 325 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	96 950 00
SLOF20020002	99F167I2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	13 775 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	-5 075 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	10 150 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	-90 500 00
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	-2 769 69
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/4/2002	3/4/2002	0 00	-10 312 50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/5/2002	3/5/2002	0 00	-1 450 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/5/2002	3/5/2002	0 00	2 537 50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/5/2002	3/5/2002	0 00	-3 262 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/5/2002	3/5/2002	0 00	-475 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/5/2002	3/5/2002	0 00	-3 262 50
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/5/2002	3/5/2002	0 00	-10 387 50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/5/2002	3/5/2002	0 00	-3 625 00
SLOF20020002	99F167I2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/5/2002	3/5/2002	0 00	-2 175 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/5/2002	3/5/2002	0 00	-28 281 25
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/5/2002	3/5/2002	0 00	-4 731 14
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/6/2002	3/6/2002	0 00	-2 537 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/6/2002	3/6/2002	0 00	-950 00
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/6/2002	3/6/2002	0 00	-1 812 50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/6/2002	3/6/2002	0 00	725 00
SLOF20020002	99F167I3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/6/2002	3/6/2002	0 00	-10 387 50
SLOF20020002	99F167I2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/6/2002	3/6/2002	0 00	-8 485 28
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/6/2002	3/6/2002	0 00	-6 644 77
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/7/2002	3/7/2002	0 00	-61 875 00
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/7/2002	3/7/2002	0 00	-1 087 50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/7/2002	3/7/2002	0 00	-725 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	182 187 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	-4 550 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	-4 350 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	-8 550 00
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	-4 350 00
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	-4 550 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	-86 100 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	-4 550 00
SLOF20020002	99F167I3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	-4 550 00
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	-7 273 16
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/8/2002	3/8/2002	0 00	-135 750 00
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/11/2002	3/11/2002	0 00	-85 937 50
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/11/2002	3/11/2002	0 00	-6 650 00
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/11/2002	3/11/2002	0 00	21 812 50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	-104 641 53
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	-100 00
SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	-3 437 50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	-200 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	100 00
SLOF20020002	99F167I2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	-125 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	-150 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	22 685 08
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	-100 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	125 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	125 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/12/2002	3/12/2002	0 00	-150 00
SLOF20020002	99F167I3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/13/2002	3/13/2002	0 00	-11 015 67
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/13/2002	3/13/2002	0 00	-175 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/13/2002	3/13/2002	0 00	-83 189 92

SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/13/2002	3/13/2002	-200 00	0 00	-200 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/13/2002	3/13/2002	175 00	0 00	175 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/13/2002	3/13/2002	175 00	0 00	175 00
SLOF20020002	99F167B2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/13/2002	3/13/2002	-125 00	0 00	-125 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/13/2002	3/13/2002	-150 00	0 00	-150 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/13/2002	3/13/2002	75 00	0 00	75 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/13/2002	3/13/2002	200 00	0 00	200 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	-39 000 00	0 00	-39 000 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	-600 00	0 00	-600 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	225 00	0 00	225 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	-425 00	0 00	-425 00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	-675 00	0 00	-675 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	-151 250 00	0 00	-151 250 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	-500 00	0 00	-500 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	700 00	0 00	700 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	-575 00	0 00	-575 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	-525 00	0 00	-525 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/14/2002	3/14/2002	147 812 50	0 00	147 812 50
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/15/2002	3/15/2002	-1 900 00	0 00	-1 900 00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/15/2002	3/15/2002	-1 900 00	0 00	-1 900 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/15/2002	3/15/2002	-101 812 50	0 00	-101 812 50
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/18/2002	3/18/2002	34 499 52	0 00	34 499 52
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/18/2002	3/18/2002	-50 00	0 00	-50 00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/18/2002	3/18/2002	-60 500 00	0 00	-60 500 00
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/18/2002	3/18/2002	14 542 83	0 00	14 542 83
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/19/2002	3/19/2002	-68 064 92	0 00	-68 064 92
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/19/2002	3/19/2002	-32 218 81	0 00	-32 218 81
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/20/2002	3/20/2002	-33 000 00	0 00	-33 000 00
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/20/2002	3/20/2002	962 50	0 00	962 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/20/2002	3/20/2002	1 237 50	0 00	1 237 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/20/2002	3/20/2002	-137 50	0 00	-137 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/20/2002	3/20/2002	1 237 50	0 00	1 237 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/20/2002	3/20/2002	-137 50	0 00	-137 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/20/2002	3/20/2002	-275 00	0 00	-275 00
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/21/2002	3/21/2002	78 000 00	0 00	78 000 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/21/2002	3/21/2002	-862 50	0 00	-862 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/21/2002	3/21/2002	-150 00	0 00	-150 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/21/2002	3/21/2002	-862 50	0 00	-862 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/21/2002	3/21/2002	56 562 50	0 00	56 562 50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/21/2002	3/21/2002	-475 00	0 00	-475 00
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/22/2002	3/22/2002	-950 00	0 00	-950 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/22/2002	3/22/2002	20 921 36	0 00	20 921 36
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/22/2002	3/22/2002	-712 50	0 00	-712 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/22/2002	3/22/2002	237 50	0 00	237 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/22/2002	3/22/2002	-712 50	0 00	-712 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/22/2002	3/22/2002	950 00	0 00	950 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/22/2002	3/22/2002	-13 312 50	0 00	-13 312 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/22/2002	3/22/2002	-7 269 67	0 00	-7 269 67
SLOF20020002	99F207D2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/22/2002	3/22/2002	21 000 00	0 00	21 000 00
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/25/2002	3/25/2002	-950 00	0 00	-950 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/25/2002	3/25/2002	1 187 50	0 00	1 187 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/25/2002	3/25/2002	22 625 00	0 00	22 625 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/25/2002	3/25/2002	1 425 00	0 00	1 425 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/25/2002	3/25/2002	-1 900 00	0 00	-1 900 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/25/2002	3/25/2002	-1 425 00	0 00	-1 425 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/25/2002	3/25/2002	1 662 50	0 00	1 662 50
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/25/2002	3/25/2002	1 187 50	0 00	1 187 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/25/2002	3/25/2002	-950 00	0 00	-950 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/26/2002	3/26/2002	-712 50	0 00	-712 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/26/2002	3/26/2002	1 187 50	0 00	1 187 50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/26/2002	3/26/2002	-712 50	0 00	-712 50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/26/2002	3/26/2002	-950 00	0 00	-950 00

SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/26/2002	-475 00	0 00	-475 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/26/2002	-475 00	0 00	-475 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/26/2002	-475 00	0 00	-475 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/26/2002	-1 425 00	0 00	1 425 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/26/2002	-14 141 53	0 00	14 141 53
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/27/2002	-45 905 48	0 00	45 905 48
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/28/2002	12 032 02	0 00	-12 032 02
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	3/28/2002	27 125 00	0 00	-27 125 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/1/2002	-106 312 50	0 00	106 312 50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/1/2002	28 281 25	0 00	-28 281 25
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/1/2002	10 000 00	0 00	-10 000 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/1/2002	-7 500 00	0 00	7 500 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/1/2002	-8 750 00	0 00	8 750 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/1/2002	-7 500 00	0 00	7 500 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/1/2002	-8 750 00	0 00	8 750 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/1/2002	-1 250 00	0 00	1 250 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/1/2002	-8 750 00	0 00	8 750 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/2/2002	-8 125 00	0 00	8 125 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/2/2002	-2 405 48	0 00	2 405 48
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/2/2002	-1 875 00	0 00	1 875 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/2/2002	-625 00	0 00	625 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/2/2002	-625 00	0 00	625 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/2/2002	-2 500 00	0 00	2 500 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/2/2002	-1 250 00	0 00	1 250 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/2/2002	-2 827 22	0 00	2 827 22
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/2/2002	93 844 52	0 00	-93 844 52
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/3/2002	-183 091 58	0 00	183 091 58
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/4/2002	-86 625 00	0 00	86 625 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/4/2002	176 312 50	0 00	-176 312 50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/4/2002	-2 100 00	0 00	2 100 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/5/2002	-2 800 00	0 00	2 800 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/5/2002	-8 485 28	0 00	8 485 28
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/5/2002	-2 450 00	0 00	2 450 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/5/2002	-3 500 00	0 00	3 500 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/5/2002	-1 050 00	0 00	1 050 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/5/2002	-2 800 00	0 00	2 800 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/5/2002	-89 032 02	0 00	89 032 02
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/6/2002	-162 750 00	0 00	162 750 00
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/6/2002	-47 250 00	0 00	47 250 00
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/6/2002	-3 500 00	0 00	3 500 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/6/2002	-1 050 00	0 00	1 050 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/6/2002	-3 150 00	0 00	3 150 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/6/2002	-36 094 52	0 00	36 094 52
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/10/2002	-74 595 92	0 00	74 595 92
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/10/2002	-31 437 50	0 00	31 437 50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/11/2002	-350 00	0 00	350 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/11/2002	-6 779 08	0 00	6 779 08
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/11/2002	-24 062 50	0 00	24 062 50
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/12/2002	-47 470 92	0 00	47 470 92
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/12/2002	-62 562 50	0 00	62 562 50
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/15/2002	-149 187 50	0 00	149 187 50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/16/2002	31 280 48	0 00	-31 280 48
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/16/2002	-81 029 08	0 00	81 029 08
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/17/2002	-51 593 75	0 00	51 593 75
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/17/2002	-1 400 00	0 00	1 400 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/17/2002	2 450 00	0 00	-2 450 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/17/2002	2 450 00	0 00	-2 450 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/17/2002	1 750 00	0 00	-1 750 00

SLOF20020002	99F167C2C	REPRESENTS A LOSS ON FUTURES	N/A	4/17/2002	4/17/2002	1 400 00	0 00	1 400 00	0 00	1 400 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	4/17/2002	4/17/2002	2 100 00	0 00	2 100 00	0 00	2 100 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	4/17/2002	4/17/2002	-1 750 00	0 00	-1 750 00	0 00	-1 750 00
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/17/2002	4/17/2002	-28 281 25	0 00	-28 281 25	0 00	-28 281 25
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/18/2002	4/18/2002	-107 156 25	0 00	-107 156 25	0 00	-107 156 25
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	N/A	4/18/2002	4/18/2002	1 750 00	0 00	1 750 00	0 00	1 750 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	N/A	4/18/2002	4/18/2002	700 00	0 00	700 00	0 00	700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	4/18/2002	4/18/2002	1 750 00	0 00	1 750 00	0 00	1 750 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/19/2002	4/19/2002	-15 687 50	0 00	-15 687 50	0 00	-15 687 50
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/19/2002	4/19/2002	-27 125 00	0 00	-27 125 00	0 00	-27 125 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	4/22/2002	4/22/2002	700 00	0 00	700 00	0 00	700 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	4/22/2002	4/22/2002	-350 00	0 00	-350 00	0 00	-350 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	4/22/2002	4/22/2002	700 00	0 00	700 00	0 00	700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	4/22/2002	4/22/2002	24 250 00	0 00	24 250 00	0 00	24 250 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	4/22/2002	4/22/2002	-1 750 00	0 00	-1 750 00	0 00	-1 750 00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/22/2002	4/22/2002	-1 050 00	0 00	-1 050 00	0 00	-1 050 00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/22/2002	4/22/2002	-13 962 50	0 00	-13 962 50	0 00	-13 962 50
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/23/2002	4/23/2002	-39 657 22	0 00	-39 657 22	0 00	-39 657 22
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	4/23/2002	4/23/2002	-40 687 50	0 00	-40 687 50	0 00	-40 687 50
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/24/2002	4/24/2002	1 050 00	0 00	1 050 00	0 00	1 050 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	N/A	4/24/2002	4/24/2002	-350 00	0 00	-350 00	0 00	-350 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/24/2002	4/24/2002	-2 100 00	0 00	-2 100 00	0 00	-2 100 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	4/24/2002	4/24/2002	3 155 24	0 00	3 155 24	0 00	3 155 24
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	4/24/2002	4/24/2002	-14 141 53	0 00	-14 141 53	0 00	-14 141 53
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	4/24/2002	4/24/2002	-350 00	0 00	-350 00	0 00	-350 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	4/24/2002	4/24/2002	3 150 00	0 00	3 150 00	0 00	3 150 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	4/24/2002	4/24/2002	700 00	0 00	700 00	0 00	700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	4/24/2002	4/24/2002	-2 450 00	0 00	-2 450 00	0 00	-2 450 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	4/25/2002	4/25/2002	-169 533 42	0 00	-169 533 42	0 00	-169 533 42
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/25/2002	4/25/2002	-107 312 50	0 00	-107 312 50	0 00	-107 312 50
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/26/2002	4/26/2002	28 407 26	0 00	28 407 26	0 00	28 407 26
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/26/2002	4/26/2002	-61 029 08	0 00	-61 029 08	0 00	-61 029 08
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/29/2002	4/29/2002	-56 812 50	0 00	-56 812 50	0 00	-56 812 50
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/29/2002	4/29/2002	-30 550 00	0 00	-30 550 00	0 00	-30 550 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	4/29/2002	4/29/2002	-61 033 42	0 00	-61 033 42	0 00	-61 033 42
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	N/A	4/30/2002	4/30/2002	38 000 00	0 00	38 000 00	0 00	38 000 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	4/30/2002	4/30/2002	-1 050 00	0 00	-1 050 00	0 00	-1 050 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	4/30/2002	4/30/2002	-350 00	0 00	-350 00	0 00	-350 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	4/30/2002	4/30/2002	1 050 00	0 00	1 050 00	0 00	1 050 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	4/30/2002	4/30/2002	700 00	0 00	700 00	0 00	700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	4/30/2002	4/30/2002	-700 00	0 00	-700 00	0 00	-700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	4/30/2002	4/30/2002	-6 650 00	0 00	-6 650 00	0 00	-6 650 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	4/30/2002	4/30/2002	11 312 50	0 00	11 312 50	0 00	11 312 50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	4/30/2002	4/30/2002	21 248 99	0 00	21 248 99	0 00	21 248 99
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	N/A	5/1/2002	5/1/2002	-13 900 00	0 00	-13 900 00	0 00	-13 900 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	5/1/2002	5/1/2002	19 517 53	0 00	19 517 53	0 00	19 517 53
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	N/A	5/1/2002	5/1/2002	7 269 67	0 00	7 269 67	0 00	7 269 67
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-43 750 00	0 00	-43 750 00	0 00	-43 750 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	10 500 00	0 00	10 500 00	0 00	10 500 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-63 343 75	0 00	-63 343 75	0 00	-63 343 75
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-31 108 47	0 00	-31 108 47	0 00	-31 108 47
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-90 843 75	0 00	-90 843 75	0 00	-90 843 75
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-3 150 00	0 00	-3 150 00	0 00	-3 150 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-3 500 00	0 00	-3 500 00	0 00	-3 500 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-16 625 00	0 00	-16 625 00	0 00	-16 625 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-4 200 00	0 00	-4 200 00	0 00	-4 200 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-700 00	0 00	-700 00	0 00	-700 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	3 850 00	0 00	3 850 00	0 00	3 850 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-4 200 00	0 00	-4 200 00	0 00	-4 200 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	N/A	5/2/2002	5/2/2002	-76 562 50	0 00	-76 562 50	0 00	-76 562 50
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	N/A	5/6/2002	5/6/2002	-60 375 00	0 00	-60 375 00	0 00	-60 375 00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	N/A	5/6/2002	5/6/2002	119 062 50	0 00	119 062 50	0 00	119 062 50

SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/17/2002	1 400 00	0 00	-1 400 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/17/2002	2 100 00	0 00	-2 100 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/17/2002	1 750 00	0 00	-1 750 00
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/17/2002	-28 281 25	0 00	-28 281 25
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/18/2002	107 156 25	0 00	107 156 25
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/18/2002	1 750 00	0 00	-1 750 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/18/2002	-700 00	0 00	-700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/18/2002	-1 750 00	0 00	-1 750 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/19/2002	15 687 50	0 00	15 687 50
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/19/2002	-27 125 00	0 00	-27 125 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/22/2002	-700 00	0 00	-700 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/22/2002	350 00	0 00	-350 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/22/2002	700 00	0 00	-700 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/22/2002	24 250 00	0 00	24 250 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/22/2002	1 750 00	0 00	-1 750 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/22/2002	1 050 00	0 00	-1 050 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/22/2002	-13 562 50	0 00	-13 562 50
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/23/2002	-39 657 22	0 00	-39 657 22
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/23/2002	-40 687 50	0 00	-40 687 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/24/2002	-1 050 00	0 00	1 050 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/24/2002	-350 00	0 00	-350 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/24/2002	-2 100 00	0 00	-2 100 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/24/2002	3 155 24	0 00	-3 155 24
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/24/2002	-14 141 53	0 00	-14 141 53
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/24/2002	-350 00	0 00	-350 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/24/2002	-700 00	0 00	-700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/24/2002	-2 450 00	0 00	-2 450 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/25/2002	169 533 42	0 00	169 533 42
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/25/2002	-107 312 50	0 00	107 312 50
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/25/2002	-28 407 26	0 00	28 407 26
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/26/2002	-61 029 08	0 00	-61 029 08
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/26/2002	96 812 50	0 00	96 812 50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/29/2002	-30 550 00	0 00	-30 550 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/29/2002	-61 033 42	0 00	-61 033 42
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/30/2002	-38 000 00	0 00	38 000 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/30/2002	-1 050 00	0 00	-1 050 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/30/2002	-350 00	0 00	-350 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/30/2002	1 050 00	0 00	-1 050 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/30/2002	700 00	0 00	700 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/30/2002	-700 00	0 00	-700 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/30/2002	-6 650 00	0 00	-6 650 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/30/2002	11 312 50	0 00	11 312 50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	4/30/2002	-21 248 99	0 00	-21 248 99
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/1/2002	-13 300 00	0 00	-13 300 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/1/2002	-19 517 53	0 00	19 517 53
SLOF20020002	99F167F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/1/2002	7 269 67	0 00	7 269 67
SLOF20020002	99F167F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/2/2002	-43 750 00	0 00	-43 750 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/2/2002	-10 500 00	0 00	-10 500 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/2/2002	-83 343 75	0 00	-83 343 75
SLOF20020002	99F167F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/3/2002	-31 108 47	0 00	31 108 47
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/3/2002	90 843 75	0 00	90 843 75
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/3/2002	-3 150 00	0 00	-3 150 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/3/2002	-3 500 00	0 00	-3 500 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/3/2002	16 625 00	0 00	16 625 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/3/2002	-4 200 00	0 00	-4 200 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/3/2002	-700 00	0 00	-700 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/3/2002	-3 850 00	0 00	-3 850 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/3/2002	-4 200 00	0 00	-4 200 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	-76 562 50	0 00	76 562 50
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	-60 375 00	0 00	-60 375 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	-119 062 50	0 00	-119 062 50

SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/7/2002	5/7/2002	16 031 25	0 00	-16 031 25
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/7/2002	5/7/2002	5 656 25	0 00	5 656 25
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/7/2002	5/7/2002	-2 100 00	0 00	-2 100 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/7/2002	5/7/2002	2 625 00	0 00	2 625 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/7/2002	5/7/2002	-1 400 00	0 00	-1 400 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/7/2002	5/7/2002	700 00	0 00	700 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/7/2002	5/7/2002	-350 00	0 00	-350 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	19 141 50	0 00	19 141 50
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	-5 343 75	0 00	-5 343 75
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	-60 375 00	0 00	-60 375 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	71 437 50	0 00	71 437 50
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	251 156 25	0 00	251 156 25
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	-11 900 00	0 00	-11 900 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	17 850 00	0 00	17 850 00
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	-12 600 00	0 00	-12 600 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	-118 781 25	0 00	-118 781 25
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	-14 700 00	0 00	-14 700 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	126 350 00	0 00	126 350 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	16 450 00	0 00	16 450 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/6/2002	5/6/2002	-3 500 00	0 00	-3 500 00
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/10/2002	5/10/2002	54 687 50	0 00	54 687 50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/10/2002	5/10/2002	-55 125 00	0 00	-55 125 00
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/10/2002	5/10/2002	-95 250 00	0 00	-95 250 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/13/2002	5/13/2002	-92 968 75	0 00	-92 968 75
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/13/2002	5/13/2002	-65 625 00	0 00	-65 625 00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/14/2002	5/14/2002	-154 781 25	0 00	-154 781 25
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/14/2002	5/14/2002	-176 343 75	0 00	-176 343 75
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/14/2002	5/14/2002	-6 650 00	0 00	-6 650 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/14/2002	5/14/2002	-6 300 00	0 00	-6 300 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/14/2002	5/14/2002	-7 000 00	0 00	-7 000 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/14/2002	5/14/2002	-36 575 00	0 00	-36 575 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/14/2002	5/14/2002	-7 000 00	0 00	-7 000 00
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/14/2002	5/14/2002	-1 225 00	0 00	-1 225 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/14/2002	5/14/2002	7 000 00	0 00	7 000 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/14/2002	5/14/2002	-56 562 50	0 00	-56 562 50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/15/2002	5/15/2002	154 968 75	0 00	154 968 75
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/15/2002	5/15/2002	-6 650 00	0 00	-6 650 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/15/2002	5/15/2002	-12 250 00	0 00	-12 250 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/15/2002	5/15/2002	-7 700 00	0 00	-7 700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/15/2002	5/15/2002	-8 750 00	0 00	-8 750 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/15/2002	5/15/2002	-83 125 00	0 00	-83 125 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/15/2002	5/15/2002	-10 150 00	0 00	-10 150 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/15/2002	5/15/2002	2 275 00	0 00	2 275 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/15/2002	5/15/2002	-82 014 72	0 00	-82 014 72
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/16/2002	5/16/2002	-46 483 50	0 00	-46 483 50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/16/2002	5/16/2002	-27 500 00	0 00	-27 500 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/16/2002	5/16/2002	-83 343 75	0 00	-83 343 75
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/17/2002	5/17/2002	92 968 75	0 00	92 968 75
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/17/2002	5/17/2002	-33 375 00	0 00	-33 375 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/17/2002	5/17/2002	125 017 53	0 00	125 017 53
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	117 562 50	0 00	117 562 50
SLOF20020002	99F133F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	-14 025 00	0 00	-14 025 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	-14 725 00	0 00	-14 725 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	-59 925 00	0 00	-59 925 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	14 375 00	0 00	14 375 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	-8 825 00	0 00	-8 825 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	-13 325 00	0 00	-13 325 00
SLOF20020002	99F207H2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	-15 475 00	0 00	-15 475 00
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	9 167 93	0 00	9 167 93
SLOF20020002	99F207I2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	-67 875 00	0 00	-67 875 00
SLOF20020002	99F207I2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	5/20/2002	5/20/2002	1 041 75	0 00	1 041 75

SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/21/2002	79 296 00	0.00	79 296 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/21/2002	-47 250 00	0.00	-47 250 00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/21/2002	-107 156 25	0.00	-107 156 25
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/22/2002	-60 196 25	0.00	-60 196 25
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/22/2002	-34 125 00	0.00	-34 125 00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/22/2002	-89 298 78	0.00	-89 298 78
SLOF20020002	NA9123459	ODD CENT ADJ	0.000	CW	N/A	5/23/2002	-0.01	0.00	-0.01
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/23/2002	-63 328 13	0.00	-63 328 13
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/23/2002	-2 812 32	0.00	-2 812 32
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/23/2002	-28 875 00	0.00	-28 875 00
SLOF20020002	99F183F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/23/2002	-113 139 66	0.00	-113 139 66
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/23/2002	3 945 26	0.00	3 945 26
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	-85 500 00	0.00	-85 500 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	-4 200 00	0.00	-4 200 00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	-700 00	0.00	-700 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	2 450 00	0.00	2 450 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	2 800 00	0.00	2 800 00
SLOF20020002	99F167B2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	-36 575 00	0.00	-36 575 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	-3 500 00	0.00	-3 500 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	-2 450 00	0.00	-2 450 00
SLOF20020002	99F207H2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	-6 625 00	0.00	-6 625 00
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	-4 312 50	0.00	-4 312 50
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	-31 485 15	0.00	-31 485 15
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	729 25	0.00	729 25
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/24/2002	-700 00	0.00	-700 00
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/28/2002	-14 624 64	0.00	-14 624 64
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/28/2002	20 718 24	0.00	20 718 24
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/28/2002	5 250 00	0.00	5 250 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/28/2002	-350 00	0.00	-350 00
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/28/2002	-14 999 04	0.00	-14 999 04
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/28/2002	22 032 66	0.00	22 032 66
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/28/2002	-700 00	0.00	-700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/28/2002	37 968 75	0.00	37 968 75
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/29/2002	9 140 76	0.00	9 140 76
SLOF20020002	99F139F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/29/2002	-1 750 06	0.00	-1 750 06
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/29/2002	2 625 00	0.00	2 625 00
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/29/2002	30 601 11	0.00	30 601 11
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/30/2002	-13 906 00	0.00	-13 906 00
SLOF20020002	99F217F2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/30/2002	-67 031 25	0.00	-67 031 25
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/30/2002	2 952 99	0.00	2 952 99
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/30/2002	34 125 00	0.00	34 125 00
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/30/2002	-133 966 48	0.00	-133 966 48
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/30/2002	-4 546 39	0.00	-4 546 39
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/31/2002	-61 453 98	0.00	-61 453 98
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/31/2002	-4 500 00	0.00	-4 500 00
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/31/2002	35 825 00	0.00	35 825 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	5/31/2002	-109 919 53	0.00	-109 919 53
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/1/2002	-25 552 52	0.00	-25 552 52
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/3/2002	-2 450 00	0.00	-2 450 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/3/2002	2 100 00	0.00	2 100 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/3/2002	2 100 00	0.00	2 100 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/3/2002	-1 750 00	0.00	-1 750 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/3/2002	-9 975 00	0.00	-9 975 00
SLOF20020002	99F167I2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/3/2002	25 468 75	0.00	25 468 75
SLOF20020002	99F217I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/4/2002	10 687 50	0.00	10 687 50
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/4/2002	7 075 00	0.00	7 075 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/4/2002	-8 225 00	0.00	-8 225 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/4/2002	14 656 25	0.00	14 656 25
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/4/2002	104 19	0.00	104 19
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/4/2002	29 391 48	0.00	29 391 48
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/5/2002	-13 512 50	0.00	-13 512 50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.000	CW	N/A	6/5/2002	15 450 00	0.00	15 450 00

SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/5/2002	-87,937.50	0.00	-87,937.50
SLOF20020002	99F13312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/5/2002	-85,000.00	0.00	-85,000.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/5/2002	2,450.00	0.00	2,450.00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/5/2002	2,450.00	0.00	2,450.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/5/2002	-6,650.00	0.00	-6,650.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/5/2002	1,750.00	0.00	1,750.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/5/2002	-175.00	0.00	-175.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/5/2002	-2,100.00	0.00	-2,100.00
SLOF20020002	99F20712A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/5/2002	-104.20	0.00	-104.20
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/5/2002	2,547.69	0.00	2,547.69
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/7/2002	-11,025.00	0.00	-11,025.00
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/7/2002	-42,750.00	0.00	-42,750.00
SLOF20020002	99F13312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/7/2002	-1,750.00	0.00	-1,750.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/10/2002	-80,607.03	0.00	-80,607.03
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/10/2002	95,625.00	0.00	95,625.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/10/2002	-2,450.00	0.00	-2,450.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/10/2002	3,500.00	0.00	3,500.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/10/2002	-4,900.00	0.00	-4,900.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/10/2002	-1,062.50	0.00	-1,062.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/10/2002	12,735.19	0.00	12,735.19
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/11/2002	-26,718.75	0.00	-26,718.75
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/11/2002	-700.00	0.00	-700.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/11/2002	5,737.50	0.00	5,737.50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/11/2002	14,656.25	0.00	14,656.25
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/11/2002	-700.00	0.00	-700.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/11/2002	1,812.50	0.00	1,812.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/11/2002	-350.00	0.00	-350.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/12/2002	-34,425.00	0.00	-34,425.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/12/2002	-61,453.98	0.00	-61,453.98
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/12/2002	-6,525.00	0.00	-6,525.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/12/2002	124,575.78	0.00	124,575.78
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/13/2002	-17,212.50	0.00	-17,212.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/13/2002	-45,421.02	0.00	-45,421.02
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/13/2002	2,900.00	0.00	2,900.00
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/13/2002	-80,611.72	0.00	-80,611.72
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/14/2002	-30,600.00	0.00	-30,600.00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/14/2002	53,437.50	0.00	53,437.50
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/14/2002	-5,075.00	0.00	-5,075.00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/14/2002	-102,593.75	0.00	-102,593.75
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/17/2002	138,937.50	0.00	138,937.50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/17/2002	-227,169.53	0.00	-227,169.53
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/17/2002	-2,975.00	0.00	-2,975.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/17/2002	-4,887.50	0.00	-4,887.50
SLOF20020002	99F13312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/18/2002	-127,500.00	0.00	-127,500.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/18/2002	-2,450.00	0.00	-2,450.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/18/2002	-1,050.00	0.00	-1,050.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/18/2002	700.00	0.00	700.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/18/2002	1,050.00	0.00	1,050.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/18/2002	13,300.00	0.00	13,300.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/18/2002	-1,050.00	0.00	-1,050.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/18/2002	-91.00	0.00	-91.00
SLOF20020002	99F167F2C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/18/2002	-17,827.31	0.00	-17,827.31
SLOF20020002	99F21712A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/18/2002	-23,625.00	0.00	-23,625.00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/19/2002	-13,360.23	0.00	-13,360.23
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/19/2002	36,638.28	0.00	36,638.28
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/20/2002	-149,625.00	0.00	-149,625.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/20/2002	76,537.50	0.00	76,537.50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/20/2002	253,781.25	0.00	253,781.25
SLOF20020002	99F13312A	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/21/2002	-175,312.50	0.00	-175,312.50
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0.00	CW	N/A	6/21/2002	-12,250.00	0.00	-12,250.00

SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/21/2002	-4 750 38	0 00	-4 750 38
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/21/2002	11 900 00	0 00	11 900 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/21/2002	7 000 00	0 00	7 000 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/21/2002	-12 600 00	0 00	-12 600 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/21/2002	21 625 00	0 00	21 625 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/21/2002	11 550 00	0 00	11 550 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/21/2002	11 900 00	0 00	11 900 00
SLOF20020002	99F217J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/21/2002	-39 187 12	0 00	-39 187 12
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/24/2002	2 162 50	0 00	2 162 50
SLOF20020002	99F139J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/24/2002	98 860 23	0 00	98 860 23
SLOF20020002	99F139J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/24/2002	-121 875 00	0 00	-121 875 00
SLOF20020002	99F133J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/25/2002	-148 750 00	0 00	-148 750 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/25/2002	-1 750 00	0 00	-1 750 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/25/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/25/2002	-5 950 00	0 00	-5 950 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/25/2002	5 600 00	0 00	5 600 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/25/2002	-700 00	0 00	-700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/25/2002	-3 850 00	0 00	-3 850 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/25/2002	5 250 00	0 00	5 250 00
SLOF20020002	99F217J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/25/2002	20 187 88	0 00	20 187 88
SLOF20020002	99F187L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/26/2002	-700 00	0 00	-700 00
SLOF20020002	99F187L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/26/2002	-8 014 77	0 00	-8 014 77
SLOF20020002	99F139J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/26/2002	700 00	0 00	700 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/26/2002	-700 00	0 00	-700 00
SLOF20020002	99F187F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/26/2002	10 625 00	0 00	10 625 00
SLOF20020002	99F133J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/26/2002	152 297 73	0 00	152 297 73
SLOF20020002	99F133J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/27/2002	245 062 50	0 00	245 062 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	-8 400 00	0 00	-8 400 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	9 800 00	0 00	9 800 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	9 450 00	0 00	9 450 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	-3 500 00	0 00	-3 500 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	-10 150 00	0 00	-10 150 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	-1 750 00	0 00	-1 750 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	9 800 00	0 00	9 800 00
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	-9 800 00	0 00	-9 800 00
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	-6 333 84	0 00	-6 333 84
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	1 395 61	0 00	1 395 61
SLOF20020002	99F207H2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	6/28/2002	29 687 88	0 00	29 687 88
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/1/2002	-350 00	0 00	-350 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/1/2002	19 750 00	0 00	19 750 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/1/2002	-700 00	0 00	-700 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/1/2002	1 050 00	0 00	1 050 00
SLOF20020002	99F217J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/1/2002	-700 00	0 00	-700 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/1/2002	-5 937 12	0 00	-5 937 12
SLOF20020002	99F217J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/2/2002	-10 687 50	0 00	-10 687 50
SLOF20020002	99F139J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/2/2002	350 00	0 00	350 00
SLOF20020002	99F183J2A	REPRESENTS A LOSS ON FUTURES	0 000	LW	N/A	7/2/2002	17 437 50	0 00	17 437 50
SLOF20020002	99F139J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/2/2002	-106 875 00	0 00	-106 875 00
SLOF20020002	99F183J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/2/2002	-113 343 75	0 00	-113 343 75
SLOF20020002	99F183J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/5/2002	-350 00	0 00	-350 00
SLOF20020002	99F183J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/5/2002	-8 718 75	0 00	-8 718 75
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	-167 875 00	0 00	-167 875 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	-11 200 00	0 00	-11 200 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	14 000 00	0 00	14 000 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	-11 550 00	0 00	-11 550 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	11 900 00	0 00	11 900 00
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	3 958 84	0 00	3 958 84
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	2 791 89	0 00	2 791 89
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	-5 600 00	0 00	-5 600 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	-12 950 00	0 00	-12 950 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	2 450 00	0 00	2 450 00

SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	-11 550 00	0 00	-11 550 00
SLOF20020002	99F21712A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	-38 000 00	0 00	-38 000 00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	-64 125 00	0 00	-64 125 00
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/8/2002	-99 420 36	0 00	-99 420 36
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/10/2002	-90 843 75	0 00	-90 843 75
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/10/2002	-154 873 98	0 00	-154 873 98
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/11/2002	-113 156 25	0 00	-113 156 25
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/11/2002	-225 750 00	0 00	-225 750 00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/12/2002	-27 187 50	0 00	-27 187 50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/12/2002	-16 126 72	0 00	-16 126 72
SLOF20020002	99F207H2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/12/2002	27 187 50	0 00	27 187 50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/15/2002	1 395 62	0 00	1 395 62
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/15/2002	-48 203 30	0 00	-48 203 30
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/15/2002	-71 093 75	0 00	-71 093 75
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/16/2002	-185 937 50	0 00	-185 937 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	-13 500 00	0 00	-13 500 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	-3 150 00	0 00	-3 150 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	15 750 00	0 00	15 750 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	17 550 00	0 00	17 550 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	-17 550 00	0 00	-17 550 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	-19 800 00	0 00	-19 800 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	7 200 00	0 00	7 200 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	-19 350 00	0 00	-19 350 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	-32 172 09	0 00	-32 172 09
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	-7 125 38	0 00	-7 125 38
SLOF20020002	99F21712A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/17/2002	-5 583 78	0 00	-5 583 78
SLOF20020002	99F207H2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/18/2002	-24 468 46	0 00	-24 468 46
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/18/2002	-450 00	0 00	-450 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/18/2002	119 062 50	0 00	119 062 50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/18/2002	22 656 54	0 00	22 656 54
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/19/2002	-113 107 47	0 00	-113 107 47
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/19/2002	-17 218 46	0 00	-17 218 46
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/22/2002	113 111 28	0 00	113 111 28
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/22/2002	-40 781 54	0 00	-40 781 54
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/23/2002	-214 312 50	0 00	-214 312 50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/23/2002	-18 125 00	0 00	-18 125 00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/24/2002	-99 763 75	0 00	-99 763 75
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/24/2002	-47 812 50	0 00	-47 812 50
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/25/2002	-3 600 00	0 00	-3 600 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/25/2002	-53 406 19	0 00	-53 406 19
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/25/2002	-44 157 82	0 00	-44 157 82
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/25/2002	-450 00	0 00	-450 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/25/2002	1 350 00	0 00	1 350 00
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/25/2002	2 700 00	0 00	2 700 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/25/2002	-2 578 05	0 00	-2 578 05
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/26/2002	-63 779 68	0 00	-63 779 68
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/26/2002	-47 812 50	0 00	-47 812 50
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/26/2002	-3 000 00	0 00	-3 000 00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/29/2002	-88 312 50	0 00	-88 312 50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/29/2002	223 125 00	0 00	223 125 00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	-19 800 00	0 00	-19 800 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	19 350 00	0 00	19 350 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	-8 375 67	0 00	-8 375 67
SLOF20020002	99F207H2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	20 250 00	0 00	20 250 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	-10 800 00	0 00	-10 800 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	-21 150 00	0 00	-21 150 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	-6 300 00	0 00	-6 300 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	-19 800 00	0 00	-19 800 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	22 500 00	0 00	22 500 00
SLOF20020002	99F21712A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	-30 234 16	0 00	-30 234 16
SLOF20020002	99F207H2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/30/2002	10 292 30	0 00	10 292 30
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	7/31/2002	-4 050 00	0 00	-4 050 00

SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	7/31/2002	7/31/2002	0.00	0.00	-4,500.00	0.00	-4,500.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	N/A	7/31/2002	7/31/2002	0.00	0.00	-3,150.00	0.00	-3,150.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	N/A	7/31/2002	7/31/2002	0.00	0.00	-3,150.00	0.00	-3,150.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	7/31/2002	7/31/2002	0.00	0.00	-4,050.00	0.00	-4,050.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	7/31/2002	7/31/2002	0.00	0.00	-900.00	0.00	-900.00
SLOF20020002	99F167B9C	REPRESENTS A LOSS ON FUTURES	N/A	7/31/2002	7/31/2002	0.00	0.00	-5,400.00	0.00	-5,400.00
SLOF20020002	99F21712A	REPRESENTS A LOSS ON FUTURES	N/A	7/31/2002	7/31/2002	0.00	0.00	-6,047.09	0.00	-6,047.09
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	N/A	8/1/2002	8/1/2002	0.00	0.00	-13,125.00	0.00	-13,125.00
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	N/A	8/1/2002	8/1/2002	0.00	0.00	220,762.82	0.00	220,762.82
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	N/A	8/2/2002	8/2/2002	0.00	0.00	-6,562.50	0.00	-6,562.50
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	N/A	8/2/2002	8/2/2002	0.00	0.00	142,279.68	0.00	142,279.68
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	N/A	8/5/2002	8/5/2002	0.00	0.00	-16,406.25	0.00	-16,406.25
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	N/A	8/5/2002	8/5/2002	0.00	0.00	-311,671.72	0.00	-311,671.72
SLOF20020002	NA9123459	REPRESENTS A GAIN ON FUTURES	N/A	8/5/2002	8/5/2002	0.00	0.00	2,187.68	0.00	2,187.68
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	N/A	8/6/2002	8/6/2002	0.00	0.00	-3,750.00	0.00	-3,750.00
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	N/A	8/6/2002	8/6/2002	0.00	0.00	-126,562.50	0.00	-126,562.50
SLOF20020002	99F13312A	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	185,937.50	0.00	185,937.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	20,700.00	0.00	20,700.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	-3,600.00	0.00	-3,600.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	-20,250.00	0.00	-20,250.00
SLOF20020002	99F167B9C	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	-3,150.00	0.00	-3,150.00
SLOF20020002	99F167B9C	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	-17,550.00	0.00	-17,550.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	-17,100.00	0.00	-17,100.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	-19,350.00	0.00	-19,350.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	9,900.00	0.00	9,900.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	-750.06	0.00	-750.06
SLOF20020002	99F207H2A	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	-27,547.09	0.00	-27,547.09
SLOF20020002	99F21712A	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	9,208.60	0.00	9,208.60
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	N/A	8/7/2002	8/7/2002	0.00	0.00	10,546.95	0.00	10,546.95
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	N/A	8/8/2002	8/8/2002	0.00	0.00	-260,158.50	0.00	-260,158.50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	-84,812.50	0.00	-84,812.50
SLOF20020002	99F13312A	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	7,650.00	0.00	7,650.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	-3,150.00	0.00	-3,150.00
SLOF20020002	99F167B9C	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	-11,250.00	0.00	-11,250.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	11,250.00	0.00	11,250.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	12,600.00	0.00	12,600.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	-14,400.00	0.00	-14,400.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	-4,500.00	0.00	-4,500.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	-12,600.00	0.00	-12,600.00
SLOF20020002	99F167B9C	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	-20,828.34	0.00	-20,828.34
SLOF20020002	99F21712A	REPRESENTS A LOSS ON FUTURES	N/A	8/9/2002	8/9/2002	0.00	0.00	-17,501.40	0.00	-17,501.40
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	N/A	8/12/2002	8/12/2002	0.00	0.00	-450.00	0.00	-450.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	N/A	8/12/2002	8/12/2002	0.00	0.00	175,779.00	0.00	175,779.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	N/A	8/13/2002	8/13/2002	0.00	0.00	-3,150.00	0.00	-3,150.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	8/13/2002	8/13/2002	0.00	0.00	1,350.00	0.00	1,350.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	8/13/2002	8/13/2002	0.00	0.00	-900.00	0.00	-900.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	8/13/2002	8/13/2002	0.00	0.00	-1,350.00	0.00	-1,350.00
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	N/A	8/13/2002	8/13/2002	0.00	0.00	-6,562.50	0.00	-6,562.50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	N/A	8/13/2002	8/13/2002	0.00	0.00	35,158.50	0.00	35,158.50
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	N/A	8/14/2002	8/14/2002	0.00	0.00	9,375.00	0.00	9,375.00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	N/A	8/14/2002	8/14/2002	0.00	0.00	217,966.50	0.00	217,966.50
SLOF20020002	99F18312A	REPRESENTS A LOSS ON FUTURES	N/A	8/15/2002	8/15/2002	0.00	0.00	-5,400.00	0.00	-5,400.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	N/A	8/15/2002	8/15/2002	0.00	0.00	-12,600.00	0.00	-12,600.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	8/15/2002	8/15/2002	0.00	0.00	-7,200.00	0.00	-7,200.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	N/A	8/15/2002	8/15/2002	0.00	0.00	-12,150.00	0.00	-12,150.00
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	N/A	8/15/2002	8/15/2002	0.00	0.00	-19,792.78	0.00	-19,792.78
SLOF20020002	99F21712A	REPRESENTS A LOSS ON FUTURES	N/A	8/15/2002	8/15/2002	0.00	0.00	18,812.50	0.00	18,812.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	8/15/2002	8/15/2002	0.00	0.00	-8,550.00	0.00	-8,550.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	8/15/2002	8/15/2002	0.00	0.00	-8,100.00	0.00	-8,100.00
SLOF20020002	99F167B9C	REPRESENTS A LOSS ON FUTURES	N/A	8/15/2002	8/15/2002	0.00	0.00	10,800.00	0.00	10,800.00

SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/15/2002	8/15/2002	-4 050 00	0 00	-4 050 00
SLOF20020002	99F13312A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	-187 875 00	0 00	-187 875 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	-7 200 00	0 00	-7 200 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	-12 150 00	0 00	-12 150 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	-13 500 00	0 00	-13 500 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	-14 400 00	0 00	-14 400 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	-1 350 00	0 00	-1 350 00
SLOF20020002	99F167B9C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	15 300 00	0 00	15 300 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	11 700 00	0 00	11 700 00
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	-6 583 86	0 00	-6 583 86
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	-16 796 66	0 00	-16 796 66
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	-250 500 00	0 00	-250 500 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/16/2002	8/16/2002	-6 750 00	0 00	-6 750 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/19/2002	8/19/2002	-9 450 00	0 00	-9 450 00
SLOF20020002	99F217I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/19/2002	8/19/2002	-9 900 00	0 00	-9 900 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/19/2002	8/19/2002	9 450 00	0 00	9 450 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/19/2002	8/19/2002	10 078 34	0 00	10 078 34
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/19/2002	8/19/2002	-6 583 86	0 00	-6 583 86
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/19/2002	8/19/2002	-3 600 00	0 00	-3 600 00
SLOF20020002	99F167B9C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/19/2002	8/19/2002	-4 050 00	0 00	-4 050 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/19/2002	8/19/2002	-9 450 00	0 00	-9 450 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/20/2002	8/20/2002	-18 187 50	0 00	-18 187 50
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/20/2002	8/20/2002	-675 00	0 00	-675 00
SLOF20020002	99F167B9C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/20/2002	8/20/2002	-49 221 00	0 00	-49 221 00
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/20/2002	8/20/2002	-6 583 86	0 00	-6 583 86
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/21/2002	8/21/2002	100 031 25	0 00	100 031 25
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/21/2002	8/21/2002	-337 500 00	0 00	-337 500 00
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/22/2002	8/22/2002	-1 575 00	0 00	-1 575 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/22/2002	8/22/2002	-3 150 00	0 00	-3 150 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/22/2002	8/22/2002	9 875 79	0 00	9 875 79
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/22/2002	8/22/2002	-2 250 00	0 00	-2 250 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/22/2002	8/22/2002	-46 968 75	0 00	-46 968 75
SLOF20020002	99F133I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/22/2002	8/22/2002	2 015 41	0 00	2 015 41
SLOF20020002	99F217I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/23/2002	8/23/2002	-156 562 50	0 00	-156 562 50
SLOF20020002	99F133I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/23/2002	8/23/2002	-20 156 25	0 00	-20 156 25
SLOF20020002	99F217I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/23/2002	8/23/2002	-1 646 36	0 00	-1 646 36
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/23/2002	8/23/2002	-8 550 00	0 00	-8 550 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/23/2002	8/23/2002	-4 050 00	0 00	-4 050 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/23/2002	8/23/2002	-10 350 00	0 00	-10 350 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/23/2002	8/23/2002	2 025 00	0 00	2 025 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/23/2002	8/23/2002	-6 750 00	0 00	-6 750 00
SLOF20020002	99F167B9C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/23/2002	8/23/2002	-12 150 00	0 00	-12 150 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/26/2002	8/26/2002	7 200 00	0 00	7 200 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/26/2002	8/26/2002	9 450 00	0 00	9 450 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/26/2002	8/26/2002	34 546 54	0 00	34 546 54
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/26/2002	8/26/2002	-14 953 27	0 00	-14 953 27
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/26/2002	8/26/2002	-225 00	0 00	-225 00
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/26/2002	8/26/2002	124 345 48	0 00	124 345 48
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/26/2002	8/26/2002	1 645 57	0 00	1 645 57
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/26/2002	8/26/2002	-32 656 25	0 00	-32 656 25
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/27/2002	8/27/2002	-7 250 00	0 00	-7 250 00
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/27/2002	8/27/2002	-14 656 25	0 00	-14 656 25
SLOF20020002	99F139I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/27/2002	8/27/2002	-675 00	0 00	-675 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/27/2002	8/27/2002	-48 654 52	0 00	-48 654 52
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/27/2002	8/27/2002	-11 875 00	0 00	-11 875 00
SLOF20020002	99F183I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/28/2002	8/28/2002	-22 266 00	0 00	-22 266 00
SLOF20020002	99F133I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/28/2002	8/28/2002	151 125 00	0 00	151 125 00
SLOF20020002	99F133I2A	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/28/2002	8/28/2002	5 850 00	0 00	5 850 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/28/2002	8/28/2002	7 200 00	0 00	7 200 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/28/2002	8/28/2002	-6 300 00	0 00	-6 300 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	CW	N/A	8/28/2002	8/28/2002	7 650 00	0 00	7 650 00

Account	Description	Code	Category	Start Date	End Date	Amount
SLOF20020002	99F16712A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-17 547 09
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-8 230 22
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-7 650 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-4 950 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-7 200 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	1 575 00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-11 750 00
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-23 882 93
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-41 582 78
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-55 377 05
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-40 687 50
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	160 154 20
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-13 077 66
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-3 150 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-2 700 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	2 250 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-1 350 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-900 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-609 18
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	1 646 36
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-70 470 80
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-117 703 59
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-365 154 20
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-17 327 44
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-900 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-450 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-450 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-225 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-900 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-900 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-32 033 30
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-450 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-450 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	73 218 75
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-140 937 50
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-259 375 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	15 300 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-13 050 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-14 400 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-5 850 00
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	15 750 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	14 850 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-19 751 58
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-14 400 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-10 350 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	22 547 07
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-8 300 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-8 100 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	3 291 93
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-7 650 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-5 400 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-9 450 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-1 125 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-5 400 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-9 000 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-6 093 75
SLOF20020002	99F13912A	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	73 218 75
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	900 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	1 800 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	-1 800 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	8/28/2002	8/28/2002	96 091 70

SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/11/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F13312A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	-116 812 50	0 00	-116 812 50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	-5 400 00	0 00	5 400 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	-7 650 00	0 00	7 650 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	2 700 00	0 00	2 700 00
SLOF20020002	99F167B0C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	-8 100 00	0 00	8 100 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	900 00	0 00	-900 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	-6 750 00	0 00	6 750 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	-8 100 00	0 00	8 100 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	-6 750 00	0 00	6 750 00
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	-3 291 93	0 00	3 291 93
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/12/2002	-112 218 75	0 00	112 218 75
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/13/2002	169 093 52	0 00	169 093 52
SLOF20020002	99F183L1A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/16/2002	-77 483 52	0 00	77 483 52
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/16/2002	-89 576 76	0 00	89 576 76
SLOF20020002	99F183L1A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/17/2002	-1 800 00	0 00	1 800 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/17/2002	-40 078 98	0 00	40 078 98
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/17/2002	2 700 00	0 00	-2 700 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/17/2002	225 00	0 00	-225 00
SLOF20020002	99F16712C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/17/2002	3 291 93	0 00	-3 291 93
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/17/2002	-42 656 25	0 00	42 656 25
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/17/2002	-450 00	0 00	450 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/17/2002	-450 00	0 00	450 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/17/2002	1 350 00	0 00	-1 350 00
SLOF20020002	99F16714C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/17/2002	1 350 00	0 00	-1 350 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/18/2002	-21 375 00	0 00	21 375 00
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/18/2002	-450 00	0 00	450 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/18/2002	25 593 75	0 00	-25 593 75
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/18/2002	-4 218 75	0 00	4 218 75
SLOF20020002	99F217L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/18/2002	10 687 50	0 00	-10 687 50
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/19/2002	22 750 00	0 00	-22 750 00
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/19/2002	-450 00	0 00	450 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/19/2002	900 00	0 00	-900 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/19/2002	-17 062 50	0 00	17 062 50
SLOF20020002	99F16714C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/19/2002	-85 500 00	0 00	85 500 00
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/20/2002	110 906 25	0 00	-110 906 25
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/20/2002	56 875 00	0 00	-56 875 00
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/23/2002	-3 150 00	0 00	3 150 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/23/2002	-900 00	0 00	900 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/23/2002	3 600 00	0 00	-3 600 00
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/23/2002	18 702 27	0 00	-18 702 27
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/23/2002	-2 250 00	0 00	2 250 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/23/2002	-4 950 00	0 00	4 950 00
SLOF20020002	99F16714C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/23/2002	900 00	0 00	-900 00
SLOF20020002	99F16714C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/23/2002	-52 811 90	0 00	52 811 90
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/24/2002	-112 218 75	0 00	112 218 75
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/24/2002	-197 861 72	0 00	197 861 72
SLOF20020002	99F139L1A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/25/2002	29 625 03	0 00	-29 625 03
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/25/2002	-1 350 00	0 00	1 350 00
SLOF20020002	99F16714C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/25/2002	900 00	0 00	-900 00
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/25/2002	-6 583 86	0 00	6 583 86
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/25/2002	-87 937 50	0 00	87 937 50
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/26/2002	261 625 00	0 00	-261 625 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/26/2002	-5 400 00	0 00	5 400 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/26/2002	-6 750 00	0 00	6 750 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/26/2002	1 800 00	0 00	-1 800 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/26/2002	-9 900 00	0 00	9 900 00
SLOF20020002	99F16714C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/26/2002	-5 850 00	0 00	5 850 00
SLOF20020002	99F16713C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/26/2002	-8 100 00	0 00	8 100 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/26/2002	5 400 00	0 00	-5 400 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/26/2002	-5 400 00	0 00	5 400 00

SLOF20020002	99F171L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/26/2002	9/26/2002	-40,078.80	0 00	-40,078.80
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/27/2002	9/27/2002	11,375.00	0 00	-11,375.00
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/27/2002	9/27/2002	1,219.14	0 00	-1,219.14
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/30/2002	9/30/2002	-45,093.36	0 00	-45,093.36
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	9/30/2002	9/30/2002	241,830.47	0 00	241,830.47
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/1/2002	10/1/2002	-48,750.00	0 00	-48,750.00
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/1/2002	10/1/2002	-300,450.78	0 00	-300,450.78
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	170,625.00	0 00	170,625.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	-4,950.00	0 00	-4,950.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	-7,200.00	0 00	-7,200.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	-8,100.00	0 00	-8,100.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	-8,100.00	0 00	-8,100.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	-7,650.00	0 00	-7,650.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	-6,750.00	0 00	-6,750.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	-3,150.00	0 00	-3,150.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	-9,450.00	0 00	-9,450.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	-35,858.70	0 00	-35,858.70
SLOF20020002	99F207L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/2/2002	10/2/2002	-9,875.79	0 00	-9,875.79
SLOF20020002	99F207L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/3/2002	10/3/2002	-3,656.64	0 00	-3,656.64
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/3/2002	10/3/2002	-1,646.36	0 00	-1,646.36
SLOF20020002	99F207L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/4/2002	10/4/2002	-17,062.50	0 00	-17,062.50
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/4/2002	10/4/2002	-6,093.36	0 00	-6,093.36
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/4/2002	10/4/2002	-450.00	0 00	-450.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/4/2002	10/4/2002	-450.00	0 00	-450.00
SLOF20020002	99F187B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/4/2002	10/4/2002	-36,638.28	0 00	-36,638.28
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	7,200.00	0 00	-7,200.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	-3,600.00	0 00	-3,600.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	-5,400.00	0 00	-5,400.00
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	-45,735.05	0 00	-45,735.05
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	23,202.45	0 00	23,202.45
SLOF20020002	99F207L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	-8,229.43	0 00	-8,229.43
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	-7,330.47	0 00	-7,330.47
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	-4,950.00	0 00	-4,950.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	-6,300.00	0 00	-6,300.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	-1,350.00	0 00	-1,350.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/7/2002	10/7/2002	2,250.00	0 00	2,250.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/8/2002	10/8/2002	59,125.00	0 00	-59,125.00
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/8/2002	10/8/2002	-450.00	0 00	-450.00
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/8/2002	10/8/2002	1,646.36	0 00	-1,646.36
SLOF20020002	99F207L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/8/2002	10/8/2002	-109,919.53	0 00	109,919.53
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/8/2002	10/8/2002	-17,062.50	0 00	-17,062.50
SLOF20020002	99F171L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/9/2002	10/9/2002	-4,050.00	0 00	-4,050.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/9/2002	10/9/2002	25,312.50	0 00	25,312.50
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/9/2002	10/9/2002	-3,600.00	0 00	-3,600.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/9/2002	10/9/2002	-2,700.00	0 00	-2,700.00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/9/2002	10/9/2002	-3,150.00	0 00	-3,150.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/9/2002	10/9/2002	-4,050.00	0 00	-4,050.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/9/2002	10/9/2002	-3,150.00	0 00	-3,150.00
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/10/2002	10/10/2002	96,750.00	0 00	-96,750.00
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/10/2002	10/10/2002	227,169.53	0 00	-227,169.53
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/11/2002	10/11/2002	159,250.00	0 00	-159,250.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/11/2002	10/11/2002	-450.00	0 00	-450.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/11/2002	10/11/2002	-4,050.00	0 00	-4,050.00
SLOF20020002	99F207L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/11/2002	10/11/2002	1,645.57	0 00	-1,645.57
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/11/2002	10/11/2002	900.00	0 00	-900.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/11/2002	10/11/2002	-3,150.00	0 00	-3,150.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/11/2002	10/11/2002	1,350.00	0 00	-1,350.00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/11/2002	10/11/2002	-3,150.00	0 00	-3,150.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/11/2002	10/11/2002	-900.00	0 00	-900.00
SLOF20020002	99F187F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/11/2002	10/11/2002	-3,150.00	0 00	-3,150.00

Symbol	Description	Quantity	Unit Cost	Market Price	Market Value	Gain/Loss
SLOF20020002	99F167C3C	0.000	CW	21.09375	0.00	21.09375
SLOF20020002	99F167C3C	0.000	CW	9.00000	0.00	-9.00000
SLOF20020002	99F133L2A	0.000	CW	-281.62500	0.00	-281.62500
SLOF20020002	99F167F3C	0.000	CW	-8.45000	0.00	-8.45000
SLOF20020002	99F167F3C	0.000	CW	7.20000	0.00	-7.20000
SLOF20020002	99F167C4C	0.000	CW	-9.45000	0.00	-9.45000
SLOF20020002	99F167C4C	0.000	CW	-7.20000	0.00	-7.20000
SLOF20020002	99F167L3C	0.000	CW	7.20000	0.00	-7.20000
SLOF20020002	99F167L3C	0.000	CW	-6.75000	0.00	-6.75000
SLOF20020002	99F167L2C	0.000	CW	-44.29755	0.00	-44.29755
SLOF20020002	99F167L4C	0.000	CW	3.29193	0.00	-3.29193
SLOF20020002	99F217L2A	0.000	CW	-392.43750	0.00	-392.43750
SLOF20020002	99F207J2A	0.000	CW	20.25000	0.00	20.25000
SLOF20020002	99F133L2A	0.000	CW	-7.20000	0.00	-7.20000
SLOF20020002	99F167L3C	0.000	CW	20.70000	0.00	-20.70000
SLOF20020002	99F167L2C	0.000	CW	-19.80000	0.00	-19.80000
SLOF20020002	99F167C4C	0.000	CW	-19.80000	0.00	-19.80000
SLOF20020002	99F167C4C	0.000	CW	-18.00000	0.00	-18.00000
SLOF20020002	99F167F3C	0.000	CW	-19.35000	0.00	-19.35000
SLOF20020002	99F167C4C	0.000	CW	-12.60000	0.00	-12.60000
SLOF20020002	99F167C3C	0.000	CW	-1.64636	0.00	-1.64636
SLOF20020002	99F167C3C	0.000	CW	113.90625	0.00	-113.90625
SLOF20020002	99F207J2A	0.000	CW	-68.25000	0.00	-68.25000
SLOF20020002	99F217L2A	0.000	CW	-3.15000	0.00	-3.15000
SLOF20020002	99F133L2A	0.000	CW	4.95000	0.00	-4.95000
SLOF20020002	99F167C4C	0.000	CW	5.40000	0.00	5.40000
SLOF20020002	99F167F4C	0.000	CW	-182.00000	0.00	-182.00000
SLOF20020002	99F167L4C	0.000	CW	-2.25000	0.00	-2.25000
SLOF20020002	99F133L2A	0.000	CW	9.00000	0.00	-9.00000
SLOF20020002	99F167F3C	0.000	CW	7.65000	0.00	7.65000
SLOF20020002	99F167C4C	0.000	CW	-10.80000	0.00	-10.80000
SLOF20020002	99F167L3C	0.000	CW	-5.40000	0.00	-5.40000
SLOF20020002	99F167L3C	0.000	CW	-11.25000	0.00	-11.25000
SLOF20020002	99F167F4C	0.000	CW	-37.96875	0.00	-37.96875
SLOF20020002	99F217L2A	0.000	CW	9.75000	0.00	9.75000
SLOF20020002	99F139L2A	0.000	CW	17.06250	0.00	17.06250
SLOF20020002	99F167F4C	0.000	CW	-1.35000	0.00	-1.35000
SLOF20020002	99F167C4C	0.000	CW	-900.000	0.00	-900.000
SLOF20020002	99F167F3C	0.000	CW	-2.25000	0.00	-2.25000
SLOF20020002	99F167C4C	0.000	CW	-450.000	0.00	-450.000
SLOF20020002	99F167C3C	0.000	CW	1.80000	0.00	1.80000
SLOF20020002	99F167L3C	0.000	CW	-2.25000	0.00	-2.25000
SLOF20020002	99F167L3C	0.000	CW	-1.35000	0.00	-1.35000
SLOF20020002	99F167L4C	0.000	CW	-4.21875	0.00	-4.21875
SLOF20020002	99F167L3C	0.000	CW	36.64297	0.00	36.64297
SLOF20020002	99F183L2A	0.000	CW	-113.75000	0.00	-113.75000
SLOF20020002	99F167L2A	0.000	CW	-13.05000	0.00	-13.05000
SLOF20020002	99F167L3C	0.000	CW	2.70000	0.00	2.70000
SLOF20020002	99F167L2C	0.000	CW	-13.95000	0.00	-13.95000
SLOF20020002	99F167L4C	0.000	CW	-12.15000	0.00	-12.15000
SLOF20020002	99F167L3C	0.000	CW	-14.40000	0.00	-14.40000
SLOF20020002	99F167F4C	0.000	CW	-9.45000	0.00	-9.45000
SLOF20020002	99F167F3C	0.000	CW	-13.95000	0.00	-13.95000
SLOF20020002	99F167C4C	0.000	CW	5.40000	0.00	5.40000
SLOF20020002	99F167C3C	0.000	CW	-59.06250	0.00	-59.06250
SLOF20020002	99F217L2A	0.000	CW	-450.000	0.00	-450.000
SLOF20020002	99F167L3C	0.000	CW	-800.000	0.00	-800.000
SLOF20020002	99F167L4C	0.000	CW	-4.21875	0.00	-4.21875
SLOF20020002	99F133L2A	0.000	CW	-62.56250	0.00	-62.56250
SLOF20020002	99F133L2A	0.000	CW	17.06250	0.00	-17.06250

SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/24/2002	-6 063 36	0 00	-6 063 36
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/24/2002	-29 312 50	0 00	-29 312 50
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/25/2002	-47 531 64	0 00	-47 531 64
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/25/2002	212 517 97	0 00	212 517 97
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/28/2002	-31 687 50	0 00	-31 687 50
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/28/2002	219 843 75	0 00	219 843 75
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/28/2002	-1 645 57	0 00	-1 645 57
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/29/2002	-17 062 50	0 00	-17 062 50
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/29/2002	-4 562 50	0 00	-4 562 50
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/29/2002	1 646 36	0 00	1 646 36
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/29/2002	-146 562 50	0 00	-146 562 50
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/30/2002	-59 109 54	0 00	-59 109 54
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/30/2002	-359 075 78	0 00	-359 075 78
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/30/2002	50 187 50	0 00	50 187 50
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	10/31/2002	-77 030 40	0 00	-77 030 40
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/1/2002	-124 580 47	0 00	-124 580 47
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/1/2002	-45 625 00	0 00	-45 625 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/4/2002	-4 500 00	0 00	-4 500 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/4/2002	-8 100 00	0 00	-8 100 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/4/2002	-4 050 00	0 00	-4 050 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/4/2002	-6 750 00	0 00	-6 750 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/4/2002	-2 700 00	0 00	-2 700 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/4/2002	3 600 00	0 00	3 600 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/4/2002	-27 422 55	0 00	-27 422 55
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/4/2002	1 645 57	0 00	1 645 57
SLOF20020002	99F217L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/4/2002	95 812 50	0 00	95 812 50
SLOF20020002	99F207J2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	-4 050 00	0 00	-4 050 00
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	-1 350 00	0 00	-1 350 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	-5 400 00	0 00	-5 400 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	900 00	0 00	900 00
SLOF20020002	99F17L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	-36 500 00	0 00	-36 500 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	-4 500 00	0 00	-4 500 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	-7 650 00	0 00	-7 650 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	-5 400 00	0 00	-5 400 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	-900 00	0 00	-900 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	36 500 00	0 00	36 500 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/5/2002	-4 500 00	0 00	-4 500 00
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/6/2002	-450 00	0 00	-450 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/6/2002	-3 150 00	0 00	-3 150 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/6/2002	-4 050 00	0 00	-4 050 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/6/2002	-900 00	0 00	-900 00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/6/2002	-4 950 00	0 00	-4 950 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/6/2002	-21 093 75	0 00	-21 093 75
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/7/2002	-37 187 50	0 00	-37 187 50
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/7/2002	-4 950 00	0 00	-4 950 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/7/2002	-2 700 00	0 00	-2 700 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/7/2002	-3 150 00	0 00	-3 150 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/7/2002	-1 646 36	0 00	-1 646 36
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/7/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/7/2002	-4 218 75	0 00	-4 218 75
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/7/2002	-58 500 00	0 00	-58 500 00
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/8/2002	-159 375 00	0 00	-159 375 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/8/2002	-900 00	0 00	-900 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/8/2002	-900 00	0 00	-900 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/8/2002	-900 00	0 00	-900 00
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/8/2002	271 983 73	0 00	271 983 73
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/8/2002	-1 350 00	0 00	-1 350 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/8/2002	-14 766 30	0 00	-14 766 30
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/8/2002	-450 00	0 00	-450 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/12/2002	-45 157 10	0 00	-45 157 10
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/12/2002	-900 00	0 00	-900 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/12/2002	-450 00	0 00	-450 00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/12/2002		0 00	

SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/12/2002	-37,263.24	0 00	-37,263.24
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/13/2002	-18,250.00	0 00	-18,250.00
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/13/2002	-5,312.50	0 00	-5,312.50
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/13/2002	37,268.01	0 00	37,268.01
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/14/2002	1,350.00	0 00	1,350.00
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/14/2002	31,875.00	0 00	31,875.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/14/2002	-1,350.00	0 00	-1,350.00
SLOF20020002	99F207B3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/14/2002	750.06	0 00	750.06
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/14/2002	-44,718.75	0 00	-44,718.75
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	269,187.50	0 00	269,187.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	-4,950.00	0 00	-4,950.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	18,000.00	0 00	18,000.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	1,800.00	0 00	1,800.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	-18,450.00	0 00	-18,450.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	14,850.00	0 00	14,850.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	-14,850.00	0 00	-14,850.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	18,450.00	0 00	18,450.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	-9,900.00	0 00	-9,900.00
SLOF20020002	99F217L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	-18,450.00	0 00	-18,450.00
SLOF20020002	99F207B3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	-78,046.20	0 00	-78,046.20
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/15/2002	-854.16	0 00	-854.16
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/16/2002	22,812.50	0 00	22,812.50
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/16/2002	-1,350.00	0 00	-1,350.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/16/2002	1,350.00	0 00	1,350.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/16/2002	900.00	0 00	900.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/16/2002	2,250.00	0 00	2,250.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/16/2002	-900.00	0 00	-900.00
SLOF20020002	99F217L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/16/2002	10,547.55	0 00	10,547.55
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/16/2002	29,217.90	0 00	29,217.90
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/19/2002	-450.00	0 00	-450.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/19/2002	-47,971.82	0 00	-47,971.82
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/20/2002	-46.01	0 00	-46.01
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/20/2002	-39,375.70	0 00	-39,375.70
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/20/2002	-62,965.68	0 00	-62,965.68
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/20/2002	-4,187.50	0 00	-4,187.50
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	-44,968.75	0 00	-44,968.75
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	-11,914.25	0 00	-11,914.25
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	-12,600.00	0 00	-12,600.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	-4,500.00	0 00	-4,500.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	-11,250.00	0 00	-11,250.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	-10,800.00	0 00	-10,800.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	11,700.00	0 00	11,700.00
SLOF20020002	99F217L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	-8,550.00	0 00	-8,550.00
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	-12,150.00	0 00	-12,150.00
SLOF20020002	99F133C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	-450.00	0 00	-450.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/21/2002	-44,297.55	0 00	-44,297.55
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	-64,343.75	0 00	-64,343.75
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	-67,968.75	0 00	-67,968.75
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	1,800.00	0 00	1,800.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	-4,050.00	0 00	-4,050.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	-8,100.00	0 00	-8,100.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	-675.00	0 00	-675.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	-10,350.00	0 00	-10,350.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	-6,300.00	0 00	-6,300.00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	9,450.00	0 00	9,450.00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	7,650.00	0 00	7,650.00
SLOF20020002	99F207B3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	3,833.64	0 00	3,833.64
SLOF20020002	99F217L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/22/2002	-35,858.97	0 00	-35,858.97
SLOF20020002	99F133L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/25/2002	19,968.75	0 00	19,968.75
SLOF20020002	99F133C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/25/2002	17,640.98	0 00	17,640.98
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/25/2002	-1,350.00	0 00	-1,350.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/25/2002	-4,950.00	0 00	-4,950.00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/25/2002	-5,850.00	0 00	-5,850.00

SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/25/2002	2 700 00	0 00	2 700 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/25/2002	-6 300 00	0 00	-6 300 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/25/2002	-4 050 00	0 00	-4 050 00
SLOF20020002	99F217C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/25/2002	20 249 75	0 00	20 249 75
SLOF20020002	99F217L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/25/2002	-8 641 03	0 00	-8 641 03
SLOF20020002	99F139L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/26/2002	-3 843 75	0 00	-3 843 75
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/26/2002	-450 00	0 00	-450 00
SLOF20020002	99F183L2A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/26/2002	-561 64	0 00	-561 64
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/26/2002	-28 154 06	0 00	-28 154 06
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/27/2002	-128 280 50	0 00	-128 280 50
SLOF20020002	99F133C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/27/2002	-307 000 00	0 00	-307 000 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/29/2002	-297 500 00	0 00	-297 500 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/29/2002	7 200 00	0 00	7 200 00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/29/2002	-11 250 00	0 00	-11 250 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/29/2002	-1 125 00	0 00	-1 125 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/29/2002	19 350 00	0 00	19 350 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/29/2002	14 850 00	0 00	14 850 00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/29/2002	-18 450 00	0 00	-18 450 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/29/2002	-17 100 00	0 00	-17 100 00
SLOF20020002	99F217C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/29/2002	-66 266 31	0 00	-66 266 31
SLOF20020002	99F207B3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	11/29/2002	-6 878 12	0 00	-6 878 12
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/2/2002	-49 219 50	0 00	-49 219 50
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/2/2002	-162 000 00	0 00	-162 000 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/3/2002	1 350 00	0 00	1 350 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/3/2002	-1 350 00	0 00	-1 350 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/3/2002	-1 800 00	0 00	-1 800 00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/3/2002	-1 350 00	0 00	-1 350 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/3/2002	14 530 32	0 00	14 530 32
SLOF20020002	99F217C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/4/2002	-21 250 00	0 00	-21 250 00
SLOF20020002	99F133C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/5/2002	-72 657 00	0 00	-72 657 00
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/5/2002	204 750 00	0 00	204 750 00
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/6/2002	-65 625 00	0 00	-65 625 00
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/6/2002	-145 028 52	0 00	-145 028 52
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/6/2002	-58 593 00	0 00	-58 593 00
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/6/2002	149 937 28	0 00	149 937 28
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/10/2002	56 250 00	0 00	56 250 00
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/10/2002	-157 268 98	0 00	-157 268 98
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/11/2002	-7 032 00	0 00	-7 032 00
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/11/2002	20 968 75	0 00	20 968 75
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/11/2002	-2 700 00	0 00	-2 700 00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/11/2002	225 00	0 00	225 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/11/2002	900 00	0 00	900 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/11/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/11/2002	2 250 00	0 00	2 250 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/11/2002	-900 00	0 00	-900 00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/11/2002	-3 150 00	0 00	-3 150 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/11/2002	-20 344 66	0 00	-20 344 66
SLOF20020002	99F217C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/12/2002	-63 280 50	0 00	-63 280 50
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/12/2002	-450 00	0 00	-450 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/12/2002	-164 778 30	0 00	-164 778 30
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/16/2002	-119 000 00	0 00	-119 000 00
SLOF20020002	99F133C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/16/2002	-3 150 00	0 00	-3 150 00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/16/2002	-450 00	0 00	-450 00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/16/2002	-225 00	0 00	-225 00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/16/2002	-4 950 00	0 00	-4 950 00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/16/2002	-1 800 00	0 00	-1 800 00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/16/2002	3 150 00	0 00	3 150 00
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/16/2002	-2 700 00	0 00	-2 700 00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/16/2002	11 625 00	0 00	11 625 00
SLOF20020002	99F207B3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/16/2002	5 167 08	0 00	5 167 08
SLOF20020002	99F133C3A	REPRESENTS A LOSS ON FUTURES	0 000	CW	N/A	12/17/2002	123 250 00	0 00	123 250 00

SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	N/A	12/17/2002	12/17/2002	5 400.00	0 00	0 00	0 00	-5 400.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	N/A	12/17/2002	12/17/2002	900.00	0 00	0 00	0 00	-900.00
SLOF20020002	99F20783A	REPRESENTS A LOSS ON FUTURES	N/A	12/17/2002	12/17/2002	-2 584.16	0 00	0 00	0 00	2 584.16
SLOF20020002	99F167L3C	REPRESENTS A LOSS ON FUTURES	N/A	12/17/2002	12/17/2002	-5 400.00	0 00	0 00	0 00	-5 400.00
SLOF20020002	99F167L2C	REPRESENTS A LOSS ON FUTURES	N/A	12/17/2002	12/17/2002	225.00	0 00	0 00	0 00	-225.00
SLOF20020002	99F167H4C	REPRESENTS A LOSS ON FUTURES	N/A	12/17/2002	12/17/2002	5 650.00	0 00	0 00	0 00	-5 650.00
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	N/A	12/17/2002	12/17/2002	-3 150.00	0 00	0 00	0 00	3 150.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	N/A	12/17/2002	12/17/2002	7 200.00	0 00	0 00	0 00	-7 200.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	12/17/2002	12/17/2002	-1 800.00	0 00	0 00	0 00	1 800.00
SLOF20020002	99F217C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/17/2002	12/17/2002	-46 500.00	0 00	0 00	0 00	46 500.00
SLOF20020002	99F193C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/18/2002	12/18/2002	-35 155.50	0 00	0 00	0 00	35 155.50
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/18/2002	12/18/2002	-118 018.53	0 00	0 00	0 00	118 018.53
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/19/2002	12/19/2002	-82 032.00	0 00	0 00	0 00	82 032.00
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/20/2002	12/20/2002	241 654.20	0 00	0 00	0 00	-241 654.20
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/20/2002	12/20/2002	114 843.00	0 00	0 00	0 00	-114 843.00
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/20/2002	12/20/2002	-205 000.00	0 00	0 00	0 00	205 000.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	12/23/2002	12/23/2002	-4 687.50	0 00	0 00	0 00	4 687.50
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	N/A	12/23/2002	12/23/2002	-900.00	0 00	0 00	0 00	900.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	N/A	12/23/2002	12/23/2002	-450.00	0 00	0 00	0 00	450.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	12/23/2002	12/23/2002	-900.00	0 00	0 00	0 00	900.00
SLOF20020002	99F167C3C	REPRESENTS A LOSS ON FUTURES	N/A	12/23/2002	12/23/2002	1 350.00	0 00	0 00	0 00	-1 350.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	N/A	12/24/2002	12/24/2002	-17 000.00	0 00	0 00	0 00	17 000.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	N/A	12/24/2002	12/24/2002	-450.00	0 00	0 00	0 00	450.00
SLOF20020002	99F167C4C	REPRESENTS A LOSS ON FUTURES	N/A	12/24/2002	12/24/2002	-900.00	0 00	0 00	0 00	900.00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	N/A	12/24/2002	12/24/2002	-1 350.00	0 00	0 00	0 00	1 350.00
SLOF20020002	99F167L4C	REPRESENTS A LOSS ON FUTURES	N/A	12/24/2002	12/24/2002	-900.00	0 00	0 00	0 00	900.00
SLOF20020002	99F167F4C	REPRESENTS A LOSS ON FUTURES	N/A	12/24/2002	12/24/2002	-450.00	0 00	0 00	0 00	450.00
SLOF20020002	99F167F3C	REPRESENTS A LOSS ON FUTURES	N/A	12/26/2002	12/26/2002	-31 641.03	0 00	0 00	0 00	31 641.03
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/26/2002	12/26/2002	-83 283.30	0 00	0 00	0 00	83 283.30
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/27/2002	12/27/2002	-44 841.70	0 00	0 00	0 00	44 841.70
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/27/2002	12/27/2002	-10 125.00	0 00	0 00	0 00	10 125.00
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/30/2002	12/30/2002	-64 546.47	0 00	0 00	0 00	64 546.47
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/30/2002	12/30/2002	-224 220.80	0 00	0 00	0 00	224 220.80
SLOF20020002	99F167B3C	REPRESENTS A LOSS ON FUTURES	N/A	12/31/2002	12/31/2002	900.00	0 00	0 00	0 00	-900.00
SLOF20020002	99F183C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/31/2002	12/31/2002	-80 310.57	0 00	0 00	0 00	80 310.57
SLOF20020002	99F139C3A	REPRESENTS A LOSS ON FUTURES	N/A	12/31/2002	12/31/2002	-18 984.78	0 00	0 00	0 00	18 984.78
						-597 382.14	0 00	0 00	0 00	597 382.14
SLOF20020002	NA9123459	RECD CLASS ACTION PROCEEDS	N/A	10/23/2002	10/23/2002	1 693.10	0 00	0 00	0 00	-1 693.10
SLOF20020002	NA9123459	RECD CLASS ACTION PROCEEDS	N/A	10/23/2002	10/23/2002	11.88	0 00	0 00	0 00	-11.88
SLOF20020002	928257AA3	DEPOSITED AS A RESULT OF AN	N/A	3/11/2002	3/11/2002	11 390.00	0 00	0 00	0 00	-11 390.00
SLOF20020002	NA9123459	RECD CLASS ACTION PROCEEDS	N/A	10/23/2002	10/23/2002	30 519.12	0 00	0 00	0 00	-30 519.12
SLOF20020002	NA9123459	RECD CLASS ACTION PROCEEDS FOR	N/A	9/11/2002	9/11/2002	5 436.36	0 00	0 00	0 00	-5 436.36
SLOF20020002	878137AB7	RECD CASH AS A RESULT OF OPT	N/A	6/20/2002	6/20/2002	45 079.28	0 00	0 00	0 00	-45 079.28
SLOF20020002	878137AA9	RECD CASH IN LIEU AS A RESULT	N/A	6/20/2002	6/20/2002	24 082.79	0 00	0 00	0 00	-24 082.79
						118 212.53	0 00	0 00	0 00	-118 212.53
SLOF20020002	86033GAT7	VOL EXCH FROM 86033GAS9	N/A	1/15/2002	1/15/2002	0 00	150 802.50	150 802.50	150 802.50	0 00
SLOF20020002	35177PAK3	RECEIVE SHARES FOR 35177PAB3	N/A	2/1/2002	2/1/2002	0 00	653 744.00	653 744.00	653 744.00	0 00
SLOF20020002	NA4286954	DO NOT INSTRUCT	N/A	3/7/2002	3/7/2002	0 00	140 989.50	140 989.50	140 989.50	0 00
SLOF20020002	NA4286954	DO NOT INSTRUCT RECD FR	N/A	3/7/2002	3/7/2002	0 00	3 298.00	3 298.00	3 298.00	0 00
SLOF20020002	25179SAB6	RECEIVE SHARES FOR 25179SAB6	N/A	3/12/2002	3/12/2002	0 00	66 940.25	66 940.25	66 940.25	0 00
SLOF20020002	25179SAB6	RECEIVE SHARES FOR 25179SAB6	N/A	3/12/2002	3/12/2002	0 00	113 127.80	113 127.80	113 127.80	0 00
SLOF20020002	NA6514588	DO NOT INSTRUCT SEDOL CHANGE	N/A	3/13/2002	3/13/2002	0 00	130 138.13	130 138.13	130 138.13	0 00
SLOF20020002	NA7239068	FRM EUROCLEAR 706451AA9	N/A	3/20/2002	3/20/2002	0 00	91 683.75	91 683.75	91 683.75	0 00
SLOF20020002	457030AC8	FROM ABO	N/A	4/8/2002	4/8/2002	0 00	135 843.75	135 843.75	135 843.75	0 00
SLOF20020002	98157DAJ5	RECD SHS DUE TO WORLDCOM	N/A	5/16/2002	5/16/2002	0 00	58 666.28	58 666.28	58 666.28	0 00
SLOF20020002	98157DACC	RECD SHS WORLDCOM OPTING	N/A	5/16/2002	5/16/2002	0 00	26 123.50	26 123.50	26 123.50	0 00
SLOF20020002	83001PAD1	exchange from 83001PAC3	N/A	6/12/2002	6/12/2002	0 00	114 590.60	114 590.60	114 590.60	0 00
SLOF20020002	44108EAP3	exchange from 44108EAP3	N/A	6/19/2002	6/19/2002	0 00	195 000.00	195 000.00	195 000.00	0 00
SLOF20020002	NA7090544	TAXABLE EXCHANGE	N/A	7/2/2002	7/2/2002	0 00	33 786.68	33 786.68	33 786.68	0 00

SLOF20020002	23331AAK5	SD	120 000 000	7/11/2002	119 005 20	119 005 20	0 00	0 00	119 005 20
SLOF20020002	NA2619537	SD	115 000 000	7/29/2002	94 817 50	94 817 50	0 00	0 00	94 817 50
SLOF20020002	EXCHANGE FR NA4286954	SD	90 000 000	8/6/2002	90 000 00	90 000 00	0 00	0 00	90 000 00
SLOF20020002	EXCHANGE FROM 69073TAA1	SD	90 000 000	10/8/2002	376 484 40	376 484 40	0 00	0 00	376 484 40
SLOF20020002	EXCHANGE FROM 9621668P8	SD	185 000 000	10/8/2002	200 741 65	200 741 65	0 00	0 00	200 741 65
SLOF20020002	EXCHANGE FROM 9621668B0	SD	360 000 000	10/29/2002	47 940 05	47 940 05	0 00	0 00	47 940 05
SLOF20020002	DISTRIBUTION FROM 87613YAB7	SD	45 000 000	11/12/2002	43 678 71	43 678 71	0 00	0 00	43 678 71
SLOF20020002	EXCH FROM 001957AV1	SD	41 000 000	11/12/2002	396 395 80	396 395 80	0 00	0 00	396 395 80
SLOF20020002	RECEIVE SHARES FOR 001957AV9	SD	460 000 000	11/19/2002	271 830 60	271 830 60	0 00	0 00	271 830 60
SLOF20020002	RECEIVE SHARES FOR 494553AA8	SD	270 000 000	11/19/2002	43 678 71	43 678 71	0 00	0 00	43 678 71
SLOF20020002	RECEIVE SHARES FOR 00209UAD4	SD	40 813 040	12/5/2002	0 00	0 00	0 00	0 00	0 00
SLOF20020002	DO NOT INSTRUCT SEDOL CHANGE	SW	40 000 000	11/5/2002	-5 837 70	-5 837 70	0 00	0 00	-5 837 70
SLOF20020002	PRINCIPAL AMMORT FOR JANUARY	SW	37 862 600	11/5/2002	150 802 50	150 802 50	0 00	0 00	150 802 50
SLOF20020002	VOL EXCH TO 88033GAT7	SW	-150 000 000	2/11/2002	-3 663 31	-3 663 31	0 00	0 00	-3 663 31
SLOF20020002	PRINCIPAL AMMORT FOR FEBRUARY	SW	-650 000 000	2/11/2002	-653 744 00	-653 744 00	0 00	0 00	-653 744 00
SLOF20020002	DELIVER SHARES FOR 35177PAK3	SW	-12 494 630	3/12/2002	-2 686 35	-2 686 35	0 00	0 00	-2 686 35
SLOF20020002	PRINCIPAL AMMORT FOR MARCH	SW	-4 000 000	3/7/2002	-3 298 00	-3 298 00	0 00	0 00	-3 298 00
SLOF20020002	DO NOT INSTRUCT	SW	171 000 000	3/12/2002	-140 989 50	-140 989 50	0 00	0 00	-140 989 50
SLOF20020002	DELIVER SHARES FOR 25179SAD2	SW	-180 000 000	3/12/2002	-180 068 05	-180 068 05	0 00	0 00	-180 068 05
SLOF20020002	DO NOT INSTRUCT SEDOL CHANGE	SW	-130 000 000	3/19/2002	-130 138 13	-130 138 13	0 00	0 00	-130 138 13
SLOF20020002	TO EUROCLEAR NA7223806	SW	-0 010	3/19/2002	-0 01	-0 01	0 00	0 00	-0 01
SLOF20020002	FNMA STRPD MITG SMBS 309 2	SW	-45 000 000	3/29/2002	-91 893 75	-91 893 75	0 00	0 00	-91 893 75
SLOF20020002	PRINCIPAL AMMORT FOR APRIL	SW	-11 456 070	4/25/2002	-2 649 22	-2 649 22	0 00	0 00	-2 649 22
SLOF20020002	VOL EXCH TO 45703QAC8	SW	135 000 000	4/12/2002	2 907 09	2 907 09	0 00	0 00	2 907 09
SLOF20020002	PRINCIPLE AMORTIZATION 42502	SW	-79 208 360	4/29/2002	-16 633 76	-16 633 76	0 00	0 00	-16 633 76
SLOF20020002	TO DELIVER OFF FRACTIONAL UNIT	SW	-0 010	4/29/2002	-0 01	-0 01	0 00	0 00	-0 01
SLOF20020002	TO DELIVER OFF FRACTIONAL UNIT	SW	-0 010	4/29/2002	-0 01	-0 01	0 00	0 00	-0 01
SLOF20020002	TO DELIVER OFF FRACTIONAL UNIT	SW	-0 010	5/29/2002	-1 879 43	-1 879 43	0 00	0 00	-1 879 43
SLOF20020002	PRINCIPLE PAYABLE 0625902	SW	-8 127 270	5/15/2002	2 130 63	2 130 63	0 00	0 00	2 130 63
SLOF20020002	FHLMC MULTICLASS MITG	SW	9 909 820	5/16/2002	-58 666 28	-58 666 28	0 00	0 00	-58 666 28
SLOF20020002	INTO 98157DAJ5	SW	-25 220 000	5/16/2002	-26 123 50	-26 123 50	0 00	0 00	-26 123 50
SLOF20020002	INTO 98157DAJ0	SW	-5 638 640	6/25/2002	1 535 42	1 535 42	0 00	0 00	1 535 42
SLOF20020002	PRINCIPLE AMORT 0625902	SW	-8 978 800	6/17/2002	1 930 44	1 930 44	0 00	0 00	1 930 44
SLOF20020002	PRINCIPLE PAYABLE 0815002	SW	-115 000 000	6/13/2002	-114 590 60	-114 590 60	0 00	0 00	-114 590 60
SLOF20020002	EXCHANGE	SW	-20 000	6/19/2002	-22 08	-22 08	0 00	0 00	-22 08
SLOF20020002	DELD SHS DUE TO TYCO OPTING	SW	-27 500 000	6/19/2002	28 118 11	28 118 11	0 00	0 00	28 118 11
SLOF20020002	INTO 902118A86	SW	-55 200 000	6/19/2002	-60 154 90	-60 154 90	0 00	0 00	-60 154 90
SLOF20020002	INTO 902118B8C1	SW	-195 000 000	6/19/2002	-195 000 00	-195 000 00	0 00	0 00	-195 000 00
SLOF20020002	EXCH TO 44108EAQ1	SW	-9 174 110	6/28/2002	-1 972 43	-1 972 43	0 00	0 00	-1 972 43
SLOF20020002	PRINCIPLE AMORT 0715002	SW	-35 000 000	7/2/2002	33 786 68	33 786 68	0 00	0 00	33 786 68
SLOF20020002	EUROCLEAR EXCHANGE NA7090544	SW	-120 000 000	7/11/2002	119 005 20	119 005 20	0 00	0 00	119 005 20
SLOF20020002	EXCHANGE TO 23331AAK3	SW	-115 000 000	7/29/2002	-94 817 50	-94 817 50	0 00	0 00	-94 817 50
SLOF20020002	EXCHANGE TO CUSIP NA2619537	SW	-0 010	7/30/2002	-0 01	-0 01	0 00	0 00	-0 01
SLOF20020002	TO DELIVER OFF FRACTIONAL SHS	SW	-11 069 170	8/15/2002	-2 384 17	-2 384 17	0 00	0 00	-2 384 17
SLOF20020002	PRINCIPLE AMORT 0815002	SW	-90 000 000	8/6/2002	90 000 00	90 000 00	0 00	0 00	90 000 00
SLOF20020002	DELIVER SHARES	SW	-15 645 860	9/16/2002	-3 363 86	-3 363 86	0 00	0 00	-3 363 86
SLOF20020002	TO BALANCE TO SEPT FACTOR	SW	-0 010	9/23/2002	-0 01	-0 01	0 00	0 00	-0 01
SLOF20020002	TO DELIVER OFF FRACTIONAL UNIT	SW	17 908 400	10/15/2002	3 850 31	3 850 31	0 00	0 00	3 850 31
SLOF20020002	PRINCIPLE AMORT 1015002	SW	-380 000 000	10/8/2002	-376 484 40	-376 484 40	0 00	0 00	-376 484 40
SLOF20020002	EXCHANGE TO 9621668P8	SW	-45 180 000	10/29/2002	-47 940 05	-47 940 05	0 00	0 00	-47 940 05
SLOF20020002	DELIVER SHARES	SW	-460 000 000	11/12/2002	396 395 80	396 395 80	0 00	0 00	396 395 80
SLOF20020002	DISTRIBUTION TO 001957AV1	SW	-40 000 000	11/12/2002	-43 678 71	-43 678 71	0 00	0 00	-43 678 71
SLOF20020002	DELIVER SHARES FOR 001957AV9	SW	-41 000 000	11/12/2002	-271 830 60	-271 830 60	0 00	0 00	-271 830 60
SLOF20020002	EXCH TO 00209UAD4	SW	-270 000 000	11/19/2002	-43 678 71	-43 678 71	0 00	0 00	-43 678 71
SLOF20020002	DELIVER SHARES FOR 494553AA8	SW	-41 000 000	11/19/2002	15 386 62	15 386 62	0 00	0 00	15 386 62
SLOF20020002	DELIVER SHARES FOR 00209UAD4	SW	103 439 500	11/25/2002	-8 676 22	-8 676 22	0 00	0 00	-8 676 22
SLOF20020002	PRINCIPAL AMORTIZATION	SW	-54 815 220	12/16/2002	-8 182 42	-8 182 42	0 00	0 00	-8 182 42
SLOF20020002	PRINCIPLE AMORT 1215002	SW	-40 000 000	12/29/2002	-43 600 00	-43 600 00	0 00	0 00	-43 600 00
SLOF20020002	PRINCIPAL AMORTIZATION FOR	SW	-40 000 000	12/29/2002	0 00	0 00	0 00	0 00	0 00
SLOF20020002	CUSIP CHG FR NA8236336 TO	SW	-40 000 000	12/29/2002	0 00	0 00	0 00	0 00	0 00

SLOF20020002	87613YAB7	TARGETED RETURN IND SECS 144A	0 000	BVA	N/A	10/29/2002	1/16/2002	0	0	173 964 56	173 964 56
SLOF20020002	EX9123459	ODDCENT ADJUSTMENT	0 000	CW	N/A	1/11/2002	1/11/2002	-7 33	0 00	0 00	7 33
SLOF20020002	XX9123458	ODD CENT ADJUSTMENT	0 000	CW	N/A	1/3/2002	1/3/2002	-0 01	0 00	0 00	-0 01
								-7 34	0 00	0 00	-7 34

2,576,408,474 35 2,576,059,544 65 8,340,929 76

Realized Gain/Loss FFX Contracts	-0 92	0 00	0 00	-0 92
Realized Settlement GA ID cost	0 00	0 00	0 00	0 00
Realized Currency GL- Non Base	6 33	0 00	0 00	6 33
Realized Currency GL Dividend	0 00	0 00	0 00	0 00
Realized Currency GL Interest	0 00	0 00	0 00	0 00
Journal Entries on Futures Contract	-44,981 49	0 00	0 00	-44,981 49
Grand Total	2,576,363,490 27	2,570,059 544 65	2,570,059 544 65	8,303,953 62



ACCOUNT	SECURITY	DATE	AMOUNT	DATE	AMOUNT	DATE	AMOUNT	DATE	AMOUNT
SLOF2004002	MISSION WEST PPTYS INC MD COM	10/10/2000	1 400 000	1/2/2002	17 877 73	1/7/2002	18 819 22	1/7/2002	-941 49
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	12/27/2001	116 324 130	1/2/2002	116 324 13	1/2/2002	116 324 13	1/2/2002	0 00
SLOF2004002	GLIMCHER RLT TR SHS BEN INT	7/20/2001	2 500 000	1/2/2002	46 741 30	1/8/2002	37 500 00	1/8/2002	9 241 30
SLOF2004002	GLIMCHER RLT TR SHS BEN INT	7/20/2001	5 500 000	1/2/2002	102 630 85	1/8/2002	97 422 05	1/8/2002	5 408 80
SLOF2004002	KILROY RLTY CORP COM	5/18/2001	3 800 000	1/2/2002	98 525 68	1/8/2002	95 228 00	1/8/2002	3 297 68
SLOF2004002	KILROY RLTY CORP COM	5/18/2001	8 200 000	1/2/2002	212 608 04	1/8/2002	205 482 00	1/8/2002	7 116 04
SLOF2004002	KILROY RLTY CORP COM	6/1/2001	6 200 000	1/2/2002	160 752 42	1/8/2002	155 731 60	1/8/2002	5 020 82
SLOF2004002	KILROY RLTY CORP COM	6/1/2001	1 000 000	1/2/2002	25 927 81	1/8/2002	25 118 40	1/8/2002	809 41
SLOF2004002	KILROY RLTY CORP COM	6/1/2001	500 000	1/2/2002	12 963 91	1/8/2002	13 085 25	1/8/2002	-121 34
SLOF2004002	KILROY RLTY CORP COM	6/1/2001	1 400 000	1/2/2002	36 298 93	1/8/2002	36 742 30	1/8/2002	-443 37
SLOF2004002	KILROY RLTY CORP COM	6/1/2001	2 300 000	1/2/2002	59 633 96	1/8/2002	60 789 00	1/8/2002	1 155 04
SLOF2004002	KILROY RLTY CORP COM	9/24/2001	800 000	1/2/2002	20 742 25	1/8/2002	19 594 00	1/8/2002	1 148 25
SLOF2004002	KILROY RLTY CORP COM	10/31/2001	300 000	1/2/2002	7 778 34	1/8/2002	7 048 50	1/8/2002	729 84
SLOF2004002	KILROY RLTY CORP COM	11/2/2001	500 000	1/2/2002	12 963 91	1/8/2002	12 164 50	1/8/2002	798 41
SLOF2004002	KILROY RLTY CORP COM	5/17/2001	3 500 000	1/2/2002	90 747 34	1/8/2002	87 170 00	1/8/2002	3 037 34
SLOF2004002	BRE PPTYS INC CL A	10/17/2001	500 000	1/2/2002	15 707 06	1/8/2002	14 640 00	1/8/2002	1 067 06
SLOF2004002	BRE PPTYS INC CL A	10/19/2001	4 300 000	1/2/2002	135 080 74	1/8/2002	125 904 00	1/8/2002	9 176 74
SLOF2004002	BRE PPTYS INC CL A	11/2/2001	100 000	1/2/2002	3 141 41	1/8/2002	2 910 50	1/8/2002	230 91
SLOF2004002	POST PPTYS INC COM	5/23/2001	600 000	1/2/2002	20 981 68	1/8/2002	21 747 84	1/8/2002	-766 16
SLOF2004002	SUMMIT PPTYS INC COM	5/23/2001	12 100 000	1/2/2002	301 592 81	1/8/2002	297 490 60	1/8/2002	4 102 21
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	12/27/2001	40 214 290	1/2/2002	40 214 29	1/4/2002	40 214 29	1/4/2002	0 00
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	11/2/2000	17 118 070	1/2/2002	17 118 07	1/7/2002	17 118 07	1/7/2002	0 00
SLOF2004002	GENERAL GROWTH PPTYS INC	11/2/2000	900 000	1/2/2002	35 704 44	1/1/2002	26 948 70	1/1/2002	8 755 74
SLOF2004002	GENERAL GROWTH PPTYS INC	9/26/2001	1 700 000	1/2/2002	119 014 82	1/1/2002	89 829 00	1/1/2002	29 185 82
SLOF2004002	SIMON PPTY GROUP INC NEW COM	9/21/2001	2 700 000	1/2/2002	50 072 41	1/1/2002	45 563 23	1/1/2002	4 509 18
SLOF2004002	SIMON PPTY GROUP INC NEW COM	9/21/2001	800 000	1/2/2002	79 528 77	1/1/2002	68 742 00	1/1/2002	10 786 77
SLOF2004002	KINDRED HEALTHCARE INC COM	12/12/2001	0 500	1/2/2002	23 563 49	1/1/2002	21 140 00	1/1/2002	2 423 49
SLOF2004002	SUMMIT PPTYS INC COM	5/23/2001	8 900 000	1/2/2002	213 979 48	1/1/2002	24 53	1/1/2002	-4 835 92
SLOF2004002	SUMMIT PPTYS INC COM	5/23/2001	100 000	1/2/2002	2 404 26	1/1/2002	2 423 50	1/1/2002	-19 24
SLOF2004002	SUMMIT PPTYS INC COM	9/24/2001	500 000	1/2/2002	12 021 32	1/1/2002	12 627 50	1/1/2002	-606 18
SLOF2004002	SUMMIT PPTYS INC COM	10/11/2001	500 000	1/2/2002	12 021 32	1/1/2002	12 130 45	1/1/2002	-109 13
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	12/27/2001	581 765 410	1/2/2002	581 765 41	1/4/2002	581 765 41	1/4/2002	0 00
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	12/27/2001	130 094 790	1/2/2002	130 094 79	1/4/2002	130 094 79	1/4/2002	0 00
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	1/2/2000	20 415 690	1/2/2002	20 415 69	1/4/2002	20 415 69	1/4/2002	0 00
SLOF2004002	SLO CLIENT CASH INVESTMENT TR	1/8/2000	184 640 110	1/2/2002	184 640 11	1/4/2002	184 640 11	1/4/2002	0 00
SLOF2004002	REGENCY CTRS CORP COM	11/15/2001	2 200 000	1/2/2002	61 137 08	1/1/2002	55 396 00	1/1/2002	5 741 08
SLOF2004002	REGENCY CTRS CORP COM	11/15/2001	3 300 000	1/2/2002	91 705 62	1/1/2002	84 678 00	1/1/2002	7 027 62
SLOF2004002	SUMMIT PPTYS INC COM	8/26/2001	5 300 000	1/2/2002	157 427 25	1/1/2002	142 060 07	1/1/2002	15 377 18
SLOF2004002	SUMMIT PPTYS INC COM	10/12/2001	4 800 000	1/2/2002	115 299 07	1/1/2002	116 502 72	1/1/2002	1 203 65
SLOF2004002	SUMMIT PPTYS INC COM	10/15/2001	3 100 000	1/2/2002	74 463 98	1/1/2002	75 268 00	1/1/2002	-804 02
SLOF2004002	SUMMIT PPTYS INC COM	10/16/2001	3 300 000	1/2/2002	79 268 11	1/1/2002	80 116 41	1/1/2002	-848 30
SLOF2004002	SUMMIT PPTYS INC COM	10/31/2001	300 000	1/2/2002	7 206 19	1/1/2002	6 782 46	1/1/2002	423 73
SLOF2004002	SUMMIT PPTYS INC COM	11/2/2001	6 100 000	1/2/2002	146 525 90	1/1/2002	140 669 05	1/1/2002	5 856 85
SLOF2004002	SUMMIT PPTYS INC COM	11/9/2001	900 000	1/2/2002	21 618 57	1/1/2002	21 833 55	1/1/2002	-214 98
SLOF2004002	SUMMIT PPTYS INC COM	12/20/2001	900 000	1/2/2002	43 205 51	1/1/2002	43 629 46	1/1/2002	-423 95
SLOF2004002	EQUITY OFFICE PPTYS TR COM	11/30/2000	10 968 000	1/16/2002	330 920 42	1/2/2002	333 715 66	1/2/2002	-2 795 24
SLOF2004002	EQUITY OFFICE PPTYS TR COM	11/12/2001	7 700 000	1/16/2002	299 789 61	1/2/2002	250 681 20	1/2/2002	49 108 41
SLOF2004002	MARRIOTT INTL INC NEW CL A	5/23/2001	4 800 000	1/16/2002	160 427 99	1/2/2002	174 557 76	1/2/2002	-14 129 77
SLOF2004002	POST PPTYS INC COM	7/3/2001	1 400 000	1/16/2002	48 791 50	1/2/2002	50 869 00	1/2/2002	-4 077 50
SLOF2004002	POST PPTYS INC COM	5/25/2001	200 000	1/16/2002	6 684 50	1/2/2002	7 285 00	1/2/2002	-600 50
SLOF2004002	POST PPTYS INC COM	6/29/2001	4 000 000	1/16/2002	133 689 99	1/2/2002	150 940 00	1/2/2002	17 250 01
SLOF2004002	POST PPTYS INC COM	8/7/2001	8 300 000	1/16/2002	277 406 73	1/2/2002	310 959 50	1/2/2002	-33 552 77
SLOF2004002	POST PPTYS INC COM	8/8/2001	3 600 000	1/16/2002	120 320 99	1/2/2002	132 696 00	1/2/2002	-12 375 01
SLOF2004002	POST PPTYS INC COM	9/24/2001	13 100 000	1/16/2002	437 634 72	1/2/2002	484 216 61	1/2/2002	-46 381 89
SLOF2004002	POST PPTYS INC COM	10/17/2001	800 000	1/16/2002	26 738 00	1/2/2002	29 250 24	1/2/2002	-2 512 24
SLOF2004002	POST PPTYS INC COM	10/23/2001	4 400 000	1/16/2002	137 032 24	1/2/2002	143 951 00	1/2/2002	-6 918 76
SLOF2004002	POST PPTYS INC COM	5/23/2001	300 000	1/16/2002	147 058 99	1/2/2002	150 010 96	1/2/2002	-2 951 97
SLOF2004002	POST PPTYS INC COM	5/23/2001	300 000	1/16/2002	10 182 72	1/2/2002	10 909 86	1/2/2002	-727 14

SLOF2004002	866239106	SUMMIT PPTYS INC COM	200 000	\$	12/20/2001	1/16/2002	1/23/2002	4 793 43	4 851 90	-58 47
SLOF2004002	037468101	APARTMENT INVY & MIGHT CO CL A	400 000	\$	9/19/2001	1/17/2002	1/23/2002	17 765 73	18 719 88	954 15
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	200 500	\$	7/19/2001	1/17/2002	1/23/2002	5 037 49	4 982 08	45 41
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	197 500	\$	5/23/2001	1/17/2002	1/23/2002	4 982 11	4 720 50	241 61
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	1 202 000	\$	5/16/2001	1/17/2002	1/23/2002	30 199 79	28 209 02	1 990 77
SLOF2004002	397993104	ARDEN RLTG GROUP INC COM	700 000	\$	10/19/2001	1/17/2002	1/23/2002	18 917 21	17 245 20	1 672 01
SLOF2004002	534841101	AVONBALK CMNTYS INC COM	300 000	\$	7/19/2001	1/17/2002	1/23/2002	13 714 29	14 238 00	-523 71
SLOF2004002	866131104	BOARDWALK EQUITIES INC COM	400 000	\$	8/21/2001	1/17/2002	1/23/2002	2 825 95	3 144 00	-218 05
SLOF2004002	101121101	BOSTON PPTYS INC COM	300 000	\$	10/26/2001	1/17/2002	1/23/2002	11 290 33	10 458 00	832 33
SLOF2004002	103430104	BOYKIN LODGING CO COM	100 000	\$	12/21/2001	1/17/2002	1/23/2002	814 48	784 86	29 62
SLOF2004002	144418100	CARRAMERICA RLTG CORP COM	1 000 000	\$	12/13/2001	1/17/2002	1/23/2002	29 974 55	28 370 00	1 604 55
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	300 000	\$	8/14/2000	1/17/2002	1/23/2002	15 037 27	11 343 00	3 694 27
SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	500 000	\$	1/12/2000	1/17/2002	1/23/2002	24 757 12	17 217 50	7 539 62
SLOF2004002	222795106	COUSINS PPTYS INC COM	700 000	\$	10/13/2000	1/17/2002	1/23/2002	16 730 23	18 329 50	-1 599 27
SLOF2004002	294703103	EQUITY INNS INC COM	700 000	\$	12/5/2000	1/17/2002	1/23/2002	5 099 42	5 020 40	79 02
SLOF2004002	294711103	EQUITY OFFICE PPTYS TR COM	2 300 000	\$	11/30/2000	1/17/2002	1/23/2002	89 378 45	70 075 25	-9 303 20
SLOF2004002	294781107	EQUITY RESIDENTIAL PPTYS TR SH	700 000	\$	10/2/2001	1/17/2002	1/23/2002	19 120 21	20 624 66	-1 504 45
SLOF2004002	370221107	GENERAL GROWTH PPTYS INC	800 000	\$	11/2/2000	1/17/2002	1/23/2002	32 123 51	23 954 40	8 169 11
SLOF2004002	374297109	GETTY RLTG CORP NEW	100 000	\$	9/19/2001	1/17/2002	1/23/2002	1 918 47	1 683 70	224 77
SLOF2004002	374297109	GETTY RLTG CORP NEW	300 000	\$	9/19/2001	1/17/2002	1/23/2002	5 735 41	5 106 00	649 41
SLOF2004002	379302102	GUMCHER RLTG TR SHS BEN INT	200 000	\$	7/20/2001	1/17/2002	1/23/2002	3 528 94	3 542 62	-13 68
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	1 000 000	\$	11/1/2000	1/17/2002	1/23/2002	28 284 60	21 560 00	4 704 60
SLOF2004002	432848109	HILTON HOTELS CORP COM	100 000	\$	11/13/2001	1/17/2002	1/23/2002	1 131 48	896	235 48
SLOF2004002	437306103	HOME PPTYS NY INC COM	700 000	\$	2/6/2001	1/17/2002	1/23/2002	23 285 15	19 301 80	3 983 35
SLOF2004002	441068102	HOSPITALITY PPTYS TR COM SHS	300 000	\$	12/24/2001	1/17/2002	1/23/2002	8 869 36	8 988 75	-119 39
SLOF2004002	441077104	HOST MARRIOTT CORP NEW COM	100 000	\$	11/14/2001	1/17/2002	1/23/2002	959 49	777	182 49
SLOF2004002	465917102	JDN RLTG CORP COM	300 000	\$	12/5/2001	1/17/2002	1/23/2002	2 878 46	320 06	2 558 40
SLOF2004002	466244106	JP RLTG INC COM	100 000	\$	11/9/2001	1/17/2002	1/23/2002	1 265 48	1 109 00	156 48
SLOF2004002	494468109	KIMCO RLTG CORP COM	300 000	\$	11/14/2001	1/17/2002	1/23/2002	6 880 39	6 745 80	134 59
SLOF2004002	511712104	LIBERTY PPT TR SHS BEN INT	200 000	\$	4/27/2001	1/17/2002	1/23/2002	24 931 82	25 590 93	-659 31
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	300 000	\$	1/12/2001	1/17/2002	1/23/2002	7 862 88	6 511 20	1 351 68
SLOF2004002	595232108	MID-ATLANTIC RLTG TR SH	100 000	\$	11/29/2001	1/17/2002	1/23/2002	1 495 47	1 421 63	73 84
SLOF2004002	605203108	MISSION WEST PPTYS INC MD COM	200 000	\$	10/10/2000	1/17/2002	1/23/2002	2 554 96	2 688 46	-133 50
SLOF2004002	605203108	MISSION WEST PPTYS INC MD COM	800 000	\$	10/11/2000	1/17/2002	1/23/2002	10 219 85	10 848 00	-628 15
SLOF2004002	605203108	MISSION WEST PPTYS INC MD COM	400 000	\$	10/11/2000	1/17/2002	1/23/2002	5 109 92	5 440 12	-330 20
SLOF2004002	709102107	PENN REAL ESTATE INVY SH	300 000	\$	12/24/2001	1/17/2002	1/23/2002	6 955 39	6 818 68	136 71
SLOF2004002	737484107	POST PPTYS INC COM	200 000	\$	10/23/2001	1/17/2002	1/23/2002	25 402 11	23 215 50	2 186 61
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	900 000	\$	10/10/2000	1/17/2002	1/23/2002	2 104 47	2 239 37	-134 90
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	100 000	\$	12/20/2001	1/17/2002	1/23/2002	11 030 60	11 030 60	-508 26
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	500 000	\$	1/10/2001	1/17/2002	1/23/2002	29 462 55	29 733 20	-270 65
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	1 400 000	\$	3/7/2001	1/17/2002	1/23/2002	25 161 12	17 032 40	8 128 72
SLOF2004002	74680109	PUBLIC STORAGE INC COM	700 000	\$	12/21/2000	1/17/2002	1/23/2002	2 418 96	1 931 56	487 40
SLOF2004002	749551106	RFS HOTEL INVS INC COM	200 000	\$	11/2/2001	1/17/2002	1/23/2002	8 494 37	7 698 00	796 37
SLOF2004002	758849103	REGENCY CTRS CORP COM	300 000	\$	11/15/2001	1/17/2002	1/23/2002	6 336 90	6 014 16	322 74
SLOF2004002	784403101	SL GREEN REALTY CORP	200 000	\$	11/29/2001	1/17/2002	1/23/2002	26 781 09	24 121 71	2 659 38
SLOF2004002	910191102	UNITED DOMINION RLTG TR INC	200 000	\$	9/26/2001	1/17/2002	1/23/2002	29 851 05	24 822 00	5 029 05
SLOF2004002	917286205	URSTADT BIDDLE PPTYS INC CL A	400 000	\$	2/6/2001	1/17/2002	1/23/2002	3 917 84	3 720 00	197 84
SLOF2004002	922765100	VENTAS INC	1 800 000	\$	5/8/2001	1/17/2002	1/23/2002	21 914 67	16 279 02	5 635 65
SLOF2004002	948741103	WEINGARTEN RLTG INVS SH BEN	700 000	\$	12/27/2000	1/17/2002	1/23/2002	29 550 05	26 724 60	2 825 45
SLOF2004002	975631102	WINSTON HOTELS INC COM	400 000	\$	3/8/2001	1/17/2002	1/23/2002	19 621 70	16 736 00	2 885 70
SLOF2004002	465244106	JP RLTG INC COM	100 000	\$	12/31/2001	1/17/2002	1/23/2002	4 062 43	3 882 50	179 93
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW COM	4 400 000	\$	9/26/2001	1/18/2002	1/24/2002	2 301 35	2 248 60	52 75
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	5 500 000	\$	12/12/2000	1/18/2002	1/24/2002	130 636 24	117 928 36	12 707 88
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	9 600 000	\$	12/18/2000	1/18/2002	1/24/2002	164 671 37	177 339 25	12 667 88
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	2 300 000	\$	1/10/2001	1/22/2002	1/25/2002	287 426 40	316 843 20	-29 416 80
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	2 532 000	\$	3/13/2001	1/22/2002	1/25/2002	68 862 57	71 225 25	2 362 68
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	2 500 000	\$	3/13/2001	1/22/2002	1/25/2002	225 509 96	223 496 79	3 013 17
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	3 468 000	\$	11/30/2000	1/22/2002	1/25/2002	75 011 37	73 850 50	1 160 87
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	1 400 000	\$	12/11/2000	1/22/2002	1/25/2002	103 832 79	105 681 29	1 828 50
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	1 400 000	\$	12/11/2000	1/22/2002	1/25/2002	41 916 35	42 647 50	-731 15

SLOF2004002	46524A106	JP RLT INC COM	700 000	S	11/14/2001	1/22/2002	1/25/2002	15 740 20	408 56
SLOF2004002	46524A106	JP RLT INC COM	10 300 000	S	11/14/2001	1/22/2002	1/25/2002	231 605 80	4 157 66
SLOF2004002	46524A106	JP RLT INC COM	1 300 000	S	12/21/2001	1/22/2002	1/25/2002	29 328 00	428 55
SLOF2004002	758849103	REGENCY CTRS CORP COM	4 200 000	S	11/15/2001	1/22/2002	1/25/2002	107 772 00	10 148 79
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW.COM	7 900 000	S	9/29/2001	1/22/2002	1/25/2002	211 735 01	22 046 18
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW.COM	1 700 000	S	9/21/2001	1/22/2002	1/25/2002	50 307 34	4 781 68
SLOF2004002	848741103	WEINGARTEN RLT INVS SH BEN	3 100 000	S	3/8/2001	1/22/2002	1/25/2002	129 704 00	22 162 41
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	410 287 930	S	1/8/2002	1/22/2002	1/22/2002	410 287 93	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	179 748 930	S	1/8/2002	1/22/2002	1/22/2002	179 748 93	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	28 033 510	S	1/8/2002	1/22/2002	1/22/2002	28 033 51	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	371 986 070	S	11/12/2001	1/22/2002	1/22/2002	371 986 07	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	101 505 390	S	11/12/2001	1/22/2002	1/22/2002	101 505 62	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	26 270 380	S	1/17/2002	1/22/2002	1/22/2002	26 270 38	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	32 810 580	S	1/18/2002	1/22/2002	1/22/2002	32 810 58	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	700 000	S	1/22/12/001	1/23/2002	1/28/2002	15 792 00	291 10
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW.COM	14 000 000	S	9/27/2001	1/23/2002	1/28/2002	374 917 20	38 639 39
SLOF2004002	46524A106	JP RLT INC COM	200 000	S	12/21/2001	1/24/2002	1/29/2002	4 512 00	88 19
SLOF2004002	46524A106	JP RLT INC COM	500 000	S	11/29/2001	1/24/2002	1/29/2002	7 108 15	331 99
SLOF2004002	595232106	MID-ATLANTIC RLT TR SH	8 500 000	S	10/23/2001	1/24/2002	1/29/2002	289 793 90	-3 008 21
SLOF2004002	865239106	SUMMIT PPTYS INC COM	11 400 000	S	12/20/2001	1/24/2002	1/29/2002	276 558 30	23 537 97
SLOF2004002	465917102	IDN RLT TR SH	7 000 000	S	11/9/2001	1/24/2002	1/29/2002	77 630 00	8 176 81
SLOF2004002	595232106	MID-ATLANTIC RLT TR SH	1 600 000	S	11/29/2001	1/24/2002	1/29/2002	23 745 08	999 00
SLOF2004002	744600109	PUBLIC STORAGE INC COM	1 000 000	S	1/22/12/000	1/28/2002	1/31/2002	25 186 20	12 068 35
SLOF2004002	744600109	PUBLIC STORAGE INC COM	1 000 000	S	1/1/02/001	1/28/2002	1/31/2002	25 186 20	11 214 15
SLOF2004002	744600109	PUBLIC STORAGE INC COM	800 000	S	11/17/2001	1/28/2002	1/31/2002	100 352 00	28 210 86
SLOF2004002	432848109	HILTON HOTELS CORP COM	11 200 000	S	11/12/2001	1/30/2002	2/4/2002	45 578 40	32 665 69
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	1 400 000	S	11/28/2001	1/30/2002	2/4/2002	356 689 00	32 665 69
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	9 700 000	S	11/28/2001	1/30/2002	2/4/2002	150 979 22	13 584 93
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	4 100 000	S	11/29/2001	1/30/2002	2/4/2002	164 564 15	1 387 04
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	400 000	S	11/29/2001	1/30/2002	2/4/2002	84 288 95	8 033 54
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	2 100 000	S	11/29/2001	1/30/2002	2/4/2002	315 520 27	29 185 27
SLOF2004002	929042109	VORNADO RLT TR COM	7 500 000	S	12/27/2000	1/30/2002	2/4/2002	286 335 00	5 257 68
SLOF2004002	929042109	VORNADO RLT TR COM	1 300 000	S	12/27/2000	1/30/2002	2/4/2002	49 432 50	5 257 68
SLOF2004002	929042109	VORNADO RLT TR COM	600 000	S	11/02/001	1/30/2002	2/4/2002	22 011 72	3 229 90
SLOF2004002	929042109	VORNADO RLT TR COM	1 200 000	S	3/22/2001	1/30/2002	2/4/2002	42 054 00	6 429 24
SLOF2004002	929042109	VORNADO RLT TR COM	300 000	S	12/3/2001	1/30/2002	2/4/2002	10 722 27	1 898 54
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	5 745 110	S	1/23/2002	1/30/2002	1/30/2002	5 745 11	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	207 480 940	S	1/23/2002	1/30/2002	1/30/2002	207 480 94	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	102 472 560	S	1/24/2002	1/30/2002	1/30/2002	102 472 56	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	30 465 030	S	1/24/2002	1/30/2002	1/30/2002	30 465 03	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	131 102 480	S	1/25/2002	1/30/2002	1/30/2002	131 102 48	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	507 011 320	S	1/25/2002	1/30/2002	1/30/2002	507 011 32	0 00
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	1 182 000	S	7/19/2001	2/6/2002	2/11/2002	29 429 65	135 40
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	10 418 000	S	7/19/2001	2/6/2002	2/11/2002	259 389 21	-1 193 38
SLOF2004002	737464107	POST PPTYS INC COM	3 600 000	S	10/23/2001	2/6/2002	2/11/2002	122 786 96	50 72
SLOF2004002	737464107	POST PPTYS INC COM	500 000	S	10/31/2001	2/6/2002	2/11/2002	17 053 74	70 74
SLOF2004002	737464107	POST PPTYS INC COM	700 000	S	11/2/2001	2/6/2002	2/11/2002	23 875 24	-363 03
SLOF2004002	737464107	POST PPTYS INC COM	4 200 000	S	11/2/2001	2/6/2002	2/11/2002	143 251 45	4 063 45
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	307 604 700	S	1/25/2002	2/6/2002	2/6/2002	307 604 70	0 00
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	86 929 280	S	1/25/2002	2/6/2002	2/6/2002	86 929 28	0 00
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	4 600 000	S	4/21/2001	2/6/2002	2/13/2002	134 184 58	1 791 52
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	11 700 000	S	7/11/2001	2/6/2002	2/13/2002	323 793 23	6 777 23
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	200 000	S	10/31/2001	2/6/2002	2/13/2002	18 443 34	976 05
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	300 000	S	11/2/2001	2/6/2002	2/13/2002	5 834 11	505 35
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	7 600 000	S	11/2/2001	2/6/2002	2/13/2002	8 751 17	621 17
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	13 800 000	S	11/9/2001	2/6/2002	2/13/2002	221 686 27	15 249 87
SLOF2004002	956102802	SLO CLIENT CASH INVESTMENT TR	622 527 390	S	1/25/2002	2/6/2002	2/13/2002	302 895 79	9 811 39
SLOF2004002	379302102	GLIMCHER RLT TR SHS BEN INT	11 400 000	S	7/20/2001	2/15/2002	2/15/2002	202 036 88	107 54
SLOF2004002	379302102	GLIMCHER RLT TR SHS BEN INT	1 000 000	S	9/24/2001	2/15/2002	2/15/2002	17 722 50	2 100 53
SLOF2004002	379302102	GLIMCHER RLT TR SHS BEN INT	300 000	S	10/31/2001	2/15/2002	2/15/2002	5 318 76	368 68
SLOF2004002	379302102	GLIMCHER RLT TR SHS BEN INT	500 000	S	11/2/2001	2/15/2002	2/15/2002	8 861 27	418 77

SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	137 600 150	S	1/25/2002	2/20/2002	2/20/2002	137 600 15	137 600 15	137 600 15	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	66 289 960	S	1/28/2002	2/20/2002	2/20/2002	66 289 96	66 289 96	66 289 96	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	363 349 730	S	1/28/2002	2/27/2002	2/27/2002	363 349 73	363 349 73	363 349 73	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	163 993 840	S	1/29/2002	2/27/2002	2/27/2002	163 993 84	163 993 84	163 993 84	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	98 298 250	S	2/4/2002	3/1/2002	3/1/2002	98 298 25	98 298 25	98 298 25	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	244 284 200	S	2/4/2002	3/1/2002	3/1/2002	244 284 20	244 284 20	244 284 20	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	924 707 390	S	2/4/2002	3/5/2002	3/5/2002	924 707 39	924 707 39	924 707 39	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	193 169 580	S	2/11/2002	3/5/2002	3/5/2002	193 169 58	193 169 58	193 169 58	0 00
SLOF2004002	374297109	GETTY RLY CORP NEW	2 000 000	S	9/19/2001	3/6/2002	3/11/2002	3 694 70	3 404 00	3 404 00	290 70
SLOF2004002	44107P104	HOST MARRIOTT CORP NEW COM	13 400 000	S	9/19/2001	3/6/2002	3/11/2002	158 872 29	146 372 00	146 372 00	12 500 29
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	2 200 000	S	12/5/2001	3/6/2002	3/11/2002	159 832 80	114 275 20	114 275 20	45 557 60
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	500 000	S	3/8/2001	3/6/2002	3/11/2002	111 912 32	92 048 00	92 048 00	19 864 32
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	45 089 000	S	2/11/2002	3/6/2002	3/11/2002	25 468 92	45 089 00	45 089 00	0 00
SLOF2004002	374297109	GETTY RLY CORP NEW	7 100 000	S	9/19/2001	3/7/2002	3/12/2002	130 704 94	120 842 00	120 842 00	9 852 94
SLOF2004002	374297109	GETTY RLY CORP NEW	1 200 000	S	9/20/2001	3/7/2002	3/12/2002	22 106 19	19 190 04	19 190 04	2 916 15
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	500 000	S	3/6/2001	3/7/2002	3/12/2002	25 436 02	20 920 00	20 920 00	4 516 02
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	141 205 040	S	2/11/2002	3/7/2002	3/7/2002	141 205 04	141 205 04	141 205 04	0 00
SLOF2004002	46524A106	JP RLY INC COM	11 400 000	S	12/21/2001	3/8/2002	3/13/2002	302 471 65	257 184 00	257 184 00	45 287 65
SLOF2004002	46524A106	JP RLY INC COM	100 000	S	2/22/2002	3/8/2002	3/13/2002	2 653 26	2 334 75	2 334 75	318 51
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	1 400 000	S	3/8/2001	3/8/2002	3/13/2002	71 074 55	58 576 00	58 576 00	12 498 55
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	800 000	S	3/14/2001	3/11/2002	3/14/2002	40 456 91	32 767 04	32 767 04	7 689 87
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	3 800 000	S	3/8/2001	3/11/2002	3/14/2002	197 227 45	163 176 00	163 176 00	34 051 45
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	200 000	S	9/19/2001	3/12/2002	3/15/2002	9 288 86	9 359 94	9 359 94	-71 08
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	700 000	S	7/19/2001	3/12/2002	3/15/2002	18 481 38	17 428 72	17 428 72	1 052 64
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	300 000	S	10/19/2001	3/12/2002	3/15/2002	8 161 26	7 390 80	7 390 80	770 56
SLOF2004002	39793104	ARSEN RLY GROUP INC COM	100 000	S	7/19/2001	3/12/2002	3/15/2002	4 858 43	4 748 00	4 748 00	122 43
SLOF2004002	53484101	AVALONBAY CMNTYS INC COM	100 000	S	8/21/2001	3/12/2002	3/15/2002	816 49	816 49	816 49	30 49
SLOF2004002	96513104	BOARDWALK EQUITIES INC COM	100 000	S	10/26/2001	3/12/2002	3/15/2002	11 770 32	10 458 00	10 458 00	1 312 32
SLOF2004002	101121101	BOSTON PPTYS INC COM	300 000	S	12/13/2001	3/12/2002	3/15/2002	12 131 82	11 348 00	11 348 00	783 82
SLOF2004002	144418100	CARRAMERICA RLY CORP COM	400 000	S	6/14/2000	3/12/2002	3/15/2002	5 305 92	3 781 00	3 781 00	1 524 92
SLOF2004002	15185109	CENTERPOINT PPTYS TR COM	200 000	S	11/21/2000	3/12/2002	3/15/2002	10 550 84	8 887 00	8 887 00	3 663 84
SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	300 000	S	10/13/2000	3/12/2002	3/15/2002	7 930 38	7 859 50	7 859 50	74 88
SLOF2004002	22795106	COUSINS PPTYS INC COM	300 000	S	12/5/2001	3/12/2002	3/15/2002	2 365 46	2 151 60	2 151 60	213 86
SLOF2004002	294703103	EQUITY INNS INC COM	300 000	S	11/30/2000	3/12/2002	3/15/2002	20 807 19	21 327 25	21 327 25	-520 06
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	700 000	S	10/22/2001	3/12/2002	3/15/2002	8 564 87	8 839 14	8 839 14	-274 27
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	300 000	S	11/2/2000	3/12/2002	3/15/2002	13 159 30	8 962 90	8 962 90	4 176 40
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	300 000	S	9/20/2001	3/12/2002	3/15/2002	1 559 17	1 599 17	1 599 17	256 15
SLOF2004002	374297109	GETTY RLY CORP NEW	400 000	S	11/11/2000	3/12/2002	3/15/2002	10 987 83	8 624 00	8 624 00	2 373 83
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	100 000	S	2/1/2002	3/12/2002	3/15/2002	1 334 08	1 189 92	1 189 92	144 16
SLOF2004002	432848109	HILTON HOTELS CORP COM	100 000	S	2/6/2001	3/12/2002	3/15/2002	9 868 35	8 272 20	8 272 20	1 596 15
SLOF2004002	437306103	HOME PPTYS N Y INC COM	300 000	S	12/24/2001	3/12/2002	3/15/2002	3 289 95	2 986 25	2 986 25	310 69
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	100 000	S	12/5/2001	3/12/2002	3/15/2002	1 163 48	852 8	852 8	310 69
SLOF2004002	44107P104	HOST MARRIOTT CORP NEW COM	100 000	S	10/24/2001	3/12/2002	3/15/2002	9 774 24	9 596 60	9 596 60	177 64
SLOF2004002	49446R109	KIMCO RLY CORP COM	300 000	S	10/24/2001	3/12/2002	3/15/2002	4 388 43	4 029 50	4 029 50	358 93
SLOF2004002	571803202	MARRIOTT INTL INC NEW CL A	100 000	S	10/11/2000	3/12/2002	3/15/2002	6 327 40	6 800 15	6 800 15	-472 75
SLOF2004002	605203108	MISSION WEST PPTYS INC MD COM	500 000	S	10/11/2000	3/12/2002	3/15/2002	2 397 96	2 328 92	2 328 92	69 04
SLOF2004002	705102107	PENIN REAL F-STATE INVT SH	100 000	S	10/10/2000	3/12/2002	3/15/2002	11 719 34	10 318 00	10 318 00	1 401 34
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	400 000	S	3/7/2001	3/12/2002	3/15/2002	16 008 76	14 866 60	14 866 60	1 142 16
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	700 000	S	1/17/2001	3/12/2002	3/15/2002	11 059 83	7 677 75	7 677 75	3 422 08
SLOF2004002	744600108	PUBLIC STORAGE INC COM	300 000	S	11/2/2001	3/12/2002	3/15/2002	1 449 98	965 78	965 78	484 20
SLOF2004002	749553108	RFS HOTEL INVS INC COM	100 000	S	11/15/2001	3/12/2002	3/15/2002	2 866 96	2 566 00	2 566 00	300 96
SLOF2004002	758849103	REGENCY CTRS CORP COM	100 000	S	11/16/2001	3/12/2002	3/15/2002	12 187 82	11 224 00	11 224 00	943 82
SLOF2004002	779273101	ROUSE CO COM	400 000	S	11/29/2001	3/12/2002	3/15/2002	3 264 42	3 007 08	3 007 08	257 34
SLOF2004002	78440X101	SL GREEN REALTY CORP	100 000	S	9/27/2001	3/12/2002	3/15/2002	6 228 94	5 355 96	5 355 96	870 98
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW COM	200 000	S	2/6/2001	3/12/2002	3/15/2002	11 768 98	9 456 00	9 456 00	2 313 98
SLOF2004002	810191102	UNITED DOMINION RLY TR INC	800 000	S	10/26/2001	3/12/2002	3/15/2002	1 039 48	930	930	109 48
SLOF2004002	81726205	URSTADT BIDDLE PPTYS INC CL A	100 000	S	5/8/2001	3/12/2002	3/15/2002	5 023 69	3 617 56	3 617 56	1 406 13
SLOF2004002	92276F100	VERTAS INC	400 000	S	5/17/2001	3/12/2002	3/15/2002	3 767 76	2 700 60	2 700 60	1 067 16
SLOF2004002	92276F100	VERTAS INC	300 000	S	3/27/2001	3/12/2002	3/15/2002	8 759 87	7 148 18	7 148 18	1 611 69
SLOF2004002	92276F100	VERTAS INC	200 000	S	3/22/2001	3/12/2002	3/15/2002	5 057 42	3 891 50	3 891 50	1 165 92
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	100 000	S	3/14/2001	3/12/2002	3/15/2002	108 152 44	86 013 48	86 013 48	20 148 96

SLOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	1 000 000	S	3/22/2001	3/12/2002	3/15/2002	50 553 54	38 915 00	11 638 54
SLOF2004002	97563102	WINSTON HOTELS INC COM	200 000	S	1/2/2002	3/12/2002	3/15/2002	1 817 43	1 548 82	268 61
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	65 478 560	S	2/13/2002	3/12/2002	3/15/2002	65 478 56	65 478 56	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	243 283 850	S	2/11/2002	3/12/2002	3/15/2002	243 283 85	243 283 85	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	27 918 000	S	2/12/2002	3/12/2002	3/15/2002	27 918 00	27 918 00	0 00
SLOF2004002	749551108	RFS HOTEL INVS INC COM	8 100 000	S	1/12/2001	3/12/2002	3/15/2002	27 918 00	58 912 58	28 865 10
SLOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	1 500 000	S	3/22/2001	3/12/2002	3/15/2002	45 460 91	19 457 50	5 819 72
SLOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	1 000 000	S	3/27/2001	3/12/2002	3/15/2002	55 609 89	45 460 91	10 148 98
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	132 345 920	S	2/13/2002	3/12/2002	3/15/2002	132 345 92	132 345 92	0 00
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	23 056 250	S	2/15/2002	3/12/2002	3/15/2002	23 056 25	23 056 25	0 00
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	14 484 000	S	2/19/2002	3/12/2002	3/15/2002	14 484 00	14 484 00	0 00
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	48 262 500	S	2/21/2002	3/12/2002	3/15/2002	48 262 50	48 262 50	0 00
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	21 959 500	S	2/22/2002	3/12/2002	3/15/2002	21 959 50	21 959 50	0 00
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	19 929 090	S	2/25/2002	3/12/2002	3/15/2002	19 929 09	19 929 09	0 00
SLOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	700 000	S	3/27/2001	3/12/2002	3/15/2002	35 328 47	28 929 67	6 398 80
SLOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	800 000	S	6/28/2001	3/12/2002	3/15/2002	40 375 39	35 303 20	5 072 19
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	7 400 000	S	8/21/2001	3/12/2002	3/15/2002	62 455 06	58 164 00	4 291 06
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	300 000	S	8/21/2001	3/12/2002	3/15/2002	2 531 98	2 332 50	199 48
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	4 100 000	S	8/31/2001	3/12/2002	3/15/2002	34 603 48	32 823 78	1 779 70
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	300 000	S	9/10/2001	3/12/2002	3/15/2002	2 531 96	2 374 50	157 46
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	2 900 000	S	9/17/2001	3/12/2002	3/15/2002	24 475 63	22 530 10	1 945 53
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	2 000 000	S	9/18/2001	3/12/2002	3/15/2002	1 687 97	1 555 00	132 97
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	2 500 000	S	9/19/2001	3/12/2002	3/15/2002	21 099 68	19 400 00	1 699 68
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	5 000 000	S	9/19/2001	3/12/2002	3/15/2002	42 189 36	38 683 50	3 515 86
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	1 000 000	S	9/20/2001	3/12/2002	3/15/2002	8 439 87	7 655 00	784 87
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	600 000	S	9/21/2001	3/12/2002	3/15/2002	5 063 92	4 593 00	470 92
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	200 000	S	9/24/2001	3/12/2002	3/15/2002	1 687 97	1 531 00	156 97
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	1 300 000	S	9/27/2001	3/12/2002	3/15/2002	10 971 63	10 034 31	937 32
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	200 000	S	10/1/2001	3/12/2002	3/15/2002	1 687 97	1 555 00	132 97
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	200 000	S	10/2/2001	3/12/2002	3/15/2002	24 475 63	23 084 00	1 391 63
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	400 000	S	10/3/2001	3/12/2002	3/15/2002	1 687 97	1 398 00	288 97
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	200 000	S	11/2/2001	3/12/2002	3/15/2002	3 375 95	2 786 00	589 95
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	300 000	S	2/22/2002	3/12/2002	3/15/2002	2 531 96	2 490 39	41 57
SLOF2004002	96613104	BOARDWALK EQUITIES INC COM	2 900 000	S	12/12/2001	3/12/2002	3/15/2002	28 698 42	33 795 45	5 099 03
SLOF2004002	494580103	KINDRED HEALTHCARE INC COM	688 000	S	5/17/2001	3/12/2002	3/15/2002	96 695 74	68 415 20	28 270 54
SLOF2004002	92276F100	VENTAS INC	7 600 000	S	5/17/2001	3/12/2002	3/15/2002	64 946 50	45 910 20	19 036 30
SLOF2004002	92276F100	VENTAS INC	5 100 000	S	5/17/2001	3/12/2002	3/15/2002	2 475 93	2 475 93	0 00
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	118 495 440	S	2/25/2002	3/12/2002	3/15/2002	118 495 44	118 495 44	0 00
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	3 500 000	S	7/19/2001	3/12/2002	3/15/2002	174 752 37	166 110 00	8 642 37
SLOF2004002	53484101	AVALONBAY CMNTYS INC COM	7 900 000	S	10/31/2001	3/12/2002	3/15/2002	394 441 07	351 264 81	43 176 26
SLOF2004002	53484101	AVALONBAY CMNTYS INC COM	400 000	S	11/2/2001	3/12/2002	3/15/2002	14 978 77	13 516 23	1 462 54
SLOF2004002	53484101	AVALONBAY CMNTYS INC COM	1 500 000	S	1/16/2002	3/12/2002	3/15/2002	19 971 70	18 260 32	1 711 38
SLOF2004002	53484101	AVALONBAY CMNTYS INC COM	6 200 000	S	1/16/2002	3/12/2002	3/15/2002	74 893 87	71 145 00	3 748 87
SLOF2004002	53484101	AVALONBAY CMNTYS INC COM	4 400 000	S	1/16/2002	3/12/2002	3/15/2002	309 561 35	285 262 00	24 299 35
SLOF2004002	53484101	AVALONBAY CMNTYS INC COM	4 800 000	S	1/31/2002	3/12/2002	3/15/2002	220 172 69	202 444 00	17 728 69
SLOF2004002	53484101	AVALONBAY CMNTYS INC COM	300 000	S	2/22/2002	3/12/2002	3/15/2002	240 188 39	214 139 04	26 049 35
SLOF2004002	144418100	CARRAMERICA RLTY CORP COM	5 000 000	S	12/13/2001	3/12/2002	3/15/2002	15 011 77	13 764 09	1 247 68
SLOF2004002	144418100	CARRAMERICA RLTY CORP COM	100 000	S	6/14/2000	3/12/2002	3/15/2002	157 197 64	141 850 00	15 347 64
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	2 500 000	S	6/28/2000	3/12/2002	3/15/2002	3 158 45	2 837 00	321 45
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	4 050 000	S	10/13/2000	3/12/2002	3/15/2002	134 704 22	94 525 00	40 179 22
SLOF2004002	222795106	COUSINS PPTYS INC COM	1 500 000	S	11/3/2000	3/12/2002	3/15/2002	26 940 84	19 681 90	7 258 94
SLOF2004002	222795106	COUSINS PPTYS INC COM	3 000 000	S	10/13/2000	3/12/2002	3/15/2002	107 768 88	106 049 25	1 719 63
SLOF2004002	222795106	COUSINS PPTYS INC COM	1 500 000	S	10/13/2000	3/12/2002	3/15/2002	43 905 84	44 440 61	-534 77
SLOF2004002	605203108	MISSION WEST PPTYS INC MD COM	300 000	S	10/11/2000	3/12/2002	3/15/2002	79 877 73	78 555 00	1 322 73
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	700 000	S	6/28/2000	3/12/2002	3/15/2002	3 830 94	4 080 09	-249 15
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	200 000	S	7/6/2000	3/12/2002	3/15/2002	37 641 93	27 554 66	10 087 27
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	700 000	S	7/6/2000	3/12/2002	3/15/2002	10 754 84	8 129 00	2 625 84
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	1 000 000	S	7/6/2000	3/12/2002	3/15/2002	37 491 44	28 451 50	9 039 94
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	500 000	S	9/12/2000	3/12/2002	3/15/2002	53 559 19	40 780 00	12 779 19
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	400 000	S	10/10/2000	3/12/2002	3/15/2002	26 779 60	22 505 80	4 273 80
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	400 000	S	10/10/2000	3/12/2002	3/15/2002	21 423 68	18 050 00	3 363 68

SLOF:2004002	151895109	CENTERPOINT PPTYS TR COM	1 700 000	S	10/11/2000	3/28/2002	91 050 63	76 342 75	14 707 88
SLOF:2004002	151895109	CENTERPOINT PPTYS TR COM	1 500 000	S	10/12/2000	3/28/2002	80 338 79	66 454 20	13 884 59
SLOF:2004002	222795106	COUSINS PPTYS INC COM	17 350 000	S	11/6/2000	3/28/2002	454 443 45	467 299 69	12 856 24
SLOF:2004002	222795106	COUSINS PPTYS INC COM	3 400 000	S	11/15/2000	3/28/2002	89 055 20	91 937 02	2 881 82
SLOF:2004002	222795106	COUSINS PPTYS INC COM	6 000 000	S	12/12/2000	3/28/2002	15 715 62	16 620 54	-904 92
SLOF:2004002	222795106	COUSINS PPTYS INC COM	1 450 000	S	12/12/2000	3/28/2002	37 979 42	39 055 75	-1 076 33
SLOF:2004002	222795106	COUSINS PPTYS INC COM	600 000	S	10/11/2000	3/28/2002	15 863 76	16 160 22	-296 46
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	600 000	S	10/11/2000	3/28/2002	7 763 88	8 160 18	-396 30
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	600 000	S	10/12/2000	3/28/2002	16 821 75	17 503 46	-681 71
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	1 300 000	S	10/12/2000	3/28/2002	25 879 61	26 870 00	-990 39
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	2 000 000	S	10/12/2000	3/28/2002	10 351 84	10 748 00	-396 16
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	800 000	S	10/12/2000	3/28/2002	45 288 32	47 022 50	1 733 18
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	600 000	S	10/12/2000	3/28/2002	7 763 88	8 002 66	-239 98
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	18 700 000	S	12/12/2000	3/28/2002	241 974 35	268 010 27	26 035 92
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	500 000	S	12/12/2000	3/28/2002	6 469 90	7 128 00	-658 10
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	500 000	S	12/12/2000	3/28/2002	6 469 90	7 123 05	-653 15
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	500 000	S	12/14/2000	3/28/2002	6 469 90	7 140 00	-670 10
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	500 000	S	12/14/2000	3/28/2002	18 115 73	20 251 00	-2 135 27
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	2 100 000	S	12/18/2000	3/28/2002	276 911 83	295 534 00	18 622 17
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	21 400 000	S	12/20/2000	3/28/2002	80 226 79	88 722 00	-8 495 21
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	6 200 000	S	1/10/2001	3/28/2002	19 409 71	20 013 75	-604 04
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	1 500 000	S	3/22/2001	3/28/2002	35 231 45	35 168 00	1 063 45
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	2 800 000	S	3/27/2001	3/28/2002	41 407 36	41 680 00	272 62
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	3 200 000	S	4/25/2001	3/28/2002	21 997 67	19 176 00	2 821 67
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	1 700 000	S	5/31/2001	3/28/2002	71 168 93	76 609 50	-5 440 57
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	100 000	S	7/2/2001	3/28/2002	1 293 98	1 348 80	-54 82
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	24 300 000	S	7/12/2001	3/28/2002	314 437 26	316 629 00	2 191 74
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	8 400 000	S	9/12/2001	3/28/2002	108 694 36	101 203 20	7 491 16
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	3 000 000	S	9/24/2001	3/28/2002	38 819 41	34 878 30	3 941 11
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	1 500 000	S	10/31/2001	3/28/2002	12 939 80	12 030 00	909 80
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	1 000 000	S	11/2/2001	3/28/2002	19 409 71	18 258 45	1 151 26
SLOF:2004002	605203108	MISSION WEST PPTYS INC MD COM	1 100 000	S	2/22/2002	3/28/2002	14 233 79	13 652 98	580 81
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	42 399 000	S	2/26/2002	3/25/2002	42 399 00	42 399 00	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	37 531 590	S	2/26/2002	3/25/2002	37 531 59	37 531 59	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	93 036 980	S	2/25/2002	3/25/2002	93 036 98	93 036 98	0 00
SLOF:2004002	92276F100	VENTAS INC	1 600 000	S	5/17/2001	4/12/2002	1 249 98	900 2	349 78
SLOF:2004002	92276F100	VENTAS INC	17 100 000	S	5/17/2001	4/12/2002	19 902 42	14 403 20	5 499 22
SLOF:2004002	151895109	CENTERPOINT PPTYS TR COM	400 000	S	10/14/2000	4/2/2002	212 549 80	153 934 20	56 615 60
SLOF:2004002	151895109	CENTERPOINT PPTYS TR COM	4 300 000	S	11/21/2000	4/2/2002	21 575 68	17 712 52	3 863 16
SLOF:2004002	151895109	CENTERPOINT PPTYS TR COM	300 000	S	12/12/2000	4/2/2002	231 938 52	193 758 00	38 180 52
SLOF:2004002	151895109	CENTERPOINT PPTYS TR COM	1 100 000	S	12/12/2000	4/2/2002	16 181 76	13 964 01	2 217 75
SLOF:2004002	151895109	CENTERPOINT PPTYS TR COM	1 900 000	S	12/19/2000	4/2/2002	59 333 11	51 710 56	7 622 55
SLOF:2004002	151895109	CENTERPOINT PPTYS TR COM	300 000	S	1/10/2001	4/2/2002	102 484 46	90 839 00	11 645 46
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	95 061 890	S	2/28/2002	4/2/2002	95 061 89	95 061 89	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	26 953 900	S	3/4/2002	3/27/2002	26 953 90	26 953 90	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	4 252 800	S	3/8/2002	3/27/2002	4 252 80	4 252 80	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	132 911 570	S	3/11/2002	3/27/2002	132 911 57	132 911 57	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	49 363 840	S	3/14/2002	3/27/2002	49 363 84	49 363 84	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	113 843 220	S	4/1/2002	4/1/2002	113 843 22	113 843 22	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	308 455 190	S	3/15/2002	4/1/2002	308 455 19	308 455 19	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	337 018 330	S	3/20/2002	4/1/2002	337 018 33	337 018 33	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	64 946 500	S	3/21/2002	4/1/2002	64 946 50	64 946 50	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	480 205 460	S	4/3/2002	4/1/2002	480 205 46	480 205 46	0 00
SLOF:2004002	92276F100	VENTAS INC	100 000	S	5/17/2001	4/12/2002	1 270 46	900 2	370 26
SLOF:2004002	756849103	REGENCY CTRS CORP COM	3 900 000	S	11/15/2001	4/12/2002	110 912 65	100 074 00	10 838 65
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	177 319 310	S	3/26/2002	4/12/2002	177 319 31	177 319 31	0 00
SLOF:2004002	996102802	SLO CLIENT CASH INVESTMENT TR	147 155 890	S	3/28/2002	4/12/2002	147 155 89	147 155 89	0 00
SLOF:2004002	374297109	GETTY RLTG CORP NEW	500 000	S	9/20/2001	4/10/2002	9 382 57	7 995 85	1 386 72
SLOF:2004002	756849103	REGENCY CTRS CORP COM	6 400 000	S	12/17/2001	4/10/2002	182 711 93	174 453 78	8 258 17
SLOF:2004002	756849103	REGENCY CTRS CORP COM	200 000	S	2/22/2002	4/10/2002	5 709 75	5 689 78	19 97
SLOF:2004002	756849103	REGENCY CTRS CORP COM	400 000	S	3/26/2002	4/10/2002	11 419 50	11 710 00	-290 50

SLOF2004002	758849103	REGENCY CTRS CORP COM	6,100,000	\$	11/15/2001	4/5/2002	4/10/2002	174,147.31	156,526.00	17,621.31
SLOF2004002	758849103	REGENCY CTRS CORP COM	100,000	\$	11/15/2001	4/5/2002	4/10/2002	2,855.42	2,566.00	289.42
SLOF2004002	758849103	REGENCY CTRS CORP COM	300,000	\$	11/15/2001	4/5/2002	4/10/2002	8,566.25	7,698.00	868.25
SLOF2004002	92276F100	VENTAS INC	14,400,000	\$	5/17/2001	4/5/2002	4/10/2002	182,010.49	129,628.60	52,381.69
SLOF2004002	92276F100	VENTAS INC	300,000	\$	5/17/2001	4/5/2002	4/10/2002	3,803.73	2,700.80	1,103.13
SLOF2004002	374297109	GETTY RLY CORP NEW	1,000,000	\$	9/24/2001	4/8/2002	4/11/2002	16,984.83	17,014.50	1,970.33
SLOF2004002	374297109	GETTY RLY CORP NEW	900,000	\$	10/24/2001	4/8/2002	4/11/2002	17,086.35	15,156.00	1,930.35
SLOF2004002	374297109	GETTY RLY CORP NEW	600,000	\$	9/20/2001	4/8/2002	4/11/2002	11,390.90	9,595.02	1,795.88
SLOF2004002	92276F100	VENTAS INC	4,400,000	\$	5/17/2001	4/8/2002	4/11/2002	56,216.66	39,608.80	16,607.86
SLOF2004002	986102802	SLO CLIENT CASH INVESTMENT TR	979,619.90	\$	3/28/2002	4/8/2002	4/8/2002	879,619.90	879,619.90	0.00
SLOF2004002	374297109	GETTY RLY CORP NEW	500,000	\$	10/24/2001	4/8/2002	4/12/2002	9,482.36	8,420.00	1,062.36
SLOF2004002	719273101	ROUSE CO COM	10,500,000	\$	1/16/2002	4/8/2002	4/12/2002	334,755.10	294,630.00	40,125.10
SLOF2004002	92276F100	VENTAS INC	500,000	\$	5/17/2001	4/8/2002	4/12/2002	6,402.41	4,501.00	1,901.41
SLOF2004002	92276F100	VENTAS INC	3,400,000	\$	5/20/2001	4/8/2002	4/12/2002	43,536.36	33,598.80	9,937.56
SLOF2004002	92276F100	VENTAS INC	180,632.530	\$	3/28/2002	4/8/2002	4/8/2002	180,632.53	180,632.53	0.00
SLOF2004002	986102802	SLO CLIENT CASH INVESTMENT TR	9,600,000	\$	10/24/2001	4/15/2002	4/15/2002	181,568.91	161,664.00	19,904.91
SLOF2004002	374297109	GETTY RLY CORP NEW	500,000	\$	10/31/2001	4/15/2002	4/15/2002	9,456.71	8,597.50	859.21
SLOF2004002	374297109	GETTY RLY CORP NEW	800,000	\$	11/2/2001	4/15/2002	4/15/2002	15,130.74	13,612.00	1,518.74
SLOF2004002	374297109	GETTY RLY CORP NEW	1,500,000	\$	11/5/2001	4/15/2002	4/15/2002	28,370.14	25,395.00	2,975.14
SLOF2004002	374297109	GETTY RLY CORP NEW	5,300,000	\$	2/14/2002	4/15/2002	4/15/2002	100,241.17	90,040.11	10,201.06
SLOF2004002	374297109	GETTY RLY CORP NEW	400,000	\$	2/22/2002	4/15/2002	4/15/2002	7,565.37	7,200.32	365.05
SLOF2004002	374297109	GETTY RLY CORP NEW	200,000	\$	3/26/2002	4/15/2002	4/15/2002	3,782.69	3,836.20	-53.51
SLOF2004002	374297109	GETTY RLY CORP NEW	300,000	\$	3/27/2002	4/15/2002	4/15/2002	5,674.03	5,702.37	-28.34
SLOF2004002	92276F100	VENTAS INC	4,400,000	\$	6/20/2001	4/15/2002	4/15/2002	56,054.30	43,480.80	12,573.50
SLOF2004002	866239108	SUMMIT PPTYS INC COM	13,800,000	\$	3/8/2002	4/11/2002	4/16/2002	351,754.15	319,332.00	32,422.15
SLOF2004002	866239108	SUMMIT PPTYS INC COM	100,000	\$	3/26/2002	4/11/2002	4/16/2002	2,548.94	2,433.41	1,115.53
SLOF2004002	866239108	SUMMIT PPTYS INC COM	200,000	\$	3/27/2002	4/11/2002	4/16/2002	5,097.89	4,907.98	189.91
SLOF2004002	986102802	SLO CLIENT CASH INVESTMENT TR	241,412.770	\$	3/28/2002	4/11/2002	4/11/2002	241,412.77	241,412.77	0.00
SLOF2004002	986102802	SLO CLIENT CASH INVESTMENT TR	414,579.090	\$	3/28/2002	4/15/2002	4/15/2002	414,579.09	414,579.09	0.00
SLOF2004002	44107P104	HOST MARRIOTT CORP NEW COM	72,400,000	\$	12/5/2001	4/16/2002	4/16/2002	264,047.70	191,027.20	73,020.50
SLOF2004002	44107P104	HOST MARRIOTT CORP NEW COM	400,000	\$	2/22/2002	4/16/2002	4/16/2002	4,715.14	4,124.16	590.98
SLOF2004002	44107P104	HOST MARRIOTT CORP NEW COM	100,000	\$	3/26/2002	4/16/2002	4/16/2002	1,178.78	1,182.81	-4.03
SLOF2004002	44107P104	HOST MARRIOTT CORP NEW COM	63,131.950	\$	3/27/2002	4/16/2002	4/16/2002	4,715.14	4,812.00	-96.86
SLOF2004002	986102802	SLO CLIENT CASH INVESTMENT TR	59,106.000	\$	3/28/2002	4/16/2002	4/16/2002	76,131.89	76,131.89	0.00
SLOF2004002	986102802	SLO CLIENT CASH INVESTMENT TR	141,530.550	\$	4/2/2002	4/16/2002	4/16/2002	141,530.55	141,530.55	0.00
SLOF2004002	917286205	URSTADT BIDDLE PPTYS INC CL A	6,500,000	\$	2/6/2001	4/23/2002	4/25/2002	230,368.65	179,231.00	51,137.65
SLOF2004002	432848109	HILTON HOTELS CORP COM	4,900,000	\$	10/26/2001	4/23/2002	4/25/2002	56,529.59	45,570.00	10,959.59
SLOF2004002	432848109	HILTON HOTELS CORP COM	9,800,000	\$	2/8/2002	4/23/2002	4/25/2002	116,612.18	114,940.28	39,739.18
SLOF2004002	432848109	HILTON HOTELS CORP COM	400,000	\$	2/22/2002	4/23/2002	4/25/2002	3,190.84	2,339.18	851.66
SLOF2004002	437306103	HOME PPTYS N Y INC COM	100,000	\$	2/6/2001	4/23/2002	4/26/2002	3,512.33	2,757.40	754.93
SLOF2004002	737464107	POST PPTYS INC COM	1,100,000	\$	4/4/2002	4/23/2002	4/26/2002	363,301.05	362,351.88	949.17
SLOF2004002	1744109	AMT INFRESTRUCTURAL PPTYS TR SH	300,000	\$	10/26/2001	4/23/2002	4/26/2002	37,002.88	36,810.84	192.04
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	4,900,000	\$	9/19/2001	4/24/2002	4/29/2002	47,543.40	49,096.00	1,552.60
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	700,000	\$	9/24/2001	4/24/2002	4/29/2002	33,480.06	31,161.50	2,318.56
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	6,500,000	\$	9/27/2001	4/24/2002	4/29/2002	310,886.29	290,913.35	19,972.94
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	100,000	\$	10/31/2001	4/24/2002	4/29/2002	4,782.87	4,127.50	655.37
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	200,000	\$	11/2/2001	4/24/2002	4/29/2002	9,565.73	8,427.00	1,138.73
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	10,200,000	\$	12/5/2001	4/24/2002	4/29/2002	487,852.32	462,201.78	25,650.54
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	1,522,000	\$	7/19/2001	4/24/2002	4/29/2002	40,970.24	37,895.03	3,075.21
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	23,378,000	\$	7/25/2001	4/24/2002	4/29/2002	584,135.55	546,668.57	37,466.98
SLOF2004002	39793104	ARDEN RLY GROUP INC COM	17,500,000	\$	10/19/2001	4/24/2002	4/29/2002	651,031.43	578,946.00	72,085.43
SLOF2004002	101121101	BOSTON PPTYS INC COM	2,500,000	\$	12/21/2001	4/24/2002	4/29/2002	672,782.97	610,050.00	62,732.97
SLOF2004002	103430104	BOYKIN LODGING CO COM	22,000,000	\$	12/13/2001	4/24/2002	4/29/2002	23,421.29	19,621.50	3,799.79
SLOF2004002	144418100	CARRAMERICA RLY TR COM	200,000	\$	11/10/2001	4/24/2002	4/29/2002	698,791.34	624,140.00	74,651.34
SLOF2004002	151895109	CENTERPOINT PPTYS TR COM	2,800,000	\$	3/7/2001	4/24/2002	4/29/2002	151,280.00	133,204.40	18,075.60

SLOF2004002	161728104	CHATEAU CMNTYS INC COM	1/31/2002	4/24/2002	4/29/2002	205 222 58	204 070 95	1 151 63
SLOF2004002	162421100	CHELSEA PPTY GROUP INC COM	1/12/2000	4/24/2002	4/29/2002	750 510 45	451 098 50	299 411 95
SLOF2004002	222795106	COUSINS PPTYS INC COM	12/12/2000	4/24/2002	4/29/2002	29 551 00	30 975 25	-1 424 25
SLOF2004002	222795106	COUSINS PPTYS INC COM	12/20/2000	4/24/2002	4/29/2002	115 634 36	126 443 25	10 808 89
SLOF2004002	222795106	COUSINS PPTYS INC COM	1/10/2001	4/24/2002	4/29/2002	25 696 52	27 014 90	-1 318 38
SLOF2004002	222795106	COUSINS PPTYS INC COM	3/22/2001	4/24/2002	4/29/2002	44 968 92	42 342 30	2 626 62
SLOF2004002	251591103	DEVELOPERS DIVERSIFIED RLTY	1/24/2002	4/24/2002	4/29/2002	317 868 74	285 156 26	32 852 48
SLOF2004002	251591103	DEVELOPERS DIVERSIFIED RLTY	1/25/2002	4/24/2002	4/29/2002	133 814 20	119 987 20	13 827 00
SLOF2004002	264411505	DUKE REALTY CORPORATION	4/9/2002	4/24/2002	4/29/2002	48 588 19	51 015 00	2 428 81
SLOF2004002	264411505	DUKE REALTY CORPORATION	4/10/2002	4/24/2002	4/29/2002	7 671 82	8 055 00	-383 18
SLOF2004002	264411505	DUKE REALTY CORPORATION	1/26/2001	4/24/2002	4/29/2002	135 535 47	142 244 05	-6 708 58
SLOF2004002	294703103	EQUITY INNS INC COM	12/5/2001	4/24/2002	4/29/2002	77 511 66	71 300 00	6 211 66
SLOF2004002	294703103	EQUITY INNS INC COM	1/30/2000	4/24/2002	4/29/2002	68 985 37	63 830 80	5 154 57
SLOF2004002	294711103	EQUITY OFFICE PPTYS TR COM	3/13/2001	4/24/2002	4/29/2002	51 179 66	54 841 50	-3 661 84
SLOF2004002	294711103	EQUITY OFFICE PPTYS TR COM	3/22/2001	4/24/2002	4/29/2002	24 679 97	25 640 89	-960 92
SLOF2004002	294711103	EQUITY OFFICE PPTYS TR COM	3/27/2001	4/24/2002	4/29/2002	164 912 23	165 665 40	-753 17
SLOF2004002	294711103	EQUITY OFFICE PPTYS TR COM	5/8/2001	4/24/2002	4/29/2002	190 502 06	190 677 98	175 92
SLOF2004002	294711103	EQUITY OFFICE PPTYS TR COM	5/10/2001	4/24/2002	4/29/2002	448 400 35	433 679 53	12 720 82
SLOF2004002	294711103	EQUITY OFFICE PPTYS TR COM	6/12/2001	4/24/2002	4/29/2002	116 575 89	112 745 90	3 829 99
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	10/2/2001	4/24/2002	4/29/2002	467 803 23	528 301 89	-35 498 65
SLOF2004002	294761107	EQUITY RESIDENTIAL PPTYS TR SH	10/4/2001	4/24/2002	4/29/2002	55 201 77	54 613 42	588 35
SLOF2004002	30224P101	EXTENDED STAY AMERICA INC	3/6/2002	4/24/2002	4/29/2002	42 923 20	42 650 00	273 20
SLOF2004002	313747208	FEDERAL RLTY INVT TR SHS BEN	4/3/2002	4/24/2002	4/29/2002	281 817 94	275 628 62	6 189 32
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	2/7/2001	4/24/2002	4/29/2002	71 725 84	55 248 00	16 477 84
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	1/12/2000	4/24/2002	4/29/2002	285 259 93	197 623 80	97 636 13
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	1/15/2000	4/24/2002	4/29/2002	129 735 42	91 564 60	38 170 82
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	12/12/2000	4/24/2002	4/29/2002	22 368 18	16 498 60	5 869 58
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	12/12/2000	4/24/2002	4/29/2002	98 419 98	76 582 00	21 837 98
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	12/20/2000	4/24/2002	4/29/2002	174 471 77	136 002 75	38 469 02
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	1/10/2001	4/24/2002	4/29/2002	40 262 72	33 692 58	6 570 14
SLOF2004002	40426M101	HRPT PPTYS TR COM SBI	2/7/2002	4/24/2002	4/29/2002	49 209 99	37 983 00	11 226 99
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	4/1/2002	4/24/2002	4/29/2002	93 973 12	99 766 80	-5 793 68
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	1/11/2000	4/24/2002	4/29/2002	138 986 81	107 800 00	31 196 81
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	11/2/2000	4/24/2002	4/29/2002	86 178 02	66 642 25	19 535 77
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	11/2/2000	4/24/2002	4/29/2002	50 038 85	38 632 50	11 406 35
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	11/2/2000	4/24/2002	4/29/2002	444 789 79	344 960 00	99 829 79
SLOF2004002	437306103	HOME PPTYS N Y INC COM	2/6/2001	4/24/2002	4/29/2002	338 298 65	267 467 80	70 830 85
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	2/6/2001	4/24/2002	4/29/2002	310 397 73	245 408 60	64 989 13
SLOF2004002	4576J0104	INNKEEPERS USA TR COM	3/6/2002	4/24/2002	4/29/2002	121 952 77	116 087 00	5 865 77
SLOF2004002	49427F108	KILROY RLTY CORP COM	3/26/2002	4/24/2002	4/29/2002	2 774 56	2 792 50	17 94
SLOF2004002	49446R109	KIMCO RLTY CORP COM	10/24/2001	4/24/2002	4/29/2002	89 884 02	100 904 40	-1 020 38
SLOF2004002	49446R109	KIMCO RLTY CORP COM	10/25/2001	4/24/2002	4/29/2002	190 443 05	190 332 57	110 48
SLOF2004002	49446R109	KIMCO RLTY CORP COM	10/26/2001	4/24/2002	4/29/2002	240 054 27	240 450 00	-395 73
SLOF2004002	49446R109	KIMCO RLTY CORP COM	10/26/2001	4/24/2002	4/29/2002	33 607 60	33 642 00	-34 40
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	10/26/2001	4/24/2002	4/29/2002	159 638 15	172 638 67	13 000 52
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	3/1/2002	4/24/2002	4/29/2002	189 997 07	208 585 60	-18 598 53
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	11/29/2001	4/24/2002	4/29/2002	220 373 84	193 416 00	26 957 84
SLOF2004002	595232109	MID-ATLANTIC RLTY TR SH	1/29/2001	4/24/2002	4/29/2002	4 591 12	4 099 00	492 12
SLOF2004002	709102107	PENN REAL ESTATE INVT SH	10/10/2000	4/24/2002	4/29/2002	75 232 93	68 238 24	6 994 69
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	12/1/2000	4/24/2002	4/29/2002	210 561 49	195 629 28	14 932 21
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	12/1/2000	4/24/2002	4/29/2002	9 003 69	7 537 05	1 466 64
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	12/1/2000	4/24/2002	4/29/2002	39 015 98	34 496 67	4 519 31
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	12/18/2000	4/24/2002	4/29/2002	252 103 28	228 354 80	25 748 48
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	12/19/2000	4/24/2002	4/29/2002	156 063 94	141 362 00	14 701 94
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	3/7/2001	4/24/2002	4/29/2002	95 425 74	89 199 60	6 226 14
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	3/8/2001	4/24/2002	4/29/2002	322 629 89	301 757 10	20 872 79
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	3/18/2001	4/24/2002	4/29/2002	179 491 28	160 425 30	19 065 98
SLOF2004002	743410102	PROLOGIS TR SH BEN INT	3/21/2001	4/24/2002	4/29/2002	440 776 05	392 291 28	48 484 77
SLOF2004002	74600109	PUBLIC STORAGE INC COM	1/17/2001	4/24/2002	4/29/2002	45 226 64	30 711 00	14 515 64

SLOF2004002	74460D109	PUBLIC STORAGE INC COM	12 400 000	\$	1/19/2001	4242002	4292002	467 341 91	323 379 60	143 962 31
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	3 000 000	\$	3/22/2001	4242002	4292002	113 066 59	78 716 40	34 350 19
SLOF2004002	74955J108	RFS HOTEL INVS INC COM	6 400 000	\$	1/12/2001	4242002	4292002	95 785 91	61 809 92	33 975 99
SLOF2004002	779273101	ROUTE CO COM	2 000 000	\$	1/16/2002	4242002	4292002	64 098 47	56 120 00	7 978 47
SLOF2004002	779273101	ROUTE CO COM	23 100 000	\$	1/16/2002	4242002	4292002	740 337 31	637 560 00	102 777 31
SLOF2004002	78440X101	SL GREEN REALTY CORP	4 300 000	\$	1/12/2001	4242002	4292002	147 731 08	129 304 44	18 426 64
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW COM	1 800 000	\$	9/27/2001	4242002	4292002	59 638 50	48 203 64	11 434 86
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW COM	5 400 000	\$	10/32/2001	4242002	4292002	178 915 51	145 013 22	33 902 29
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW COM	400 000	\$	10/31/2001	4242002	4292002	13 253 00	10 851 32	2 401 68
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW COM	5 100 000	\$	1/30/2001	4242002	4292002	168 975 76	148 879 20	20 096 56
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW COM	6 900 000	\$	2/6/2001	4242002	4292002	106 324 41	81 558 00	24 766 41
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	600 000	\$	3/12/2001	4242002	4292002	9 245 60	7 332 00	1 913 60
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	11 300 000	\$	3/12/2001	4242002	4292002	174 125 49	136 302 96	35 822 53
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	4 500 000	\$	3/13/2001	4242002	4292002	69 342 01	55 275 30	14 066 71
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	12 800 000	\$	3/14/2001	4242002	4292002	197 239 49	157 747 20	39 492 29
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	100 000	\$	3/19/2001	4242002	4292002	1 540 93	1 210 89	330 04
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	2 500 000	\$	3/20/2001	4242002	4292002	38 523 34	30 690 75	7 832 59
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	9 600 000	\$	3/21/2001	4242002	4292002	147 929 62	116 330 88	31 598 74
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	1 900 000	\$	3/22/2001	4242002	4292002	29 277 74	22 771 50	6 506 24
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	3 300 000	\$	3/22/2001	4242002	4292002	50 650 81	40 089 39	10 561 42
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	2 300 000	\$	6/20/2001	4242002	4292002	30 627 02	22 728 60	7 898 42
SLOF2004002	92276F100	VENTAS INC	4 900 000	\$	7/23/2001	4242002	4292002	65 248 88	54 172 44	11 076 44
SLOF2004002	92276F100	VENTAS INC	100 000	\$	6/20/2001	4242002	4292002	1 322 46	988 2	334 26
SLOF2004002	92276F100	VENTAS INC	20 600 000	\$	6/20/2001	4242002	4292002	274 311 61	203 569 20	70 742 41
SLOF2004002	929042109	VORNADO RLTY TR COM	800 000	\$	3/27/2001	4242002	4292002	34 996 31	28 592 72	6 403 59
SLOF2004002	929042109	VORNADO RLTY TR COM	6 800 000	\$	3/29/2001	4242002	4292002	297 469 60	244 387 24	53 081 36
SLOF2004002	929042109	VORNADO RLTY TR COM	5 700 000	\$	5/4/2001	4242002	4292002	249 348 68	208 315 05	41 033 63
SLOF2004002	929042109	VORNADO RLTY TR COM	4 500 000	\$	6/28/2001	4242002	4292002	152 443 70	132 387 00	20 058 70
SLOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	4 100 000	\$	1/3/2002	4242002	4292002	38 752 21	32 620 83	6 171 38
SLOF2004002	97563A102	WINSTON HOTELS INC COM	7 900 000	\$	1/8/2002	4242002	4292002	74 745 96	62 854 77	11 891 19
SLOF2004002	97563A102	WINSTON HOTELS INC COM	6 000 000	\$	1/2/2002	4242002	4292002	5 676 91	4 646 46	1 030 45
SLOF2004002	92276F100	VENTAS INC	700 000	\$	7/23/2001	4292002	4302002	9 366 63	7 738 92	1 627 71
SLOF2004002	101121101	BOSTON PPTYS INC COM	8 000 000	\$	10/29/2001	4262002	5120002	310 170 65	278 860 00	31 290 65
SLOF2004002	101121101	BOSTON PPTYS INC COM	300 000	\$	10/31/2001	4262002	5120002	11 631 40	10 611 63	1 019 77
SLOF2004002	101121101	BOSTON PPTYS INC COM	500 000	\$	1/12/2001	4262002	5120002	19 385 67	17 826 85	1 558 82
SLOF2004002	101121101	BOSTON PPTYS INC COM	2 900 000	\$	1/28/2002	4262002	5120002	112 436 86	106 417 82	6 019 04
SLOF2004002	14418100	CARRAMERICA RLTY CORP COM	13 800 000	\$	12/13/2001	4262002	5120002	437 170 81	391 506 00	45 664 81
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	8 000 000	\$	6/12/2001	4262002	5120002	228 953 10	243 850 40	-14 897 30
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	10 200 000	\$	1/12/2000	4262002	5120002	277 074 63	219 912 00	57 162 63
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	500 000	\$	12/12/2000	4262002	5120002	13 583 09	11 074 20	2 507 89
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	14 200 000	\$	12/11/2000	4262002	5120002	385 731 35	320 362 00	65 379 35
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	2 300 000	\$	12/12/2000	4262002	5120002	62 477 61	52 346 62	10 130 99
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	4 000 000	\$	12/20/2000	4262002	5120002	108 656 72	98 240 00	10 416 72
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	1 000 000	\$	1/10/2001	4262002	5120002	27 164 18	25 061 20	2 102 98
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	600 000	\$	1/19/2001	4262002	5120002	16 296 51	15 232 44	1 066 07
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	8 400 000	\$	12/19/2000	4262002	5120002	251 254 89	228 354 00	22 900 89
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	200 000	\$	12/20/2000	4262002	5120002	5 982 26	5 414 50	567 76
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	3 200 000	\$	1/10/2001	4262002	5120002	95 716 15	86 227 20	9 488 95
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	800 000	\$	2/1/2002	4262002	5120002	23 529 04	20 648 96	3 280 08
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	14 000 000	\$	3/22/2001	4262002	5120002	418 758 16	351 050 00	67 708 16
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	2 200 000	\$	1/28/2002	4262002	5120002	65 804 85	53 724 66	12 080 19
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	5 800 000	\$	1/28/2002	4262002	5120002	225 845 19	212 835 64	13 009 55
SLOF2004002	101121101	BOSTON PPTYS INC COM	4 500 000	\$	1/28/2002	4302002	5320002	175 224 72	165 131 10	10 093 62
SLOF2004002	101121101	BOSTON PPTYS INC COM	300 000	\$	2/8/2002	4302002	5320002	11 681 65	11 008 74	672 91
SLOF2004002	101121101	BOSTON PPTYS INC COM	15 700 000	\$	2/8/2002	4302002	5320002	611 339 57	562 892 10	48 447 47
SLOF2004002	101121101	BOSTON PPTYS INC COM	500 000	\$	2/22/2002	4302002	5320002	19 469 41	18 620 85	846 56
SLOF2004002	101121101	BOSTON PPTYS INC COM	1 200 000	\$	3/26/2002	4302002	5320002	46 726 59	47 393 88	-667 29
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	107 700 340	\$	4/22/2002	4302002	4302002	107 700 34	107 700 34	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2 908 090	\$	4/22/2002	4302002	4302002	2 908 09	2 908 09	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	580 606 930	\$	4/10/2002	4302002	4302002	580 606 93	580 606 93	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	412 397 890	\$	4/12/2002	4302002	4302002	412 397 88	412 397 88	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	280 560 760	\$	4/19/2002	4302002	4302002	280 560 76	280 560 76	0 00

SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	37 925 500	S	4/24/2002	4/30/2002	37 925 50	37 925 50	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	286 898 240	S	4/25/2002	4/30/2002	286 898 24	286 898 24	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	730 493 880	S	4/26/2002	4/30/2002	730 493 88	730 493 88	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	17 627 813 300	S	4/29/2002	4/30/2002	17 627 813 30	17 627 813 30	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	477 760 850	S	4/29/2002	5/1/2002	477 760 85	477 760 85	0 00
SLOF2004002	03746R101	APARTMENT INVT & MGMT CO CL A	7 100 000	S	12/5/2001	5/7/2002	352 078 39	321 728 69	30 349 70
SLOF2004002	227795106	COUSINS PPTYS INC COM	850 000	S	3/22/2001	5/7/2002	22 961 38	20 566 26	2 395 12
SLOF2004002	227795106	COUSINS PPTYS INC COM	3 000 000	S	3/22/2001	5/7/2002	81 040 16	74 524 20	6 515 96
SLOF2004002	227795106	COUSINS PPTYS INC COM	4 350 000	S	8/24/2001	5/7/2002	117 508 23	112 186 50	5 321 73
SLOF2004002	85590A203	STARWOOD HOTELS & RESORTS	11 400 000	S	4/26/2002	5/7/2002	426 284 46	446 128 74	-19 844 28
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	162 130 360	S	4/28/2002	5/2/2002	162 130 36	162 130 36	0 00
SLOF2004002	8242/2001		8 050 000	S	8/24/2001	5/6/2002	216 943 37	207 609 50	9 333 87
SLOF2004002	1031/2001		1 800 000	S	10/31/2001	5/6/2002	48 509 08	42 396 30	6 112 78
SLOF2004002	1031/2001		58 000	S	10/31/2001	5/6/2002	1 832 57	1 650 70	181 87
SLOF2004002	227795106	COUSINS PPTYS INC COM	100 000	S	4/29/2002	5/6/2002	2 702 60	2 427 50	275 10
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	534 981 740	S	4/29/2002	5/6/2002	534 981 74	534 981 74	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	651 070 200	S	5/3/2002	5/6/2002	651 070 20	651 070 20	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	7 700 000	S	7/25/2001	5/13/2002	209 044 85	194 609 03	14 435 82
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	300 000	S	7/25/2001	5/13/2002	8 212 25	7 582 17	630 08
SLOF2004002	30224P101	EXTENDED STAY AMERICA INC	5 500 000	S	3/6/2002	5/13/2002	86 024 00	93 830 00	-7 806 00
SLOF2004002	30224P101	EXTENDED STAY AMERICA INC	100 000	S	3/26/2002	5/13/2002	1 564 07	1 701 50	137 43
SLOF2004002	30224P101	EXTENDED STAY AMERICA INC	100 000	S	3/27/2002	5/13/2002	1 564 07	1 685 00	-120 93
SLOF2004002	30224P101	EXTENDED STAY AMERICA INC	100 000	S	2/6/2001	5/13/2002	110 860 71	85 479 40	25 381 31
SLOF2004002	31/2002		3 100 000	S	3/1/2002	5/13/2002	41 266 56	40 990 00	276 56
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	1 000 000	S	3/4/2002	5/13/2002	107 293 04	107 614 00	-320 96
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	2 600 000	S	3/4/2002	5/13/2002	33 013 24	33 591 04	-577 80
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	800 000	S	3/4/2002	5/13/2002	12 378 97	12 759 00	-379 03
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	300 000	S	3/5/2002	5/13/2002	20 633 28	21 288 20	-654 92
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	500 000	S	3/5/2002	5/13/2002	33 013 24	34 622 16	-1 608 92
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	800 000	S	3/6/2002	5/13/2002	4 126 66	4 327 50	-200 84
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	100 000	S	3/6/2002	5/13/2002	57 773 18	60 844 00	-3 070 82
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	1 400 000	S	3/7/2002	5/13/2002	33 013 24	34 728 96	-1 715 72
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	800 000	S	3/7/2002	5/13/2002	33 013 24	34 728 96	-2 249 44
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	1 000 000	S	3/8/2002	5/13/2002	41 266 56	43 510 00	-2 243 44
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	650 000	S	3/8/2002	5/13/2002	26 823 26	28 387 06	-1 563 80
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	750 000	S	3/11/2002	5/13/2002	30 949 92	32 842 50	-1 892 58
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	200 000	S	3/26/2002	5/13/2002	8 253 31	8 722 24	-468 93
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	100 000	S	3/27/2002	5/13/2002	4 126 66	4 368 00	-241 34
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	600 000	S	7/25/2001	5/15/2002	16 187 51	15 164 34	1 023 17
SLOF2004002	227795106	COUSINS PPTYS INC COM	332 000	S	10/31/2001	5/15/2002	8 547 38	8 059 30	488 08
SLOF2004002	227795106	COUSINS PPTYS INC COM	600 000	S	2/22/2002	5/15/2002	15 447 08	15 586 76	-149 68
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	43 104 000	S	5/3/2002	5/10/2002	43 104 00	43 104 00	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	41 839 200	S	5/3/2002	5/10/2002	41 939 20	41 939 20	0 00
SLOF2004002	49446R109	KIMCO RLTY CORP COM	3 550 000	S	10/30/2001	5/17/2002	111 144 31	115 635 33	-4 491 02
SLOF2004002	49446R109	KIMCO RLTY CORP COM	750 000	S	10/31/2001	5/22/2002	23 481 19	24 442 50	-961 31
SLOF2004002	49446R109	KIMCO RLTY CORP COM	7 200 000	S	1/9/2002	5/22/2002	225 419 45	230 832 00	-5 412 55
SLOF2004002	74460D108	PUBLIC STORAGE INC COM	100 000	S	3/22/2001	5/22/2002	3 586 35	2 623 86	962 47
SLOF2004002	74460D108	PUBLIC STORAGE INC COM	3 500 000	S	3/27/2001	5/22/2002	125 522 27	91 197 40	34 324 87
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	300 000	S	9/17/2001	5/22/2002	10 759 05	9 613 98	1 145 07
SLOF2004002	49446R109	KIMCO RLTY CORP COM	1 400 000	S	1/9/2002	5/23/2002	43 832 54	44 884 00	-1 051 46
SLOF2004002	49446R109	KIMCO RLTY CORP COM	900 000	S	5/20/2002	5/23/2002	28 223 15	28 854 00	-630 85
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	6 200 000	S	9/17/2001	5/23/2002	221 741 19	198 688 92	23 052 27
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	1 800 000	S	9/17/2001	5/24/2002	63 867 12	57 683 88	6 183 24
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	354 060 770	S	9/17/2001	5/24/2002	354 060 77	354 060 77	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	484 704 070	S	5/3/2002	5/24/2002	484 704 07	484 704 07	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	112 633 080	S	5/7/2002	5/28/2002	2 602 50	2 602 50	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	84 914 810	S	5/7/2002	6/6/2002	112 633 08	112 633 08	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	6 300 000	S	9/17/2001	6/6/2002	84 914 61	84 914 61	0 00
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	2 500 000	S	9/17/2001	6/7/2002	224 537 20	201 893 58	22 643 62
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	3 600 000	S	9/17/2001	6/7/2002	124 742 89	111 861 75	12 881 14
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	2 600 000	S	9/18/2001	6/12/2002	92 666 14	85 054 58	7 611 56
SLOF2004002	740705106	PRENTISS PPTYS TR SH BEN INT	700 000	S	11/2/2001	6/14/2002	22 182 33	17 892 07	4 290 26

SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	5,500,000	S	11/6/2001	6/11/2002	6/11/2002	174,289.74	141,980.30	141,980.30	32,309.44
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	5,900,000	S	11/7/2001	6/14/2002	6/14/2002	183,796.46	146,508.00	146,508.00	37,288.46
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	700,000	S	2/22/2002	6/14/2002	6/14/2002	22,182.33	19,790.05	19,790.05	2,392.28
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	1,100,000	S	2/26/2002	6/11/2002	6/11/2002	34,857.95	30,862.50	30,862.50	3,975.45
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	400,000	S	3/22/2001	6/11/2002	6/11/2002	12,675.62	9,768.12	9,768.12	2,907.50
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	3,000,000	S	3/27/2001	6/11/2002	6/11/2002	95,067.13	73,939.90	73,939.90	21,128.23
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	2,500,000	S	10/31/2001	6/11/2002	6/11/2002	15,844.52	12,674.60	12,674.60	3,169.92
SLOF2004002	92776F100	VENTAS INC	2,500,000	S	7/3/2001	6/14/2002	6/14/2002	33,149.00	27,639.00	27,639.00	5,510.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	186,297.60	S	5/9/2002	6/11/2002	6/11/2002	186,297.40	186,297.40	0.00	0.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	306,184.820	S	5/13/2002	6/11/2002	6/11/2002	306,184.82	306,184.82	0.00	0.00
SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	1,000,000	S	12/20/2000	6/17/2002	6/17/2002	31,909.04	18,547.85	18,547.85	13,361.19
SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	1,600,000	S	1/20/2001	6/17/2002	6/17/2002	51,054.46	29,048.00	29,048.00	22,006.46
SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	200,000	S	12/26/2000	6/17/2002	6/17/2002	6,381.81	3,702.50	3,702.50	2,679.31
SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	3,500,000	S	1/21/2000	6/17/2002	6/17/2002	111,681.63	64,826.30	64,826.30	46,855.33
SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	800,000	S	1/21/2000	6/17/2002	6/17/2002	25,527.23	13,774.00	13,774.00	11,753.23
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	1,300,000	S	2/7/2001	6/17/2002	6/17/2002	6,381.81	3,582.96	3,582.96	2,798.85
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	140,719.460	S	5/13/2002	6/17/2002	6/17/2002	62,970.10	44,889.00	44,889.00	18,081.10
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	37,701.230	S	7/3/2001	6/17/2002	6/17/2002	92,677.20	77,389.20	77,389.20	15,288.00
SLOF2004002	92776F100	VENTAS INC	7,000,000	S	12/21/2001	6/14/2002	6/14/2002	140,719.46	140,719.46	0.00	0.00
SLOF2004002	103430104	BOYKIN LODGING CO COM	1,800,000	S	12/21/2001	6/14/2002	6/14/2002	37,701.23	37,701.23	0.00	0.00
SLOF2004002	103430104	BOYKIN LODGING CO COM	3,500,000	S	2/22/2002	6/25/2002	6/25/2002	33,442.99	29,233.44	29,233.44	4,209.55
SLOF2004002	103430104	BOYKIN LODGING CO COM	200,000	S	3/27/2002	6/25/2002	6/25/2002	1,857.94	1,847.94	1,847.94	10.00
SLOF2004002	103430104	BOYKIN LODGING CO COM	100,000	S	5/6/2002	6/25/2002	6/25/2002	928.97	936.5	936.5	7.53
SLOF2004002	31430F101	FELCOR LODGING TR INC COM	3,100,000	S	4/29/2002	6/25/2002	6/25/2002	53,442.39	64,623.53	64,623.53	-11,181.14
SLOF2004002	31430F101	FELCOR LODGING TR INC COM	200,000	S	4/30/2002	6/25/2002	6/25/2002	3,447.90	4,222.00	4,222.00	-774.10
SLOF2004002	31430F101	FELCOR LODGING TR INC COM	300,000	S	5/21/2002	6/25/2002	6/25/2002	5,171.84	5,725.50	5,725.50	-553.66
SLOF2004002	31430F101	FELCOR LODGING TR INC COM	200,000	S	6/6/2002	6/25/2002	6/25/2002	3,447.90	3,709.00	3,709.00	-261.10
SLOF2004002	31430F101	FELCOR LODGING TR INC COM	13,000,000	S	4/28/2002	6/25/2002	6/25/2002	224,113.20	271,432.20	271,432.20	-47,318.97
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	2,600,000	S	2/28/2002	6/25/2002	6/25/2002	82,651.51	72,995.00	72,995.00	9,656.51
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	1,800,000	S	3/26/2002	6/25/2002	6/25/2002	57,220.27	52,866.00	52,866.00	4,354.27
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	5,000,000	S	5/21/2002	6/25/2002	6/25/2002	15,894.52	15,341.50	15,341.50	553.02
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	300,000	S	6/6/2002	6/25/2002	6/25/2002	9,536.71	9,576.21	9,576.21	-39.50
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	8,100,000	S	6/12/2002	6/26/2002	6/26/2002	242,326.88	246,898.53	246,898.53	-4,571.65
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8,010,600	S	5/13/2002	6/24/2002	6/24/2002	8,010.60	8,010.60	0.00	0.00
SLOF2004002	829806109	SIMON PPTY GROUP INC NEW COM	14,600,000	S	11/30/2001	6/25/2002	6/25/2002	182,389.79	175,173.06	175,173.06	9,216.73
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	6,900,000	S	1/19/2001	6/26/2002	6/26/2002	420,569.96	420,569.96	0.00	0.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	420,569.960	S	5/13/2002	6/26/2002	6/26/2002	36,053.51	36,053.51	0.00	0.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	36,053.510	S	5/17/2002	6/26/2002	6/26/2002	15,210.00	15,210.00	0.00	0.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2,112,000	S	5/21/2002	6/26/2002	6/26/2002	2,112.00	2,112.00	0.00	0.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	145,069.960	S	5/22/2002	6/26/2002	6/26/2002	145,069.96	145,069.96	0.00	0.00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	3,859,640	S	5/23/2002	6/26/2002	6/26/2002	3,859.64	3,859.64	0.00	0.00
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	1,000,000	S	3/27/2001	7/2/2002	7/2/2002	38,785.08	37,399.95	37,399.95	1,385.13
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	2,800,000	S	1/19/2001	7/2/2002	7/2/2002	25,856.72	25,387.40	25,387.40	469.32
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	21,652,050	S	3/22/2001	7/2/2002	7/2/2002	72,398.82	67,794.44	67,794.44	4,604.38
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	11,900,000	S	12/13/2001	7/2/2002	7/2/2002	21,652.05	21,652.05	0.00	0.00
SLOF2004002	144418100	CARRAMERICA RLT CORP COM	858,000	S	6/12/2001	7/8/2002	7/8/2002	356,096.75	337,603.00	337,603.00	18,493.75
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	4,432,000	S	9/20/2001	7/8/2002	7/8/2002	129,332.06	136,620.83	136,620.83	-7,288.77
SLOF2004002	437306103	HOME PPTYS N Y INC COM	800,000	S	2/6/2001	7/2/2002	7/2/2002	29,267.12	22,059.20	22,059.20	7,207.92
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	2,000,000	S	6/12/2002	7/8/2002	7/8/2002	7,169.48	7,923.54	7,923.54	-754.06
SLOF2004002	866239106	SUMMIT PPTYS INC COM	1,400,000	S	4/25/2002	7/8/2002	7/8/2002	55,116.74	55,005.36	55,005.36	111.38
SLOF2004002	866239106	SUMMIT PPTYS INC COM	2,400,000	S	7/2/2002	7/8/2002	7/8/2002	32,151.43	32,186.00	32,186.00	-34.57
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	500,000	S	9/20/2001	7/9/2002	7/9/2002	68,767.53	73,982.40	73,982.40	-5,214.87
SLOF2004002	437306103	HOME PPTYS N Y INC COM	100,000	S	2/6/2001	7/9/2002	7/9/2002	14,529.56	15,413.00	15,413.00	-883.44
SLOF2004002	437306103	HOME PPTYS N Y INC COM	100,000	S	2/6/2001	7/9/2002	7/9/2002	3,638.89	2,757.40	2,757.40	881.49

SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	800 000	8/10/2001	7/31/2002	8/5/2002	29 952 00	9 159 54
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	1 700 000	3/27/2001	7/31/2002	8/5/2002	42 386 61	1 832 12
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	5 600 000	9/18/2001	7/31/2002	8/5/2002	134 728 72	10 932 96
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	2 700 000	9/24/2001	7/31/2002	8/5/2002	49 513 80	5 109 33
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	7 000 000	10/31/2001	7/31/2002	8/5/2002	18 207 71	1 696 21
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	1 100 000	11/2/2001	7/31/2002	8/5/2002	26 005 10	2 807 02
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	800 000	2/22/2002	7/31/2002	8/5/2002	20 808 61	3 098 15
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	1 800 000	3/26/2002	7/31/2002	8/5/2002	46 819 83	3 709 77
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	500 000	5/21/2002	7/31/2002	8/5/2002	13 005 51	-191 99
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	300 000	6/6/2002	7/31/2002	8/5/2002	7 803 30	-484 20
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	300 000	6/21/2002	7/31/2002	8/5/2002	7 803 30	-605 10
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	500 000	7/11/2002	7/31/2002	8/5/2002	19 541 17	4 088 69
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	1 600 000	11/2/2001	7/31/2002	8/5/2002	107 108 67	13 268 67
SLOF2004002	74955J108	REFS HOTEL INVS INC COM	3 400 000	1/16/2002	7/31/2002	8/5/2002	40 891 54	0 00
SLOF2004002	779273101	ROUSE CO COM	40 891 540	6/25/2002	7/31/2002	8/5/2002	45 392 00	-2 304 34
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	60 928 530	12/13/2001	8/1/2002	8/6/2002	91 750 06	-3 614 76
SLOF2004002	144418100	CARRAMERICA RLT Y CORP COM	3 200 000	12/14/2001	8/1/2002	8/6/2002	86 175 32	1 291 10
SLOF2004002	144418100	CARRAMERICA RLT Y CORP COM	3 200 000	12/14/2001	8/1/2002	8/6/2002	7 085 78	5 794 68
SLOF2004002	74955J108	REFS HOTEL INVS INC COM	600 000	11/2/2001	8/1/2002	8/6/2002	53 143 39	3 781 61
SLOF2004002	74955J108	REFS HOTEL INVS INC COM	4 500 000	2/14/2002	8/1/2002	8/6/2002	60 928 53	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	482 172 880	6/25/2002	8/1/2002	8/1/2002	482 172 68	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	182 389 790	7/1/2002	8/1/2002	8/1/2002	182 389 79	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	44 265 520	7/2/2002	8/1/2002	8/1/2002	44 265 52	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	324 064 660	7/8/2002	8/1/2002	8/1/2002	324 064 66	0 00
SLOF2004002	144418100	CARRAMERICA RLT Y CORP COM	100 000	12/14/2001	8/2/2002	8/7/2002	2 626 42	-242 02
SLOF2004002	144418100	CARRAMERICA RLT Y CORP COM	100 000	12/14/2001	8/2/2002	8/7/2002	2 868 44	-245 02
SLOF2004002	144418100	CARRAMERICA RLT Y CORP COM	5 600 000	12/14/2001	8/2/2002	8/7/2002	160 632 64	16 578 66
SLOF2004002	144418100	CARRAMERICA RLT Y CORP COM	4 600 000	12/14/2001	8/2/2002	8/7/2002	208 443 94	12 213 86
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	300 000	2/22/2002	8/5/2002	8/6/2002	12 797 61	-452 86
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	500 000	2/28/2002	8/5/2002	8/6/2002	22 572 50	-1 243 14
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	6 100 000	2/28/2002	8/5/2002	8/6/2002	260 218 15	276 686 85
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	8 300 000	9/20/2002	8/6/2002	8/6/2002	208 406 70	-47 449 10
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	3 700 000	9/18/2001	8/6/2002	8/9/2002	117 767 86	11 196 43
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	1 000 000	9/19/2001	8/6/2002	8/9/2002	60 859 81	4 617 40
SLOF2004002	910197102	UNITED DOMINION RLT Y TR INC	3 000 000	3/22/2001	8/6/2002	8/9/2002	45 357 73	8 912 83
SLOF2004002	910197102	UNITED DOMINION RLT Y TR INC	10 300 000	3/22/2001	8/6/2002	8/9/2002	155 728 20	31 048 76
SLOF2004002	910197102	UNITED DOMINION RLT Y TR INC	4 100 000	3/22/2001	8/6/2002	8/9/2002	62 400 12	12 770 44
SLOF2004002	97563A102	WINSTON HOTELS INC COM	27 000 000	1/3/2002	8/6/2002	8/9/2002	220 313 30	5 493 20
SLOF2004002	97563A102	WINSTON HOTELS INC COM	200 000	1/8/2002	8/6/2002	8/9/2002	1 631 95	65 95
SLOF2004002	97563A102	WINSTON HOTELS INC COM	400 000	2/22/2002	8/6/2002	8/9/2002	3 582 84	328 94
SLOF2004002	97563A102	WINSTON HOTELS INC COM	200 000	3/26/2002	8/6/2002	8/9/2002	1 631 95	-302 57
SLOF2004002	97563A102	WINSTON HOTELS INC COM	700 000	3/27/2002	8/6/2002	8/9/2002	5 711 83	951 68
SLOF2004002	97563A102	WINSTON HOTELS INC COM	500 000	5/21/2002	8/6/2002	8/9/2002	4 079 88	-17 62
SLOF2004002	97563A102	WINSTON HOTELS INC COM	300 000	6/6/2002	8/6/2002	8/9/2002	2 447 93	164 86
SLOF2004002	97563A102	WINSTON HOTELS INC COM	400 000	6/21/2002	8/6/2002	8/9/2002	3 263 90	240 70
SLOF2004002	97563A102	WINSTON HOTELS INC COM	1 000 000	7/11/2002	8/6/2002	8/9/2002	8 159 75	271 25
SLOF2004002	437306103	HOME PPTYS N Y INC COM	600 000	3/27/2001	8/7/2002	8/12/2002	20 769 87	4 058 61
SLOF2004002	437306103	HOME PPTYS N Y INC COM	400 000	10/31/2001	8/7/2002	8/12/2002	13 846 58	1 582 58
SLOF2004002	437306103	HOME PPTYS N Y INC COM	600 000	11/2/2001	8/7/2002	8/12/2002	20 769 87	1 980 87
SLOF2004002	437306103	HOME PPTYS N Y INC COM	200 000	12/4/2001	8/7/2002	8/12/2002	6 923 29	690 89
SLOF2004002	437306103	HOME PPTYS N Y INC COM	6 400 000	1/4/2002	8/7/2002	8/12/2002	221 545 33	17 295 09
SLOF2004002	437306103	HOME PPTYS N Y INC COM	600 000	2/22/2002	8/7/2002	8/12/2002	20 769 87	1 484 07
SLOF2004002	437306103	HOME PPTYS N Y INC COM	1 200 000	3/26/2002	8/7/2002	8/12/2002	41 539 75	704 47
SLOF2004002	437306103	HOME PPTYS N Y INC COM	3 526 000	4/11/2002	8/7/2002	8/12/2002	122 057 63	-2 792 74
SLOF2004002	437306103	HOME PPTYS N Y INC COM	2 900 000	3/21/2001	8/7/2002	8/12/2002	71 569 84	12 828 36
SLOF2004002	743410102	PROLOGIS INT	2 000 000	3/22/2001	8/7/2002	8/12/2002	59 230 21	10 712 28
SLOF2004002	743410102	PROLOGIS INT	15 700 000	3/22/2001	8/7/2002	8/12/2002	387 464 30	71 713 75
SLOF2004002	743410102	PROLOGIS INT	2 900 000	3/22/2001	8/7/2002	8/12/2002	35 163 76	-1 521 24
SLOF2004002	74955J108	REFS HOTEL INVS INC COM	6 500 000	2/14/2002	8/7/2002	8/12/2002	98 842 51	20 161 31
SLOF2004002	910197102	UNITED DOMINION RLT Y TR INC	3 400 000	3/22/2001	8/7/2002	8/12/2002	51 702 24	10 022 32
SLOF2004002	910197102	UNITED DOMINION RLT Y TR INC	600 000	3/23/2001	8/7/2002	8/12/2002	9 095 73	1 832 85
SLOF2004002	929042109	VORNADO RLT Y TR COM	1 700 000	5/4/2001	8/7/2002	8/12/2002	67 020 99	4 891 94

SLOF	2004002	929042109	VORNADO RLT TR COM	600 000	S	9/24/2001	8/12/2002	8/12/2002	23 654 47	23 067 00	567 47
SLOF	2004002	929042109	VORNADO RLT TR COM	1 800 000	S	10/19/2001	8/12/2002	8/12/2002	70 963 40	70 434 00	529 40
SLOF	2004002	437306103	HOME PPTYS N Y INC COM	1 574 000	S	4/11/2002	8/13/2002	8/13/2002	54 490 24	55 732 98	1 242 74
SLOF	2004002	437306103	HOME PPTYS N Y INC COM	4 500 000	S	4/11/2002	8/13/2002	8/13/2002	156 650 63	159 338 25	2 687 62
SLOF	2004002	437306103	HOME PPTYS N Y INC COM	700 000	S	5/21/2002	8/13/2002	8/13/2002	24 387 88	23 915 50	452 38
SLOF	2004002	437306103	HOME PPTYS N Y INC COM	500 000	S	6/6/2002	8/13/2002	8/13/2002	17 405 63	17 914 60	-508 97
SLOF	2004002	437306103	HOME PPTYS N Y INC COM	500 000	S	6/21/2002	8/13/2002	8/13/2002	17 405 63	18 112 05	-706 42
SLOF	2004002	437306103	HOME PPTYS N Y INC COM	1 100 000	S	7/11/2002	8/13/2002	8/13/2002	38 292 38	38 705 81	-413 43
SLOF	2004002	437306103	HOME PPTYS N Y INC COM	700 000	S	2/14/2002	8/13/2002	8/13/2002	8 592 24	8 855 00	-262 76
SLOF	2004002	437306103	HOME PPTYS N Y INC COM	9 100 000	S	10/19/2001	8/13/2002	8/13/2002	354 968 46	356 083 00	-1 124 54
SLOF	2004002	929042109	VORNADO RLT TR COM	300 000	S	10/31/2001	8/13/2002	8/13/2002	11 701 93	11 782 50	-80 57
SLOF	2004002	929042109	VORNADO RLT TR COM	3 400 000	S	1/17/2002	8/13/2002	8/13/2002	19 503 21	18 737 30	765 91
SLOF	2004002	929042109	VORNADO RLT TR COM	3 400 000	S	1/17/2002	8/13/2002	8/13/2002	132 621 84	132 430 00	191 84
SLOF	2004002	294741103	EQUITY OFFICE PPTYS TR COM	3 968 000	S	9/20/2001	8/15/2002	8/15/2002	102 542 73	122 317 57	-19 774 84
SLOF	2004002	294741103	EQUITY OFFICE PPTYS TR COM	1 932 000	S	9/24/2001	8/15/2002	8/15/2002	49 927 56	58 237 63	-8 310 07
SLOF	2004002	294741103	EQUITY OFFICE PPTYS TR COM	400 000	S	2/14/2002	8/15/2002	8/15/2002	4 789 85	5 060 00	-270 15
SLOF	2004002	749551108	RFS HOTEL INVS INC COM	18 238 540	S	7/8/2002	8/12/2002	8/12/2002	18 238 54	18 238 54	0 00
SLOF	2004002	996102802	SLO CLIENT CASH INVESTMENT TR	251 303 400	S	7/8/2002	8/12/2002	8/12/2002	251 303 40	251 303 40	0 00
SLOF	2004002	996102802	SLO CLIENT CASH INVESTMENT TR	14 401 320	S	7/19/2002	8/12/2002	8/12/2002	14 401 32	14 401 32	0 00
SLOF	2004002	996102802	SLO CLIENT CASH INVESTMENT TR	42 030 230	S	7/11/2002	8/12/2002	8/12/2002	42 030 23	42 030 23	0 00
SLOF	2004002	996102802	SLO CLIENT CASH INVESTMENT TR	100 000	S	2/14/2002	8/12/2002	8/12/2002	1 213 26	1 265 00	51 74
SLOF	2004002	996102802	SLO CLIENT CASH INVESTMENT TR	98 103 100	S	7/11/2002	8/12/2002	8/12/2002	133 801 75	133 801 75	0 00
SLOF	2004002	397931104	ARDEN RLT GROUP INC COM	1 400 000	S	7/11/2002	8/13/2002	8/13/2002	98 103 10	98 103 10	0 00
SLOF	2004002	397931104	ARDEN RLT GROUP INC COM	5 000 000	S	10/19/2001	8/13/2002	8/13/2002	33 515 13	34 480 40	-965 27
SLOF	2004002	163421100	CHELSEA PPTY GROUP INC COM	3 200 000	S	10/22/2001	8/14/2002	8/14/2002	119 696 89	123 025 00	-3 328 11
SLOF	2004002	251591103	DEVELOPERS DIVERSIFIED RLT	500 000	S	1/25/2002	8/14/2002	8/14/2002	10 964 92	9 374 00	1 590 92
SLOF	2004002	251591103	DEVELOPERS DIVERSIFIED RLT	200 000	S	2/22/2002	8/14/2002	8/14/2002	4 365 97	3 945 00	440 97
SLOF	2004002	251591103	DEVELOPERS DIVERSIFIED RLT	3 900 000	S	3/7/2002	8/14/2002	8/14/2002	85 526 36	80 219 10	5 307 26
SLOF	2004002	251591103	DEVELOPERS DIVERSIFIED RLT	100 000	S	1/25/2002	8/14/2002	8/14/2002	2 225 43	1 874 80	350 63
SLOF	2004002	251591103	DEVELOPERS DIVERSIFIED RLT	100 000	S	4/3/2002	8/14/2002	8/14/2002	2 742 61	2 600 27	112 34
SLOF	2004002	313747206	FEDERAL RLT INV TR SHS BEN	100 000	S	4/3/2002	8/14/2002	8/14/2002	54 384 56	52 005 40	2 379 16
SLOF	2004002	313747206	FEDERAL RLT INV TR SHS BEN	2 000 000	S	8/10/2001	8/14/2002	8/14/2002	141 995 02	112 320 00	29 675 02
SLOF	2004002	370021107	GENERAL GROWTH PPTYS INC	3 000 000	S	8/10/2001	8/14/2002	8/14/2002	9 472 71	7 488 00	1 984 71
SLOF	2004002	370021107	GENERAL GROWTH PPTYS INC	1 200 000	S	7/31/2002	8/14/2002	8/14/2002	28 791 81	30 390 00	-1 598 19
SLOF	2004002	427258107	HERITAGE PPTY INV TR INC	100 000	S	7/31/2002	8/14/2002	8/14/2002	2 445 43	2 532 50	-87 07
SLOF	2004002	427258107	HERITAGE PPTY INV TR INC	100 000	S	1/9/2002	8/14/2002	8/14/2002	12 824 00	12 824 00	-618 37
SLOF	2004002	49446R109	KIMCO RLTY CORP COM	2 100 000	S	1/9/2002	8/14/2002	8/14/2002	64 131 23	67 328 00	-3 194 77
SLOF	2004002	49446R109	KIMCO RLTY CORP COM	300 000	S	11/29/2001	8/14/2002	8/14/2002	4 704 82	4 264 89	439 93
SLOF	2004002	595232109	MID-ATLANTIC RLTY TR SH	700 000	S	11/29/2001	8/14/2002	8/14/2002	11 012 00	9 951 41	1 060 59
SLOF	2004002	595232109	MID-ATLANTIC RLTY TR SH	1 400 000	S	5/1/2002	8/14/2002	8/14/2002	36 547 84	36 150 00	397 84
SLOF	2004002	601148108	MILLS CORP COM	400 000	S	2/14/2002	8/14/2002	8/14/2002	4 812 86	5 060 00	-247 14
SLOF	2004002	749551108	RFS HOTEL INVS INC COM	100 000	S	2/22/2002	8/14/2002	8/14/2002	1 203 21	1 319 73	-116 52
SLOF	2004002	749551108	RFS HOTEL INVS INC COM	4 500 000	S	1/16/2002	8/14/2002	8/14/2002	138 893 28	124 200 00	14 693 28
SLOF	2004002	779273101	ROUSE CO COM	200 000	S	11/30/2001	8/14/2002	8/14/2002	6 985 57	5 638 40	1 347 17
SLOF	2004002	828906109	SIMON PPTY GROUP INC NEW COM	1 000 000	S	11/30/2001	8/14/2002	8/14/2002	34 674 05	29 192 00	5 482 05
SLOF	2004002	828906109	SIMON PPTY GROUP INC NEW COM	900 000	S	6/11/2002	8/14/2002	8/14/2002	12 813 81	13 267 17	-453 36
SLOF	2004002	876664103	TAUBMAN CENTERS INC	200 000	S	6/11/2002	8/14/2002	8/14/2002	2 846 91	2 948 26	-101 35
SLOF	2004002	876664103	TAUBMAN CENTERS INC	2 000 000	S	10/26/2001	8/14/2002	8/14/2002	2 182 33	1 860 00	332 33
SLOF	2004002	917286205	URSTADT BIDDLE PPTYS INC CL A	2 700 000	S	10/26/2001	8/14/2002	8/14/2002	29 357 29	25 110 00	4 247 29
SLOF	2004002	917286205	URSTADT BIDDLE PPTYS INC CL A	3 100 000	S	7/23/2001	8/14/2002	8/14/2002	40 856 78	34 272 36	6 584 40
SLOF	2004002	92276F100	VENTAS INC	800 000	S	6/28/2001	8/14/2002	8/14/2002	28 436 98	23 535 47	4 901 51
SLOF	2004002	948741103	WEINGARTEN RLTY INVS SH BEN	415 125 060	S	7/12/2002	8/14/2002	8/14/2002	415 125 08	415 125 08	0 00
SLOF	2004002	996102802	SLO CLIENT CASH INVESTMENT TR	102 035 090	S	7/12/2002	8/14/2002	8/14/2002	102 035 09	102 035 09	0 00
SLOF	2004002	996102802	SLO CLIENT CASH INVESTMENT TR	9 200 000	S	10/22/2001	8/15/2002	8/15/2002	218 966 29	226 366 00	-6 399 71
SLOF	2004002	397931104	ARDEN RLT GROUP INC COM	300 000	S	10/31/2001	8/15/2002	8/15/2002	7 172 81	7 381 50	-208 69
SLOF	2004002	397931104	ARDEN RLT GROUP INC COM	500 000	S	1/16/2002	8/15/2002	8/15/2002	11 954 69	12 767 30	-812 61
SLOF	2004002	397931104	ARDEN RLT GROUP INC COM	500 000	S	1/16/2002	8/15/2002	8/15/2002	11 954 69	13 506 35	-1 551 66
SLOF	2004002	397931104	ARDEN RLT GROUP INC COM	200 000	S	2/22/2002	8/15/2002	8/15/2002	2 414 93	2 639 46	-224 53
SLOF	2004002	749551108	RFS HOTEL INVS INC COM	100 000	S	3/26/2002	8/16/2002	8/16/2002	1 193 96	1 469 00	-275 04
SLOF	2004002	749551108	RFS HOTEL INVS INC COM	300 000	S	3/27/2002	8/16/2002	8/16/2002	3 581 89	4 412 22	-830 33
SLOF	2004002	749551108	RFS HOTEL INVS INC COM	300 000	S	5/21/2002	8/16/2002	8/16/2002	3 581 89	4 180 50	-598 61

SLOF2004002	264411505	DUKE REALTY CORPORATION	600 000	S	4/10/2002	9/4/2002	9/9/2002	20 758 17	21 470 80	-712 63
SLOF2004002	294703103	EQUITY INNS INC COM	700 000	S	12/6/2001	9/4/2002	9/9/2002	4 604 32	4 991 00	-386 68
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	1 300 000	S	9/24/2001	9/4/2002	9/9/2002	36 157 50	39 186 81	3 029 31
SLOF2004002	294761107	EQUITY RESIDENTIAL SH	800 000	S	10/4/2001	9/4/2002	9/9/2002	21 756 94	22 359 64	-602 70
SLOF2004002	313596109	FANNIE MAE	100 000	S	8/7/2002	9/4/2002	9/9/2002	7 335 50	7 161 99	173 51
SLOF2004002	313747206	FEDERAL RLTY TR SHS BEN	300 000	S	4/3/2002	9/4/2002	9/9/2002	8 106 48	7 800 81	307 67
SLOF2004002	32054K103	FIRST INDL RLTY TR INC	100 000	S	5/20/2002	9/4/2002	9/9/2002	3 267 40	3 330 14	-62 74
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	400 000	S	1/15/2001	9/4/2002	9/9/2002	18 905 16	15 022 80	4 882 36
SLOF2004002	40425W101	HRPT PPTYS TR COM SBI	300 000	S	4/1/2002	9/4/2002	9/9/2002	2 501 77	2 797 20	-295 43
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	200 000	S	7/26/2002	9/4/2002	9/9/2002	8 526 74	8 442 64	84 10
SLOF2004002	421946104	HEALTHCARE REALTY TRUST INC	100 000	S	8/8/2002	9/4/2002	9/9/2002	3 144 41	3 106 60	37 81
SLOF2004002	42725M107	HERITAGE PPTY INVT TR INC	200 000	S	7/31/2002	9/4/2002	9/9/2002	4 872 11	5 065 00	-192 89
SLOF2004002	431284108	HIGHWOODS PPTYS INC COM	300 000	S	8/15/2002	9/4/2002	9/9/2002	7 075 80	6 948 00	127 80
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	400 000	S	12/24/2001	9/4/2002	9/9/2002	13 751 58	11 965 00	1 786 58
SLOF2004002	4576U0104	INNKEEPERS USA TR COM	400 000	S	3/6/2002	9/4/2002	9/9/2002	3 390 22	4 421 60	-1 031 38
SLOF2004002	49427F106	KILROY RLTY CORP COM	600 000	S	3/26/2002	9/4/2002	9/9/2002	14 623 00	16 817 40	-2 194 40
SLOF2004002	49446R109	KIMCO RLTY CORP COM	300 000	S	1/9/2002	9/4/2002	9/9/2002	9 462 47	9 618 00	155 53
SLOF2004002	531172104	LIBERTY PPTY TR SHS BEN INT	500 000	S	4/10/2002	9/4/2002	9/9/2002	16 167 01	17 098 00	-930 99
SLOF2004002	554489104	MACK CAL RLTY CORP COM	200 000	S	8/6/2002	9/4/2002	9/9/2002	6 708 22	6 011 72	696 50
SLOF2004002	564055101	MANOR CARE INC NEW COM	100 000	S	8/6/2002	9/4/2002	9/9/2002	2 293 43	2 177 40	116 03
SLOF2004002	601148109	MILLS CORP COM	200 000	S	11/29/2001	9/4/2002	9/9/2002	1 587 45	1 421 63	165 82
SLOF2004002	709102107	PENN REAL ESTATE INVT SH	200 000	S	5/1/2002	9/4/2002	9/9/2002	5 776 25	5 450 00	326 25
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	200 000	S	12/24/2001	9/4/2002	9/9/2002	5 210 18	4 657 84	552 34
SLOF2004002	743410102	PROLOGIS INT	1 100 000	S	3/22/2001	9/4/2002	9/9/2002	27 200 97	22 122 65	5 078 32
SLOF2004002	74480D109	PUBLIC STORAGE INC COM	200 000	S	9/19/2002	9/4/2002	9/9/2002	6 458 81	6 621 46	-162 65
SLOF2004002	756109104	REALTY INCOME CORP MID COM	100 000	S	7/31/2002	9/4/2002	9/9/2002	3 340 07	3 346 00	-5 93
SLOF2004002	779273101	ROUSE CO COM	100 000	S	11/16/2002	9/4/2002	9/9/2002	19 033 41	16 560 00	2 473 41
SLOF2004002	828806109	SIMON PPTY GROUP INC NEW COM	200 000	S	11/30/2001	9/4/2002	9/9/2002	7 004 79	5 838 40	1 166 39
SLOF2004002	830018107	SIX CONTINENTS PLC SPONS ADR	600 000	S	5/21/2002	9/4/2002	9/9/2002	5 572 99	6 294 00	-721 01
SLOF2004002	866239106	SUMMIT PPTYS INC COM	400 000	S	4/28/2002	9/4/2002	9/9/2002	8 209 75	9 196 00	-986 25
SLOF2004002	876664103	TAUBMAN CENTERS INC	100 000	S	6/11/2002	9/4/2002	9/9/2002	1 483 35	1 474 13	9 22
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	200 000	S	8/6/2002	9/4/2002	9/9/2002	2 359 69	2 212 00	147 69
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	1 200 000	S	3/23/2001	9/4/2002	9/9/2002	19 597 21	14 710 56	4 886 65
SLOF2004002	914E109	UNIVERSAL HLTH RLTY SH BEN INT	100 000	S	8/8/2002	9/4/2002	9/9/2002	2 743 67	2 642 60	101 07
SLOF2004002	92276F100	VENTAS INC	500 000	S	7/23/2001	9/4/2002	9/9/2002	8 154 75	7 790 00	364 75
SLOF2004002	929042109	VORNADO RLTY TR COM	200 000	S	11/16/2001	9/4/2002	9/9/2002	2 938 67	2 353 50	585 17
SLOF2004002	948741103	WEINGARTEN RLTY INVS SH BEN	100 000	S	6/29/2001	9/4/2002	9/9/2002	2 353 50	2 353 50	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	2 353 500	S	8/19/2002	9/4/2002	9/9/2002	54 137 25	48 063 76	6 043 49
SLOF2004002	743410102	PROLOGIS INT	1 500 000	S	3/22/2001	9/4/2002	9/9/2002	37 067 33	30 167 25	6 900 08
SLOF2004002	743410102	PROLOGIS INT	7 600 000	S	3/22/2001	9/4/2002	9/9/2002	187 807 82	152 847 40	34 960 42
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	1 900 000	S	9/24/2001	9/9/2002	9/9/2002	48 591 03	48 483 32	97 71
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	790 000	S	9/24/2001	9/9/2002	9/9/2002	20 203 64	20 270 00	-66 36
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	3 398 000	S	10/3/2001	9/9/2002	9/9/2002	86 645 48	84 385 59	2 259 89
SLOF2004002	39583109	ARCHSTONE SMITH TR COM	10 922 000	S	9/18/2001	9/9/2002	9/9/2002	279 321 71	284 736 54	5 414 83
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	145 000 000	S	8/19/2002	9/10/2002	9/10/2002	145 000 00	145 000 00	0 00
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	4 000 000	S	10/4/2001	9/11/2002	9/16/2002	108 478 73	111 798 20	3 319 47
SLOF2004002	313596109	FANNIE MAE	2 000 000	S	8/7/2002	9/11/2002	9/16/2002	151 280 24	143 239 80	8 040 44
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	10 987 600	S	8/19/2002	9/11/2002	9/16/2002	10 987 60	10 987 60	0 00
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	6 600 000	S	2/28/2002	9/12/2002	9/17/2002	281 877 50	299 366 10	17 488 60
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	3 400 000	S	3/20/2002	9/12/2002	9/17/2002	145 209 62	163 914 00	18 704 38
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	4 000 000	S	10/4/2001	9/12/2002	9/17/2002	107 479 16	111 788 20	-4 310 04
SLOF2004002	313596109	FANNIE MAE	6 867 000	S	8/7/2002	9/12/2002	9/17/2002	506 206 26	491 813 85	14 392 41
SLOF2004002	313596109	FANNIE MAE	1 733 000	S	8/7/2002	9/12/2002	9/17/2002	126 433 27	124 117 29	2 315 98
SLOF2004002	313596109	FANNIE MAE	200 000	S	8/15/2002	9/13/2002	9/18/2002	14 591 26	15 092 00	-500 74
SLOF2004002	313596109	FANNIE MAE	100 000	S	9/13/2002	9/13/2002	9/18/2002	7 295 63	7 661 60	-365 97
SLOF2004002	49427F106	KILROY RLTY CORP COM	4 300 000	S	3/26/2002	9/13/2002	9/18/2002	104 099 85	120 524 70	-16 424 85
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	104 272 780	S	8/19/2002	9/13/2002	9/18/2002	104 272 78	104 272 78	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	109 524 230	S	8/26/2002	9/13/2002	9/18/2002	105 524 23	105 524 23	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	332 323 650	S	8/27/2002	9/13/2002	9/18/2002	332 323 65	332 323 65	0 00
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	8 500 000	S	5/2/2002	9/16/2002	9/19/2002	290 836 58	334 560 00	-43 723 42

SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	200 000	S	5/21/2002	9/16/2002	9/19/2002	6 943 21	7 396 00	-555 79
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	100 000	S	6/6/2002	9/16/2002	9/19/2002	3 421 61	3 863 00	-441 39
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	100 000	S	6/21/2002	9/16/2002	9/19/2002	3 421 61	3 839 04	-417 43
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	300 000	S	7/11/2002	9/16/2002	9/19/2002	10 264 82	10 514 58	-249 76
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	100 000	S	8/15/2002	9/16/2002	9/19/2002	3 421 61	3 397 50	24 11
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	100 000	S	8/16/2002	9/16/2002	9/19/2002	3 421 61	3 426 00	-4 39
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	100 000	S	8/23/2002	9/16/2002	9/19/2002	3 421 61	3 461 50	-39 89
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	100 000	S	9/16/2002	9/16/2002	9/19/2002	3 421 61	3 460 50	-58 89
SLOF2004002	133131102	CAMDEN PPTY TR SHS BEN INT	100 000	S	3/27/2002	9/16/2002	9/19/2002	21 743 34	25 226 10	-3 482 76
SLOF2004002	49427F108	KILROY RLY TR SHS BEN INT	900 000	S	3/27/2002	9/16/2002	9/19/2002	60 398 18	70 273 00	-9 874 82
SLOF2004002	49427F108	KILROY RLY TR SHS BEN INT	2 500 000	S	3/27/2002	9/16/2002	9/19/2002	4 831 85	5 621 84	-789 99
SLOF2004002	49427F108	KILROY RLY TR SHS BEN INT	200 000	S	5/17/2002	9/16/2002	9/19/2002	38 654 83	43 104 00	-4 449 17
SLOF2004002	49427F108	KILROY RLY TR SHS BEN INT	1 600 000	S	5/21/2002	9/16/2002	9/19/2002	154 619 33	170 465 76	-15 866 43
SLOF2004002	49427F108	KILROY RLY TR SHS BEN INT	300 000	S	6/6/2002	9/16/2002	9/19/2002	7 247 78	7 890 50	-742 72
SLOF2004002	49427F108	KILROY RLY TR SHS BEN INT	200 000	S	6/11/2002	9/16/2002	9/19/2002	4 831 85	5 555 00	-723 15
SLOF2004002	564055101	MANOR CARE INC NEW COM	5 300 000	S	8/6/2002	9/16/2002	9/19/2002	128 044 13	147 148 67	-19 104 54
SLOF2004002	564055101	MANOR CARE INC NEW COM	8 800 000	S	8/6/2002	9/16/2002	9/19/2002	196 059 15	191 611 20	6 447 95
SLOF2004002	564055101	MANOR CARE INC NEW COM	200 000	S	8/15/2002	9/16/2002	9/19/2002	4 501 34	4 357 58	143 76
SLOF2004002	564055101	MANOR CARE INC NEW COM	100 000	S	8/23/2002	9/16/2002	9/19/2002	2 250 67	2 331 50	-80 83
SLOF2004002	564055101	MANOR CARE INC NEW COM	100 000	S	9/16/2002	9/16/2002	9/19/2002	2 250 67	2 323 93	73 26
SLOF2004002	601148109	MILLS CORP COM	2 100 000	S	5/1/2002	9/16/2002	9/19/2002	4 501 34	4 678 08	-176 74
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	500 000	S	6/29/2001	9/16/2002	9/19/2002	61 444 14	57 225 00	4 219 14
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	1 500 000	S	8/24/2001	9/16/2002	9/19/2002	18 587 94	14 693 33	3 894 61
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	300 000	S	10/31/2001	9/16/2002	9/19/2002	11 152 76	10 011 00	9 951 82
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	450 000	S	1/12/2001	9/16/2002	9/19/2002	16 729 15	14 734 32	1 994 83
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	300 000	S	2/22/2002	9/16/2002	9/19/2002	11 152 76	10 031 74	1 121 02
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	300 000	S	3/27/2002	9/16/2002	9/19/2002	11 152 76	10 259 76	893 00
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	200 000	S	5/21/2002	9/16/2002	9/19/2002	7 435 18	6 993 00	442 18
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	100 000	S	6/6/2002	9/16/2002	9/19/2002	3 717 59	3 622 50	95 09
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	100 000	S	6/21/2002	9/16/2002	9/19/2002	3 717 59	3 693 27	24 32
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	300 000	S	7/11/2002	9/16/2002	9/19/2002	11 152 76	10 340 73	812 03
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	100 000	S	8/15/2002	9/16/2002	9/19/2002	3 717 59	3 611 30	106 29
SLOF2004002	948741103	WEINGARTEN RLY INVS SH BEN	100 000	S	8/16/2002	9/16/2002	9/19/2002	3 717 59	3 622 50	95 09
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	10 800 000	S	10/4/2001	9/16/2002	9/19/2002	269 982 14	301 855 14	31 873 00
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	3 000 000	S	8/7/2002	9/16/2002	9/19/2002	89 520 00	84 470 00	-4 950 00
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	1 200 000	S	8/14/2002	9/16/2002	9/19/2002	35 808 00	36 876 00	1 068 00
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	100 000	S	8/16/2002	9/16/2002	9/19/2002	2 984 00	3 292 50	-308 50
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	100 000	S	9/17/2002	9/16/2002	9/19/2002	2 984 00	3 193 50	-209 50
SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	1 800 000	S	3/27/2001	9/16/2002	9/19/2002	60 324 64	37 797 66	22 526 98
SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	1 400 000	S	9/24/2001	9/16/2002	9/19/2002	46 919 17	30,751 00	16 168 17
SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	1 400 000	S	10/11/2001	9/16/2002	9/19/2002	46 919 17	31,721 83	15 817 34
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	4 600 000	S	10/23/2001	9/16/2002	9/19/2002	113 011 23	116 829 42	-3 818 19
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	446 000	S	10/4/2001	9/16/2002	9/19/2002	10 980 19	12 465 50	1 485 31
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	754 000	S	10/23/2001	9/16/2002	9/19/2002	18 562 92	19 149 87	586 95
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	41 950 480	S	8/27/2002	9/16/2002	9/19/2002	5 706 46	5 705 46	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	79 259 000	S	8/30/2002	9/16/2002	9/19/2002	79 259 00	79 259 00	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8 223 250	S	9/6/2002	9/16/2002	9/19/2002	7 360 91	7 360 91	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	482 038 190	S	9/9/2002	9/16/2002	9/19/2002	8 223 25	8 223 25	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	54 759 170	S	9/12/2002	9/16/2002	9/19/2002	482 038 19	482 038 19	0 00
SLOF2004002	464287739	ISHARES TR DOW JONES US REAL	5 900 000	S	7/29/2002	9/16/2002	9/19/2002	468 563 89	478 746 06	10 182 17
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	1 900 000	S	8/15/2002	9/16/2002	9/19/2002	55 811 39	52 096 00	2 915 39
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	3 832 000	S	9/24/2001	9/16/2002	9/19/2002	20 556 59	23 150 36	-2 593 77
SLOF2004002	379302102	GLUMCHER RLY TR SHS BEN INT	700 000	S	9/24/2001	9/16/2002	9/19/2002	13 215 53	12 435 36	780 17
SLOF2004002	379302102	GLUMCHER RLY TR SHS BEN INT	100 000	S	9/16/2002	9/16/2002	9/19/2002	1 887 93	1 902 50	-14 57
SLOF2004002	379302102	GLUMCHER RLY TR SHS BEN INT	100 000	S	9/23/2002	9/16/2002	9/19/2002	1 887 93	1 909 50	-20 57
SLOF2004002	464287739	ISHARES TR DOW JONES US REAL	4 500 000	S	7/29/2002	9/16/2002	9/19/2002	355 624 29	365 145 30	-9 521 01
SLOF2004002	464287739	ISHARES TR DOW JONES US REAL	200 000	S	8/15/2002	9/16/2002	9/19/2002	15 805 52	16 095 00	-289 48
SLOF2004002	464287739	ISHARES TR DOW JONES US REAL	100 000	S	8/23/2002	9/16/2002	9/19/2002	7 902 76	8 212 50	309 74

Account Number	Description	Amount	Date	Category	Balance	Check Number	Check Date	Check Amount	Check Description	Check Type	Check Status	Check Reference
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	100 000	8/15/2002	S	2 929 30	9242002	9/27/2002	2 784 00	145 30			
SLOF2004002	910197102 UNITED DOMINION RLTY TR INC	5 300 000	3/23/2001	S	81 702 33	9242002	9/27/2002	64 971 64	16 730 69			
SLOF2004002	910197102 UNITED DOMINION RLTY TR INC	5 600 000	3/23/2001	S	86 326 99	9242002	9/27/2002	88 565 28	17 761 71			
SLOF2004002	910197102 UNITED DOMINION RLTY TR INC	1 200 000	3/27/2001	S	18 498 64	9242002	9/27/2002	14 712 00	3 786 64			
SLOF2004002	910197102 UNITED DOMINION RLTY TR INC	900 000	3/27/2001	S	14 243 06	9242002	9/27/2002	11 034 00	3 209 06			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	600 000	8/15/2002	S	17 566 45	9252002	9/30/2002	18 704 00	862 45			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	4 400 000	8/15/2002	S	129 164 26	9252002	9/30/2002	122 496 00	6 668 26			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	100 000	8/15/2002	S	2 935 55	9252002	9/30/2002	2 775 70	159 85			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	3 600 000	8/19/2002	S	105 679 85	9252002	9/30/2002	101 862 16	3 797 69			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	200 000	8/20/2002	S	5 871 10	9252002	9/30/2002	5 652 00	219 10			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	1 900 000	8/20/2002	S	55 775 48	9252002	9/30/2002	53 918 58	1 856 90			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	360 002 700	9/12/2002	S	380 002 70	9262002	9/26/2002	390 002 70	0 00			
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	197 153 630	9/15/2002	S	197 153 63	9262002	9/26/2002	197 153 63	0 00			
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	504 242 550	9/17/2002	S	504 242 55	9262002	9/26/2002	504 242 55	0 00			
SLOF2004002	163421100 CHELSEA PPTY GROUP INC COM	3 100 000	10/11/2001	S	104 859 92	9262002	9/26/2002	70 241 20	34 618 72			
SLOF2004002	264411505 DUKE REALTY CORPORATION	8 500 000	4/10/2002	S	212 408 60	9272002	10/2/2002	228 127 25	-15 718 65			
SLOF2004002	163421100 CHELSEA PPTY GROUP INC COM	2 300 000	10/11/2001	S	76 955 68	9302002	10/3/2002	52 114 43	24 841 25			
SLOF2004002	163421100 CHELSEA PPTY GROUP INC COM	1 300 000	10/11/2001	S	43 748 23	9302002	10/3/2002	29 455 99	14 292 24			
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	451 406 030	9/17/2002	S	451 406 03	9302002	10/3/2002	451 406 03	0 00			
SLOF2004002	163421100 CHELSEA PPTY GROUP INC COM	400 000	10/11/2001	S	13 478 07	1012002	10/4/2002	9 063 38	4 414 69			
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	85 123 960	9/17/2002	S	85 123 96	1012002	10/4/2002	85 123 96	0 00			
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	252 420 010	9/19/2002	S	252 420 01	1012002	10/4/2002	252 420 01	0 00			
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	305 414 450	9/19/2002	S	305 414 45	1012002	10/4/2002	305 414 45	0 00			
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	372 262 190	9/23/2002	S	372 262 19	1012002	10/4/2002	372 262 19	0 00			
SLOF2004002	163421100 CHELSEA PPTY GROUP INC COM	1 800 000	10/11/2001	S	4 023 60	1022002	10/7/2002	2 719 01	1 304 59			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	1 500 000	8/20/2002	S	50 737 23	1022002	10/7/2002	51 080 76	-343 53			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	200 000	8/22/2002	S	42 281 03	1022002	10/7/2002	42 556 20	275 17			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	100 000	8/23/2002	S	2 816 74	1022002	10/7/2002	2 836 73	-17 99			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	200 000	9/16/2002	S	5 637 47	1022002	10/7/2002	5 915 58	-278 11			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	300 000	9/17/2002	S	8 456 21	1022002	10/7/2002	8 918 85	-462 64			
SLOF2004002	740706106 PRENTISS PPTYS TR SH BEN INT	300 000	10/11/2001	S	10 045 20	1022002	10/7/2002	6 977 54	3 247 66			
SLOF2004002	163421100 CHELSEA PPTY GROUP INC COM	300 000	10/11/2001	S	10 082 70	1022002	10/7/2002	6 797 53	3 285 17			
SLOF2004002	163421100 CHELSEA PPTY GROUP INC COM	300 000	10/11/2001	S	187 309 17	1022002	10/7/2002	206 656 45	-19 347 28			
SLOF2004002	264411505 DUKE REALTY CORPORATION	7 700 000	4/10/2002	S	150 820 37	1032002	10/8/2002	161 720 80	10 900 43			
SLOF2004002	264411505 DUKE REALTY CORPORATION	6 200 000	4/26/2002	S	92 754 20	1032002	10/8/2002	112 851 00	19 896 80			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	4 900 000	5/22/2002	S	49 216 51	1032002	10/8/2002	61 436 96	-12 220 45			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	2 600 000	5/21/2002	S	3 785 89	1032002	10/8/2002	4 473 00	-687 11			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	200 000	6/6/2002	S	1 892 94	1032002	10/8/2002	2 300 50	-407 56			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	200 000	6/21/2002	S	3 785 89	1032002	10/8/2002	4 598 46	-812 57			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	300 000	7/11/2002	S	5 676 83	1032002	10/8/2002	6 330 00	-651 17			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	200 000	7/24/2002	S	3 785 89	1032002	10/8/2002	3 819 86	-33 97			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	200 000	8/19/2002	S	3 785 89	1032002	10/8/2002	4 084 14	-298 25			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	2 500 000	8/19/2002	S	398 053 27	1032002	10/8/2002	423 530 00	35 476 73			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	2 000 000	8/19/2002	S	37 858 86	1032002	10/8/2002	41 320 00	-3 461 14			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	200 000	8/23/2002	S	3 785 89	1032002	10/8/2002	4 163 00	-377 11			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	300 000	9/16/2002	S	5 676 83	1032002	10/8/2002	6 183 99	-505 16			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	500 000	9/17/2002	S	9 464 71	1032002	10/8/2002	10 286 30	-821 59			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	1 400 000	9/23/2002	S	26 501 20	1032002	10/8/2002	28 535 22	2 034 02			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	900 000	9/25/2002	S	15 143 54	1032002	10/8/2002	15 982 32	-838 78			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	900 000	9/26/2002	S	17 036 49	1032002	10/8/2002	17 859 97	-823 48			
SLOF2004002	866239106 SUMMIT PPTYS INC COM	7 800 000	4/26/2002	S	187 480 61	1042002	10/9/2002	203 455 20	15 974 59			
SLOF2004002	264411505 DUKE REALTY CORPORATION	1 200 000	9/24/2001	S	37 336 15	1042002	10/9/2002	40 182 00	-2 845 85			
SLOF2004002	744600109 PUBLIC STORAGE INC COM	500 000	10/31/2001	S	15 556 73	1042002	10/9/2002	16 362 50	-805 77			
SLOF2004002	744600109 PUBLIC STORAGE INC COM	700 000	2/22/2002	S	21 779 42	1042002	10/9/2002	23 572 50	1 793 08			
SLOF2004002	744600109 PUBLIC STORAGE INC COM	300 000	2/22/2002	S	9 334 04	1042002	10/9/2002	11 179 02	-1 844 98			
SLOF2004002	744600109 PUBLIC STORAGE INC COM	1 600 000	9/19/2001	S	49 781 54	1042002	10/9/2002	52 971 68	-3 190 14			
SLOF2004002	744600109 PUBLIC STORAGE INC COM	2 000 000	9/20/2001	S	62 226 82	1042002	10/9/2002	67 052 20	-4 825 20			
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	58 742 620	9/23/2002	S	58 742 62	1042002	10/4/2002	58 742 62	0 00			
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	66 809 310	9/24/2002	S	66 809 31	1042002	10/4/2002	66 809 31	0 00			
SLOF2004002	264411505 DUKE REALTY CORPORATION	2 700 000	4/26/2002	S	64 501 06	1072002	10/4/2002	70 426 80	-5 925 74			
SLOF2004002	49446R109 KIMCO RLTY CORP COM	2 600 000	1/9/2002	S	73 317 79	10102002	10/10/2002	83 356 00	-10 038 21			
SLOF2004002	744600109 PUBLIC STORAGE INC COM	200 000	2/22/2002	S	5 659 23	10102002	10/10/2002	7 452 69	1 793 45			

SLOF2004002	74460D109	PUBLIC STORAGE INC COM	1 200 000	\$	3/26/2002	10/10/2002	10/15/2002	33 955 88	44 952 00	10 996 62
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	300 000	\$	6/6/2002	10/10/2002	10/15/2002	8 488 84	10 923 81	2 434 97
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	200 000	\$	6/21/2002	10/10/2002	10/15/2002	5 659 23	7 362 68	-1 703 43
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	400 000	\$	7/11/2002	10/10/2002	10/15/2002	11 318 46	14 149 36	2 830 90
SLOF2004002	74460D109	PUBLIC STORAGE INC COM	4 100 000	\$	8/9/2002	10/10/2002	10/15/2002	116 014 20	130 980 24	14 966 04
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	5 200 000	\$	7/26/2002	10/11/2002	10/17/2002	210 496 42	219 508 64	-9 012 22
SLOF2004002	92276F100	VENTAS INC	19 400 000	\$	7/23/2001	10/11/2002	10/17/2002	207 659 07	214 478 64	-6 819 57
SLOF2004002	92276F100	VENTAS INC	9 000 000	\$	9/17/2001	10/11/2002	10/17/2002	96 336 68	102 060 00	-5 723 32
SLOF2004002	92276F100	VENTAS INC	3 500 000	\$	9/24/2001	10/11/2002	10/17/2002	37 464 27	37 485 00	-20 73
SLOF2004002	92276F100	VENTAS INC	1 100 000	\$	10/31/2001	10/11/2002	10/17/2002	11 774 48	13 612 50	1 838 02
SLOF2004002	92276F100	VENTAS INC	1 400 000	\$	11/2/2001	10/11/2002	10/17/2002	14 965 71	17 769 38	2 803 67
SLOF2004002	966102802	SLO CLIENT CASH INVESTMENT TR	160 392 100	\$	7/26/2002	10/11/2002	10/17/2002	160 392 10	160 392 10	0 00
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	2 000 000	\$	9/16/2002	10/14/2002	10/17/2002	84 239 38	88 647 72	-4 408 34
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	1 300 000	\$	8/8/2002	10/14/2002	10/17/2002	52 148 19	55 797 43	-3 649 24
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	1 500 000	\$	8/8/2002	10/15/2002	10/18/2002	187 511 51	187 437 08	9 925 55
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	4 600 000	\$	8/9/2002	10/15/2002	10/18/2002	61 145 06	64 250 55	-3 105 49
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	500 000	\$	8/14/2002	10/15/2002	10/18/2002	20 381 69	21 427 40	-1 045 71
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	1 000 000	\$	8/15/2002	10/15/2002	10/18/2002	12 229 01	12 412 50	-183 49
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	300 000	\$	8/23/2002	10/15/2002	10/18/2002	4 076 34	4 182 38	-106 04
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	100 000	\$	9/16/2002	10/15/2002	10/18/2002	8 152 87	8 484 78	-332 09
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	200 000	\$	9/17/2002	10/15/2002	10/18/2002	12 229 01	12 670 26	-441 25
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	300 000	\$	9/23/2002	10/15/2002	10/18/2002	32 610 70	32 969 82	-389 22
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	800 000	\$	9/25/2002	10/15/2002	10/18/2002	20 381 69	20 646 25	-264 56
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	500 000	\$	9/26/2002	10/15/2002	10/18/2002	12 229 01	12 497 49	-268 48
SLOF2004002	421915109	HEALTH CARE PPTY INVS INC COM	200 000	\$	9/27/2002	10/15/2002	10/18/2002	8 152 87	8 487 00	-314 33
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	7 368 000	\$	9/27/2001	10/16/2002	10/21/2002	184 524 52	230 471 04	-45 946 52
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	4 932 000	\$	10/3/2001	10/16/2002	10/21/2002	123 517 23	154 514 63	-30 997 40
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	186 533 990	\$	9/24/2002	10/16/2002	10/21/2002	166 194 60	175 244 13	-9 049 53
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	128 367 770	\$	9/25/2002	10/16/2002	10/21/2002	128 367 77	128 367 77	0 00
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	100 000	\$	3/20/2002	10/17/2002	10/22/2002	2 057 44	2 584 00	-526 56
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	500 000	\$	3/20/2002	10/17/2002	10/22/2002	10 279 69	12 920 00	-2 640 31
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	3 600 000	\$	3/20/2002	10/17/2002	10/22/2002	73 590 06	93 024 00	-19 433 94
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	100 000	\$	3/26/2002	10/17/2002	10/22/2002	2 044 17	2 540 64	-496 47
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	100 000	\$	5/21/2002	10/17/2002	10/22/2002	2 044 17	2 468 50	-424 33
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	100 000	\$	6/6/2002	10/17/2002	10/22/2002	2 044 17	2 438 50	-394 33
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	100 000	\$	7/11/2002	10/17/2002	10/22/2002	2 044 17	2 456 10	-411 93
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	100 000	\$	8/15/2002	10/17/2002	10/22/2002	2 044 17	2 258 50	-214 33
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	100 000	\$	9/16/2002	10/17/2002	10/22/2002	2 044 17	2 201 50	-157 33
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	100 000	\$	9/17/2002	10/17/2002	10/22/2002	2 044 17	2 229 21	-185 04
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	200 000	\$	9/23/2002	10/17/2002	10/22/2002	4 088 34	4 316 50	-230 16
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	200 000	\$	9/25/2002	10/17/2002	10/22/2002	4 088 34	4 394 00	-305 66
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	100 000	\$	9/26/2002	10/17/2002	10/22/2002	2 044 17	2 208 50	-164 33
SLOF2004002	1735109	AMLI RESIDENTIAL PPTYS TR SH	100 000	\$	10/16/2002	10/17/2002	10/22/2002	2 044 17	2 044 50	-0 33
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	3 200 000	\$	10/3/2001	10/17/2002	10/22/2002	81 087 16	100 252 80	-19 165 64
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	600 000	\$	10/3/2001	10/17/2002	10/22/2002	20 479 77	28 198 10	-7 718 33
SLOF2004002	571903202	MARRIOTT INTL INC NEW CL A	6 900 000	\$	10/3/2002	10/17/2002	10/22/2002	210 612 01	193 637 47	16 954 54
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	113 496 450	\$	9/25/2002	10/17/2002	10/22/2002	113 496 45	113 496 45	0 00
SLOF2004002	457610104	INNKEEPERS USA TR COM	2 800 000	\$	3/6/2002	10/18/2002	10/23/2002	20 481 10	30 951 20	-10 470 10
SLOF2004002	457610104	INNKEEPERS USA TR COM	2 500 000	\$	3/8/2002	10/18/2002	10/23/2002	19 018 16	28 612 22	-9 594 06
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	54 853 100	\$	9/25/2002	10/21/2002	10/21/2002	54 853 10	54 853 10	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	723 149 700	\$	9/27/2002	10/21/2002	10/21/2002	723 149 70	723 149 70	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	237 918 130	\$	10/2/2002	10/21/2002	10/21/2002	237 918 13	237 918 13	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	8 672 210	\$	10/3/2002	10/21/2002	10/21/2002	8 672 21	8 672 21	0 00
SLOF2004002	42725M107	HERITAGE PPTY INVT TR INC	8 500 000	\$	7/31/2002	10/22/2002	10/22/2002	198 138 02	217 795 00	-19 656 98
SLOF2004002	49446R109	KIMCO RLT Y CORP COM	5 700 000	\$	1/8/2002	10/22/2002	10/22/2002	317 333 02	349 454 00	-32 120 98
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	10 000 000	\$	1/15/2002	10/22/2002	10/22/2002	165 944 79	172 602 84	-6 658 05
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	35 369 400	\$	10/3/2002	10/23/2002	10/23/2002	35 369 40	35 369 40	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	133 980 270	\$	10/7/2002	10/23/2002	10/23/2002	133 980 27	133 980 27	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	178 696 230	\$	10/8/2002	10/23/2002	10/23/2002	178 696 23	178 696 23	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	12 788 520	\$	10/9/2002	10/23/2002	10/23/2002	12 788 52	12 788 52	0 00

Entity Name	Year	Amount	Category
SLOF2004002 370021107 GENERAL GROWTH PPTYS INC	11/5/2001	8 800 000	S
SLOF2004002 39583109 ARCHSTONE SMITH TR COM	11/2/2001	1 000 000	S
SLOF2004002 39583109 ARCHSTONE SMITH TR COM	11/2/2002	7 043 000	S
SLOF2004002 39583109 ARCHSTONE SMITH TR COM	10/2/2001	2 412 000	S
SLOF2004002 39583109 ARCHSTONE SMITH TR COM	10/31/2001	700 000	S
SLOF2004002 39583109 ARCHSTONE SMITH TR COM	10/31/2001	395 000	S
SLOF2004002 39793104 ARDEN RLY GROUP INC COM	1/16/2002	1 200 000	S
SLOF2004002 39793104 ARDEN RLY GROUP INC COM	1/16/2002	15 200 000	S
SLOF2004002 39793104 ARDEN RLY GROUP INC COM	2/8/2002	5 600 000	S
SLOF2004002 39793104 ARDEN RLY GROUP INC COM	1/31/2002	2 900 000	S
SLOF2004002 161726104 CHATEAU CMTYYS INC COM	2/22/2002	200 000	S
SLOF2004002 161726104 CHATEAU CMTYYS INC COM	3/25/2002	2 800 000	S
SLOF2004002 264411505 DUKE REALTY CORPORATION	4/26/2002	200 000	S
SLOF2004002 264411505 DUKE REALTY CORPORATION	4/26/2002	9 500 000	S
SLOF2004002 531172104 LIBERTY PPTY TR SHS BEN INT	4/10/2002	2 600 000	S
SLOF2004002 531172104 LIBERTY PPTY TR SHS BEN INT	4/11/2002	8 900 000	S
SLOF2004002 531172104 LIBERTY PPTY TR SHS BEN INT	4/25/2002	300 000	S
SLOF2004002 531172104 LIBERTY PPTY TR SHS BEN INT	4/10/2002	1 900 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/9/2002	119 933 250	S
SLOF2004002 437306103 HOME PPTYS N Y INC COM	10/4/2002	3 100 000	S
SLOF2004002 437306103 HOME PPTYS N Y INC COM	10/16/2002	100 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/9/2002	1 694 760	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/9/2002	35 218 180	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/10/2002	19 331 610	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/5/2002	28 348 450	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/15/2002	163 843 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/18/2002	43 963 470	S
SLOF2004002 313747206 FEDERAL RLY INVNT TR SHS BEN	4/3/2002	11 600 000	S
SLOF2004002 313747206 FEDERAL RLY INVNT TR SHS BEN	4/3/2002	200 000	S
SLOF2004002 313747206 FEDERAL RLY INVNT TR SHS BEN	4/4/2002	9 600 000	S
SLOF2004002 313747206 FEDERAL RLY INVNT TR SHS BEN	3/8/2002	8 000 000	S
SLOF2004002 457630104 INNKEEPERS USA TR COM	3/8/2002	1 900 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/16/2002	102 203 990	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/16/2002	54 981 440	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/8/2002	200 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/8/2002	400 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	6/6/2002	300 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	6/21/2002	300 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	7/11/2002	800 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	7/24/2002	1 200 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	8/20/2002	4 000 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	8/23/2002	600 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/16/2002	300 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/17/2002	500 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/23/2002	1 700 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/25/2002	1 700 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/26/2002	800 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/16/2002	1 100 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/6/2002	500 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	4/26/2002	6 400 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	4/26/2002	3 900 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/18/2002	209 208 830	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/22/2002	27 916 870	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/25/2002	299 144 370	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/15/2002	11 757 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/16/2002	43 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/3/2001	8 300 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/10/2001	6 500 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	12/24/2001	10 300 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	2/1/2002	6 300 000	S
SLOF2004002 370021107 GENERAL GROWTH PPTYS INC	11/5/2001	8 800 000	S
SLOF2004002 39583109 ARCHSTONE SMITH TR COM	11/2/2001	1 000 000	S
SLOF2004002 39583109 ARCHSTONE SMITH TR COM	11/2/2002	7 043 000	S
SLOF2004002 39583109 ARCHSTONE SMITH TR COM	10/2/2001	2 412 000	S
SLOF2004002 39583109 ARCHSTONE SMITH TR COM	10/31/2001	700 000	S
SLOF2004002 39583109 ARCHSTONE SMITH TR COM	10/31/2001	395 000	S
SLOF2004002 39793104 ARDEN RLY GROUP INC COM	1/16/2002	1 200 000	S
SLOF2004002 39793104 ARDEN RLY GROUP INC COM	1/16/2002	15 200 000	S
SLOF2004002 39793104 ARDEN RLY GROUP INC COM	2/8/2002	5 600 000	S
SLOF2004002 39793104 ARDEN RLY GROUP INC COM	1/31/2002	2 900 000	S
SLOF2004002 161726104 CHATEAU CMTYYS INC COM	2/22/2002	200 000	S
SLOF2004002 161726104 CHATEAU CMTYYS INC COM	3/25/2002	2 800 000	S
SLOF2004002 264411505 DUKE REALTY CORPORATION	4/26/2002	200 000	S
SLOF2004002 264411505 DUKE REALTY CORPORATION	4/26/2002	9 500 000	S
SLOF2004002 531172104 LIBERTY PPTY TR SHS BEN INT	4/10/2002	2 600 000	S
SLOF2004002 531172104 LIBERTY PPTY TR SHS BEN INT	4/11/2002	8 900 000	S
SLOF2004002 531172104 LIBERTY PPTY TR SHS BEN INT	4/25/2002	300 000	S
SLOF2004002 531172104 LIBERTY PPTY TR SHS BEN INT	4/10/2002	1 900 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/9/2002	119 933 250	S
SLOF2004002 437306103 HOME PPTYS N Y INC COM	10/4/2002	3 100 000	S
SLOF2004002 437306103 HOME PPTYS N Y INC COM	10/16/2002	100 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/9/2002	1 694 760	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/9/2002	35 218 180	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/10/2002	19 331 610	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/5/2002	28 348 450	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/15/2002	163 843 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/18/2002	43 963 470	S
SLOF2004002 313747206 FEDERAL RLY INVNT TR SHS BEN	4/3/2002	11 600 000	S
SLOF2004002 313747206 FEDERAL RLY INVNT TR SHS BEN	4/3/2002	200 000	S
SLOF2004002 313747206 FEDERAL RLY INVNT TR SHS BEN	4/4/2002	9 600 000	S
SLOF2004002 313747206 FEDERAL RLY INVNT TR SHS BEN	3/8/2002	8 000 000	S
SLOF2004002 457630104 INNKEEPERS USA TR COM	3/8/2002	1 900 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/16/2002	102 203 990	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/16/2002	54 981 440	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/8/2002	200 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/8/2002	400 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	6/6/2002	300 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	6/21/2002	300 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	7/11/2002	800 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	7/24/2002	1 200 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	8/20/2002	4 000 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	8/23/2002	600 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/16/2002	300 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/17/2002	500 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/23/2002	1 700 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/25/2002	1 700 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/26/2002	800 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/16/2002	1 100 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/6/2002	500 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	4/26/2002	6 400 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	4/26/2002	3 900 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/18/2002	209 208 830	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/22/2002	27 916 870	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/25/2002	299 144 370	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/15/2002	11 757 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	11/16/2002	43 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	10/3/2001	8 300 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	9/10/2001	6 500 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	12/24/2001	10 300 000	S
SLOF2004002 986102802 SLO CLIENT CASH INVESTMENT TR	2/1/2002	6 300 000	S

Entity Name	Year	Amount	Category
SLOF2004002 10292/2002	10/24/2002	410 618 51	S
SLOF2004002 11/1/2002	10/26/2002	22 447 32	S
SLOF2004002 11/1/2002	10/28/2002	158 098 50	S
SLOF2004002 11/1/2002	10/29/2002	54 142 94	S
SLOF2004002 11/1/2002	10/29/2002	15 713 13	S
SLOF2004002 11/1/2002	10/29/2002	8 868 69	S
SLOF2004002 11/1/2002	10/29/2002	9 485 00	S
SLOF2004002 11/1/2002	10/29/2002	32 415 24	S
SLOF2004002 11/1/2002	10/30/2002	410 593 04	S
SLOF2004002 11/1/2002	10/30/2002	141 919 68	S
SLOF2004002 11/1/2002	10/30/2002	20 636 92	S
SLOF2004002 11/1/2002	10/30/2002	5 832 56	S
SLOF2004002 11/1/2002	10/30/2002	81 571 56	S
SLOF2004002 11/1/2002	10/30/2002	5 216 80	S
SLOF2004002 11/1/2002	10/30/2002	4 820 85	S
SLOF2004002 11/1/2002	10/30/2002	247 798 00	S
SLOF2004002 11/1/2002	10/30/2002	74 825 48	S
SLOF2004002 11/1/2002	10/30/2002	256 133 38	S
SLOF2004002 11/1/2002	10/30/2002	8 633 71	S
SLOF2004002 11/1/2002	10/30/2002	54 908 35	S
SLOF2004002 10/31/2002	10/31/2002	119 933 25	S
SLOF2004002 11/1/2002	11/1/2002	99 719 04	S
SLOF2004002 11/1/2002	11/1/2002	3 012 50	S
SLOF2004002 11/1/2002	11/1/2002	1 694 76	S
SLOF2004002 11/1/2002	11/1/2002	35 218 18	S
SLOF2004002 11/1/2002	11/1/2002	19 331 61	S
SLOF2004002 11/1/2002	11/1/2002	28 348 45	S
SLOF2004002 11/1/2002	11/1/2002	163 843 00	S
SLOF2004002 11/1/2002	11/1/2002	43 963 47	S
SLOF2004002 11/1/2002	11/1/2002	308 570 40	S
SLOF2004002 11/1/2002	11/1/2002	5 168 06	S
SLOF2004002 11/1/2002	11/1/2002	255 368 61	S
SLOF2004002 11/1/2002	11/1/2002	61 278 13	S
SLOF2004002 11/1/2002	11/1/2002	14 553 56	S
SLOF2004002 11/1/2002	11/1/2002	20 962 89	S
SLOF2004002 11/1/2002	11/1/2002	102 203 99	S
SLOF2004002 11/1/2002	11/1/2002	54 981 44	S
SLOF2004002 11/1/2002	11/1/2002	5 188 66	S
SLOF2004002 11/1/2002	11/1/2002	10 872 88	S
SLOF2004002 11/1/2002	11/1/2002	8 004 66	S
SLOF2004002 11/1/2002	11/1/2002	8 108 40	S
SLOF2004002 11/1/2002	11/1/2002	21 345 76	S
SLOF2004002 11/1/2002	11/1/2002	32 018 63	S
SLOF2004002 11/1/2002	11/1/2002	10 672 88	S
SLOF2004002 11/1/2002	11/1/2002	106 728 78	S

SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	3 200 000	S	2/4/2002	11/5/2002	11/20/2002	105 353 62	96 929 29	8 424 34
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	300 000	S	2/22/2002	11/5/2002	11/20/2002	9 876 90	9 385 17	491 73
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	100 000	S	3/26/2002	11/5/2002	11/20/2002	3 292 30	3 413 67	121 37
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	200 000	S	3/27/2002	11/5/2002	11/20/2002	6 584 60	6 816 00	-231 40
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	400 000	S	3/27/2002	11/5/2002	11/20/2002	13 169 20	13 766 32	-597 12
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	3 400 000	S	4/24/2002	11/5/2002	11/20/2002	111 938 22	113 689 54	-1 751 32
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	100 000	S	5/21/2002	11/5/2002	11/20/2002	3 362 30	3 367 50	-75 20
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	2 300 000	S	3/27/2001	11/5/2002	11/20/2002	36 039 91	28 198 00	7 841 91
SLOF2004002	910197102	UNITED DOMINION RLTY TR INC	3 620 000	S	5/15/2001	11/5/2002	11/20/2002	56 723 69	49 137 88	7 585 81
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	1 700 000	S	11/2/2001	11/9/2002	11/22/2002	42 566 72	44 841 24	-2 274 52
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	600 000	S	2/22/2002	11/9/2002	11/22/2002	15 023 55	15 943 92	-920 37
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	1 300 000	S	5/21/2002	11/9/2002	11/22/2002	20 031 40	23 056 00	-3 024 60
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	800 000	S	5/21/2002	11/9/2002	11/22/2002	12 519 62	14 382 50	-1 862 88
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	500 000	S	6/6/2002	11/9/2002	11/22/2002	12 519 62	14 221 10	-1 701 48
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	500 000	S	6/21/2002	11/9/2002	11/22/2002	18 879 59	21 685 04	-2 805 45
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	754 000	S	6/28/2002	11/9/2002	11/22/2002	7 524 43	7 619 31	-94 88
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	300 000	S	10/23/2001	11/9/2002	11/22/2002	116 332 33	117 997 71	-1 665 38
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	4 646 000	S	10/23/2001	11/9/2002	11/22/2002	27 543 17	28 434 34	-891 17
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	1 100 000	S	10/31/2001	11/9/2002	11/22/2002	197 709 24	187 198 40	9 510 84
SLOF2004002	297178105	ESSEX PPTY TR	4 000 000	S	10/32/2002	11/9/2002	11/22/2002	382 271 46	382 271 46	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	362 271 460	S	10/25/2002	11/9/2002	11/22/2002	413 778 51	413 778 51	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	413 778 510	S	10/29/2002	11/9/2002	11/22/2002	9 943 00	9 943 00	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	9 943 000	S	10/30/2002	11/9/2002	11/22/2002	40 778 53	40 778 53	0 00
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	600 000	S	6/28/2002	11/20/2002	11/25/2002	14 984 55	17 256 00	-2 271 45
SLOF2004002	03748R101	APARTMENT INVT & MGMT CO CL A	600 000	S	3/20/2002	11/21/2002	11/26/2002	22 563 04	28 926 00	-6 362 96
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	2 532 000	S	11/2/2001	11/21/2002	11/26/2002	63 804 48	72 115 16	-8 310 68
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	9 988 000	S	10/22/2001	11/21/2002	11/26/2002	251 186 03	270 771 75	-19 585 72
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	1 800 000	S	10/31/2001	11/21/2002	11/26/2002	45 358 63	51 444 00	-6 085 37
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	2 268 000	S	10/3/2001	11/21/2002	11/26/2002	56 959 10	71 054 17	-14 095 07
SLOF2004002	294741103	EQUITY OFFICE PPTYS TR COM	332 000	S	10/22/2001	11/21/2002	11/26/2002	8 337 93	9 018 48	-680 55
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	2 746 000	S	6/28/2002	11/21/2002	11/26/2002	69 101 01	78 974 96	-9 873 95
SLOF2004002	29476L107	EQUITY RESIDENTIAL SH	754 000	S	7/1/2002	11/21/2002	11/26/2002	18 973 84	21 533 18	-2 559 34
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	300 000	S	5/21/2002	11/21/2002	11/26/2002	10 031 73	10 102 50	-70 77
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	300 000	S	6/6/2002	11/21/2002	11/26/2002	10 031 73	10 729 50	-697 77
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	300 000	S	6/21/2002	11/21/2002	11/26/2002	10 031 73	10 640 67	-608 94
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	800 000	S	7/11/2002	11/21/2002	11/26/2002	25 751 27	28 340 00	-2 588 73
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	3 500 000	S	8/7/2002	11/21/2002	11/26/2002	117 036 82	111 314 35	5 722 47
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	500 000	S	8/15/2002	11/21/2002	11/26/2002	16 719 55	16 647 50	72 05
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	200 000	S	8/23/2002	11/21/2002	11/26/2002	6 687 82	6 980 50	-292 68
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	300 000	S	9/16/2002	11/21/2002	11/26/2002	10 031 73	10 207 50	-175 77
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	600 000	S	9/17/2002	11/21/2002	11/26/2002	20 063 46	20 495 94	-432 48
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	1 500 000	S	9/23/2002	11/21/2002	11/26/2002	50 158 64	50 538 15	-379 51
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	400 000	S	9/25/2002	11/21/2002	11/26/2002	13 375 64	13 575 12	-199 48
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	17 000 000	S	8/6/2002	11/21/2002	11/26/2002	164 192 93	188 020 00	-23 827 07
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	300 000	S	8/15/2002	11/21/2002	11/26/2002	2 897 52	3 757 50	-859 98
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	300 000	S	8/22/2002	11/21/2002	11/26/2002	2 897 52	3 648 00	-750 48
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	300 000	S	8/23/2002	11/21/2002	11/26/2002	2 897 52	3 679 17	-781 65
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	3 200 000	S	9/16/2002	11/21/2002	11/26/2002	30 906 90	38 592 00	-7 685 10
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	400 000	S	9/17/2002	11/21/2002	11/26/2002	1 931 68	2 347 64	-415 96
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	400 000	S	9/17/2002	11/21/2002	11/26/2002	3 863 36	4 724 92	-861 56
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	1 000 000	S	9/23/2002	11/21/2002	11/26/2002	9 658 41	11 440 00	-1 781 59
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	600 000	S	9/25/2002	11/21/2002	11/26/2002	5 795 04	6 628 26	-833 22
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	300 000	S	9/26/2002	11/21/2002	11/26/2002	2 897 52	3 439 50	-541 98
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	300 000	S	9/27/2002	11/21/2002	11/26/2002	2 897 52	3 442 50	-544 98
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	700 000	S	10/16/2002	11/21/2002	11/26/2002	6 760 89	6 667 50	93 39
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	400 000	S	11/6/2002	11/21/2002	11/26/2002	3 863 36	3 944 40	-81 04
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	600 000	S	11/15/2002	11/21/2002	11/26/2002	5 795 04	5 880 48	-85 44
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	200 000	S	11/20/2002	11/21/2002	11/26/2002	1 931 68	1 972 82	-41 14
SLOF2004002	89687P107	TRIZEC PROPERTIES INC	21 417 600	S	11/6/2002	11/21/2002	11/26/2002	21 417 60	21 417 60	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	400 000	S	9/25/2002	11/22/2002	11/27/2002	13 400 80	13 575 12	-174 32
SLOF2004002	44106M102	HOSPITALITY PPTYS TR COM SHS	800 000	S	9/26/2002	11/22/2002	11/27/2002	26 801 59	27 144 00	-342 41

Account Number	Description	Amount	Check Number	Date	Balance
SLOF2004002	44106M102 HOSPITALITY PPTY TR COM SHS	1 100 000	10162002	11/22/2002	35 818 20
SLOF2004002	44106M102 HOSPITALITY PPTY TR COM SHS	500 000	11622002	11/22/2002	16 750 99
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	31 128 490	11622002	11/25/2002	31 128 49
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	229 306 480	11752002	11/25/2002	229 306 48
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	142 443 520	11752002	11/25/2002	142 443 52
SLOF2004002	29476L107 EQUITY RESIDENTIAL SH	2 146 000	11752002	11/25/2002	142 443 52
SLOF2004002	29476L107 EQUITY RESIDENTIAL SH	100 000	712002	12/2/2002	61 286 76
SLOF2004002	29476L107 EQUITY RESIDENTIAL SH	7 054 000	712002	12/2/2002	2 846 00
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	252 452 960	117272002	12/2/2002	198 805 00
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	62 832 100	117272002	11/27/2002	252 452 96
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	548 918 160	117272002	11/27/2002	62 832 10
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	89 886 240	117272002	11/27/2002	548 918 16
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	369 905 950	117272002	11/27/2002	89 886 24
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	128 978 730	1222002	12/2/2002	369 905 95
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	55 095 740	1222002	12/2/2002	128 978 73
SLOF2004002	49446R109 KIMCO RLTY CORP COM	3 000 000	1292002	12/9/2002	55 095 74
SLOF2004002	996102802 SLO CLIENT CASH INVESTMENT TR	443 932 600	1292002	12/9/2002	90 843 60
SLOF2004002	291178105 ESSEX PPTY TR	2 300 000	1292002	12/9/2002	9 122 70
SLOF2004002	291178105 ESSEX PPTY TR	3 100 000	1292002	12/9/2002	9 385 88
SLOF2004002	744600109 PUBLIC STORAGE INC COM	7 600 000	1292002	12/9/2002	443 932 60
SLOF2004002	744600109 PUBLIC STORAGE INC COM	400 000	1292002	12/9/2002	8 794 49
SLOF2004002	744600109 PUBLIC STORAGE INC COM	200 000	1292002	12/9/2002	106 697 00
SLOF2004002	744600109 PUBLIC STORAGE INC COM	500 000	1292002	12/9/2002	138 201 27
SLOF2004002	744600109 PUBLIC STORAGE INC COM	600 000	1292002	12/9/2002	143 809 00
SLOF2004002	744600109 PUBLIC STORAGE INC COM	600 000	1292002	12/9/2002	242 782 64
SLOF2004002	744600109 PUBLIC STORAGE INC COM	300 000	1292002	12/9/2002	12 594 00
SLOF2004002	744600109 PUBLIC STORAGE INC COM	100 000	1292002	12/9/2002	147 42
SLOF2004002	744600109 PUBLIC STORAGE INC COM	100 000	1292002	12/9/2002	6 363 50
SLOF2004002	744600109 PUBLIC STORAGE INC COM	200 000	1292002	12/9/2002	148 17
SLOF2004002	744600109 PUBLIC STORAGE INC COM	500 000	1292002	12/9/2002	493 72
SLOF2004002	744600109 PUBLIC STORAGE INC COM	1 000 000	1292002	12/9/2002	32 066 90
SLOF2004002	744600109 PUBLIC STORAGE INC COM	600 000	1292002	12/9/2002	19 050 78
SLOF2004002	744600109 PUBLIC STORAGE INC COM	600 000	1292002	12/9/2002	503 06
SLOF2004002	744600109 PUBLIC STORAGE INC COM	300 000	1292002	12/9/2002	246 29
SLOF2004002	744600109 PUBLIC STORAGE INC COM	100 000	1292002	12/9/2002	39 86
SLOF2004002	291178105 ESSEX PPTY TR	100 000	1032002	12/10/2002	21 10
SLOF2004002	291178105 ESSEX PPTY TR	600 000	1032002	12/10/2002	111 84
SLOF2004002	421946104 HEALTHCARE REALTY TRUST INC	2 100 000	1032002	12/10/2002	746 63
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	7 200 000	4262002	12/10/2002	-2 398 62
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	100 000	5212002	12/10/2002	-4 656 57
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	400 000	5212002	12/10/2002	105 54
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	400 000	5212002	12/10/2002	-654 37
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	1 200 000	5212002	12/10/2002	-1 419 50
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	500 000	5212002	12/10/2002	-1 638 42
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	400 000	5212002	12/10/2002	364 49
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	500 000	5212002	12/10/2002	398 73
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	1 400 000	5212002	12/10/2002	-88 95
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	300 000	5212002	12/10/2002	174 73
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	500 000	5212002	12/10/2002	-447 42
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	800 000	5212002	12/10/2002	-705 39
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	1 900 000	5212002	12/10/2002	1 735 10
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	500 000	5212002	12/10/2002	96 07
SLOF2004002	531172104 LIBERTY PPTY TR SHS BEN INT	2 900 000	5212002	12/10/2002	1 065 36
SLOF2004002	92276F100 VENTAS INC	88 684 150	11262002	12/10/2002	0 00
SLOF2004002	92276F100 VENTAS INC	400 000	11262002	12/10/2002	509 03
SLOF2004002	92276F100 VENTAS INC	2 500 000	11262002	12/10/2002	990 15
SLOF2004002	92276F100 VENTAS INC	1 400 000	11262002	12/10/2002	174 38
SLOF2004002	92276F100 VENTAS INC	1 000 000	11262002	12/10/2002	1 164 74
SLOF2004002	92276F100 VENTAS INC	500 000	11262002	12/10/2002	33 999 02
SLOF2004002	92276F100 VENTAS INC	1 521 680	11262002	12/10/2002	98 684 15
SLOF2004002	92276F100 VENTAS INC	600 000	11262002	12/10/2002	98 684 15
SLOF2004002	92276F100 VENTAS INC	1 100 000	11262002	12/10/2002	509 03
SLOF2004002	92276F100 VENTAS INC	1 600 000	11262002	12/10/2002	990 83
SLOF2004002	92276F100 VENTAS INC	1 600 000	11262002	12/10/2002	14 65
SLOF2004002	92276F100 VENTAS INC	1 600 000	11262002	12/10/2002	954 87
SLOF2004002	92276F100 VENTAS INC	1 600 000	11262002	12/10/2002	-253 13
SLOF2004002	92276F100 VENTAS INC	1 600 000	11262002	12/10/2002	0 00
SLOF2004002	92276F100 VENTAS INC	1 600 000	11262002	12/10/2002	238 64
SLOF2004002	92276F100 VENTAS INC	1 600 000	11262002	12/10/2002	-666 08
SLOF2004002	92276F100 VENTAS INC	1 600 000	11262002	12/10/2002	3 437 71

Account Number	Description	Code	Amount	Date	Balance	Balance
SLOF2004002	92276F100 VENTAS INC	S	1 000 000	7/11/2002	12 626 40	-656 76
SLOF2004002	92276F100 VENTAS INC	S	400 000	8/15/2002	12 626 40	-488 23
SLOF2004002	29476L107 EQUITY RESIDENTIAL SH	S	1 946 000	7/22/02	5 276 08	-5 845 90
SLOF2004002	29476L107 EQUITY RESIDENTIAL SH	S	1 900 000	7/11/2002	54 844 70	-2 414 45
SLOF2004002	29476L107 EQUITY RESIDENTIAL SH	S	5 054 000	8/9/2002	50 255 00	-231 27
SLOF2004002	648053106 NEW PLAN EXCEL RLTY TR INC COM	S	1 600 000	11/12/2002	127 255 88	1 888 35
SLOF2004002	648053106 NEW PLAN EXCEL RLTY TR INC COM	S	9 500 000	11/12/2002	30 759 07	6 549 64
SLOF2004002	648053106 NEW PLAN EXCEL RLTY TR INC COM	S	300 000	11/15/2002	171 419 90	129 70
SLOF2004002	648053106 NEW PLAN EXCEL RLTY TR INC COM	S	1 000 000	11/20/2002	5 585 13	45 44
SLOF2004002	648053106 NEW PLAN EXCEL RLTY TR INC COM	S	6 700 000	10/10/2002	185 744 10	783 74
SLOF2004002	78440X101 SL GREEN REALTY CORP	S	300 000	10/16/2002	8 597 85	59 70
SLOF2004002	78440X101 SL GREEN REALTY CORP	S	100 000	11/6/2002	3 127 20	6 035 00
SLOF2004002	78440X101 SL GREEN REALTY CORP	S	200 000	11/15/2002	6 254 39	155 52
SLOF2004002	78440X101 SL GREEN REALTY CORP	S	100 000	11/20/2002	3 127 20	5 276 08
SLOF2004002	78440X101 SL GREEN REALTY CORP	S	400 000	8/15/2002	4 751 98	-433 73
SLOF2004002	92276F100 VENTAS INC	S	300 000	8/23/2002	3 563 98	-738 03
SLOF2004002	92276F100 VENTAS INC	S	600 000	9/16/2002	7 127 87	1 133 05
SLOF2004002	92276F100 VENTAS INC	S	1 000 000	9/17/2002	11 879 94	23 978 92
SLOF2004002	92276F100 VENTAS INC	S	8 100 000	9/10/2002	96 792 08	-431 07
SLOF2004002	31430F101 FELCOR LODGING TR INC COM	S	200 000	9/19/2002	2 389 93	-742 73
SLOF2004002	31430F101 FELCOR LODGING TR INC COM	S	300 000	9/17/2002	3 594 89	-1 170 22
SLOF2004002	31430F101 FELCOR LODGING TR INC COM	S	600 000	9/23/2002	7 169 78	-803 83
SLOF2004002	31430F101 FELCOR LODGING TR INC COM	S	500 000	9/25/2002	5 974 82	-4 529 88
SLOF2004002	31430F101 FELCOR LODGING TR INC COM	S	3 000 000	9/26/2002	35 848 92	-402 95
SLOF2004002	31430F101 FELCOR LODGING TR INC COM	S	300 000	9/26/2002	3 594 89	294 07
SLOF2004002	31430F101 FELCOR LODGING TR INC COM	S	200 000	9/27/2002	3 389 93	744 44
SLOF2004002	31430F101 FELCOR LODGING TR INC COM	S	600 000	10/16/2002	7 169 78	-133 61
SLOF2004002	31430F101 FELCOR LODGING TR INC COM	S	300 000	11/6/2002	3 594 89	1 930 10
SLOF2004002	31430F101 FELCOR LODGING TR INC COM	S	700 000	11/29/2001	11 881 41	-2 461 93
SLOF2004002	595232109 MID-ATLANTIC RLTY TR SH	S	1 900 000	9/23/2002	22 362 33	0 00
SLOF2004002	92276F100 VENTAS INC	S	233 863 73	11/26/2002	233 863 73	0 00
SLOF2004002	986102802 SLO CLIENT CASH INVESTMENT TR	S	800 000	8/1/2002	4 848 82	138 11
SLOF2004002	294741871 EQUITY OFFICE PROPERTIES TR	S	263 200 00	11/29/2001	19 902 82	3 854 46
SLOF2004002	595232109 MID-ATLANTIC RLTY TR SH	S	1 400 000	11/29/2001	23 757 28	869 21
SLOF2004002	294741871 EQUITY OFFICE PROPERTIES TR	S	100 000	8/1/2002	10 186 85	275 32
SLOF2004002	595232109 MID-ATLANTIC RLTY TR SH	S	100 000	11/29/2001	1 696 95	0 00
SLOF2004002	986102802 SLO CLIENT CASH INVESTMENT TR	S	165 594 130	11/29/2001	165 594 13	0 00
SLOF2004002	986102802 SLO CLIENT CASH INVESTMENT TR	S	26 901 050	11/29/2001	26 801 09	0 00
SLOF2004002	986102802 SLO CLIENT CASH INVESTMENT TR	S	1 916 710	12/4/2002	1 916 71	0 00
SLOF2004002	986102802 SLO CLIENT CASH INVESTMENT TR	S	34 874 570	12/9/2002	34 874 57	0 00
SLOF2004002	986102802 SLO CLIENT CASH INVESTMENT TR	S	155 431 190	12/10/2002	155 431 19	0 00
SLOF2004002	00163T109 AMB PPTY'S CORP COM	S	800 000	3/20/2002	23 164 88	-4 592 44
SLOF2004002	03746R101 APARTMENT INVT & MGMT CO CL A	S	400 000	11/6/2002	14 691 56	-1 730 71
SLOF2004002	39583109 ARDEN RLY GROUP INC COM	S	1 000 000	2/22/2002	23 499 29	-1 373 51
SLOF2004002	39793104 AVALONBAY CMNTYS INC COM	S	400 000	10/3/2002	8 891 73	202 71
SLOF2004002	53484101 AVALONBAY CMNTYS INC COM	S	100 000	10/3/2002	3 897 88	-10 520 13
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	13 300 000	8/1/2002	479 905 50	-333 20
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	281 000	8/15/2002	7 542 00	2 184 59
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	1 100 000	8/22/2002	41 833 00	199 33
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	100 000	8/23/2002	3 803 73	-456 05
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	200 000	9/16/2002	7 208 80	-661 59
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	300 000	9/17/2002	10 813 20	1 463 76
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	700 000	9/23/2002	25 230 81	-848 39
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	400 000	9/25/2002	14 417 61	-366 20
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	200 000	9/26/2002	7 208 80	-156 07
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	200 000	9/27/2002	7 208 80	291 30
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	400 000	10/16/2002	14 417 61	-2 591 97
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	300 000	11/6/2002	10 813 20	-13 103 88
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	2 000 000	11/7/2002	72 068 03	-685 99
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	9 100 000	11/7/2002	328 000 52	-352 03
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	700 000	11/15/2002	25 230 81	-469 64
SLOF2004002	101121101 BOSTON PPTY'S INC COM	S	400 000	11/29/2002	14 417 61	-2 787 35
SLOF2004002	161726104 CHATEAU CMNTYS INC COM	S	400 000	3/25/2002	11 653 08	

SLOF2004002	163421100	CHELSEA PPTY GROUP INC COM	300 000	S	10/11/2001	12/16/2002	12/19/2002	10 469 68	6 797 53	3 672 15
SLOF2004002	202218103	COMMERCIAL NET LEASE RLY INC	200 000	S	8/8/2002	12/16/2002	12/19/2002	3 061 91	3 126 50	-64 59
SLOF2004002	222795106	COUSINS PPTYS INC COM	200 000	S	10/10/2002	12/16/2002	12/19/2002	4 745 86	4 167 64	578 22
SLOF2004002	251591103	DEVELOPERS DIVERSIFIED RLY	900 000	S	3/7/2001	12/16/2002	12/19/2002	19 385 42	18 512 10	873 32
SLOF2004002	294703103	EQUITY INNS INC COM	200 000	S	1/26/2001	12/16/2002	12/19/2002	1 202 50	1 426 00	-223 50
SLOF2004002	294703103	EQUITY INNS INC COM	1 300 000	S	12/13/2001	12/16/2002	12/19/2002	7 816 28	8 642 27	-825 99
SLOF2004002	294741871	EQUITY OFFICE PROPERTIES TR	200 000	S	8/1/2002	12/16/2002	12/19/2002	5 079 85	4 948 82	131 03
SLOF2004002	294761107	EQUITY RESIDENTIAL SH	400 000	S	8/8/2002	12/16/2002	12/19/2002	9 891 70	10 090 00	-198 30
SLOF2004002	297178105	ESSEX PPTY TR	100 000	S	10/3/2002	12/16/2002	12/19/2002	5 049 85	4 929 91	119 94
SLOF2004002	297178105	ESSEX PPTY TR	100 000	S	10/10/2002	12/16/2002	12/19/2002	4 656 21	4 929 91	-273 70
SLOF2004002	32054K103	FIRST INDL RLY TR INC	100 000	S	5/20/2002	12/16/2002	12/19/2002	2 892 91	3 330 14	-447 23
SLOF2004002	370021107	GENERAL GROWTH PPTYS INC	400 000	S	1/15/2002	12/16/2002	12/19/2002	20 127 39	15 022 80	5 104 59
SLOF2004002	40426W101	HRPT PPTYS TR COM SBI	400 000	S	4/1/2002	12/16/2002	12/19/2002	3 359 90	3 729 60	-369 70
SLOF2004002	421946104	HEALTHCARE REALTY TRUST INC	100 000	S	8/8/2002	12/16/2002	12/19/2002	2 972 91	3 106 60	-133 69
SLOF2004002	42217K106	HEALTH CARE REIT INC COM	100 000	S	10/8/2002	12/16/2002	12/19/2002	2 675 92	2 531 00	144 92
SLOF2004002	42725M107	HERITAGE PPTY TR INC	200 000	S	7/31/2002	12/16/2002	12/19/2002	4 935 85	5 065 00	-129 15
SLOF2004002	431284106	HIGHWOODS PPTYS INC COM	900 000	S	8/15/2002	12/16/2002	12/19/2002	19 388 39	20 844 00	-1 455 61
SLOF2004002	457610104	INNKEEPERS USA TR COM	400 000	S	3/8/2002	12/16/2002	12/19/2002	3 031 91	4 413 24	-1 381 33
SLOF2004002	49427F108	KILROY RLY TR COM	500 000	S	6/11/2002	12/16/2002	12/19/2002	11 789 64	13 881 95	-2 092 31
SLOF2004002	49446R109	KIMCO RLY TR COM	100 000	S	1/16/2002	12/16/2002	12/19/2002	3 135 91	3 040 80	95 01
SLOF2004002	554382101	MACERICH CO COM	600 000	S	11/22/2002	12/16/2002	12/19/2002	18 353 45	17 400 00	953 45
SLOF2004002	554489104	MAC CALL RLY TR COM	200 000	S	8/5/2002	12/16/2002	12/19/2002	6 111 82	6 011 72	100 10
SLOF2004002	554682102	MANUFACTURED HOME CMNTYS INC	100 000	S	10/11/2002	12/16/2002	12/19/2002	3 012 91	2 937 95	74 96
SLOF2004002	595232109	MID-ATLANTIC RLY TR SH	300 000	S	11/29/2001	12/16/2002	12/19/2002	1 696 95	1 583 14	113 81
SLOF2004002	595232109	MID-ATLANTIC RLY TR SH	100 000	S	2/22/2002	12/16/2002	12/19/2002	10 181 69	9 060 00	1 121 69
SLOF2004002	595232109	MID-ATLANTIC RLY TR SH	600 000	S	3/6/2002	12/16/2002	12/19/2002	5 919 82	5 450 00	469 82
SLOF2004002	601146109	MILLS CORP COM	200 000	S	5/1/2002	12/16/2002	12/19/2002	10 311 69	9 315 68	996 01
SLOF2004002	709102107	PENN REAL ESTATE INV TR SH	400 000	S	12/24/2001	12/16/2002	12/19/2002	2 800 92	2 650 52	150 40
SLOF2004002	740706106	PRENTISS PPTYS TR SH BEN INT	100 000	S	10/18/2002	12/16/2002	12/19/2002	31 823 04	26 144 95	5 678 09
SLOF2004002	74310102	PROLOGIS INT	1 300 000	S	3/22/2001	12/16/2002	12/19/2002	7 113 79	6 692 00	421 79
SLOF2004002	756109104	REALTY INCOME CORP MD COM	200 000	S	1/16/2002	12/16/2002	12/19/2002	27 539 17	24 840 00	2 699 17
SLOF2004002	779273101	ROUSE CO COM	900 000	S	11/6/2002	12/16/2002	12/19/2002	20 225 39	17 515 20	2 710 19
SLOF2004002	828056109	SIMON PPTY GROUP INC NEW COM	600 000	S	11/30/2001	12/16/2002	12/19/2002	5 207 84	6 294 00	-1 086 16
SLOF2004002	83001107	SIX CONTINENTS PLC SPONS ADR	200 000	S	6/21/2002	12/16/2002	12/19/2002	4 777 86	5 039 92	-262 06
SLOF2004002	85580A203	STARWOOD HOTELS & RESORTS	200 000	S	11/27/2002	12/16/2002	12/19/2002	7 341 78	6 648 38	683 40
SLOF2004002	866674104	SUN CMNTYS INC COM	200 000	S	10/10/2002	12/16/2002	12/19/2002	488 99	442 24	46 75
SLOF2004002	876656103	TAJIBMAN CENTERS INC	30 000	S	5/11/2002	12/16/2002	12/19/2002	2 770 92	2 509 20	261 72
SLOF2004002	876656103	TAJIBMAN CENTERS INC	170 000	S	5/15/2001	12/16/2002	12/19/2002	21 827 30	19 003 60	2 823 70
SLOF2004002	910197102	UNITED DOMINION RLY TR INC	1 400 000	S	8/8/2002	12/16/2002	12/19/2002	2 617 92	2 642 60	-24 68
SLOF2004002	914E+109	UNIVERSAL HLTH RLY SH BEN INT	500 000	S	10/29/2001	12/16/2002	12/19/2002	5 369 83	4 850 00	519 83
SLOF2004002	917286205	URSTADT BIDDLE PPTYS INC CL A	200 000	S	11/16/2001	12/16/2002	12/19/2002	7 395 78	7 990 00	-594 22
SLOF2004002	928042109	VORNADO RLY TR COM	100 000	S	9/23/2002	12/16/2002	12/19/2002	2 467 93	2 482 50	-14 57
SLOF2004002	92830Y107	WP CAREY & CO LLC	200 000	S	10/28/2002	12/16/2002	12/19/2002	2 775 92	2 612 00	163 92
SLOF2004002	983134107	WYNN RESORTS LTD	200 000	S	1/16/2002	12/17/2002	12/20/2002	97 188 56	104 881 11	-7 692 55
SLOF2004002	395831109	ARCHSTONE SMITH TR COM	4 157 000	S	8/1/2002	12/17/2002	12/20/2002	2 539 92	2 474 41	65 51
SLOF2004002	395831109	ARCHSTONE SMITH TR COM	2 500 000	S	5/21/2002	12/17/2002	12/20/2002	2 871 91	3 309 76	-437 85
SLOF2004002	395831109	ARCHSTONE SMITH TR COM	3 300 000	S	5/20/2002	12/17/2002	12/20/2002	14 359 57	16 551 45	-2 191 88
SLOF2004002	395831109	ARCHSTONE SMITH TR COM	10 743 000	S	5/21/2002	12/17/2002	12/20/2002	5 743 83	6 617 00	-873 17
SLOF2004002	32054K103	FIRST INDL RLY TR INC	500 000	S	5/21/2002	12/17/2002	12/20/2002	5 755 83	6 660 28	-904 45
SLOF2004002	32054K103	FIRST INDL RLY TR INC	200 000	S	5/20/2002	12/17/2002	12/20/2002	8 633 74	9 930 87	-1 297 13
SLOF2004002	32054K103	FIRST INDL RLY TR INC	300 000	S	5/20/2002	12/17/2002	12/20/2002	2 223 94	2 258 50	-34 56
SLOF2004002	32054K103	FIRST INDL RLY TR INC	100 000	S	8/14/2002	12/17/2002	12/20/2002	2 223 94	2 353 50	-129 56
SLOF2004002	431284504	HIGHWOODS PPTYS INC DEPOSITORY	100 000	S	8/29/2002	12/17/2002	12/20/2002	18 753 11	16 610 00	2 143 11
SLOF2004002	431284504	HIGHWOODS PPTYS INC DEPOSITORY	1 000 000	S	3/8/2002	12/17/2002	12/20/2002	986 29	986 29	0 00
SLOF2004002	595232109	MID-ATLANTIC RLY TR SH	986 290	S	12/10/2002	12/17/2002	12/20/2002	161 832 12	170 840 99	-9 008 87
SLOF2004002	9861072802	SLO CLIENT CASH INVESTMENT TR	5 900 000	S	8/14/2002	12/19/2002	12/24/2002	56 198 63	53 536 00	2 662 63
SLOF2004002	001631109	AMB PPTYS CORP COM	1 200 000	S	7/31/2002	12/19/2002	12/24/2002	42 148 97	38 881 32	3 267 65
SLOF2004002	756109104	REALTY INCOME CORP MD COM	100 000	S	8/5/2002	12/19/2002	12/24/2002	3 512 41	3 275 33	237 08

SLOF2004002	001631109	AMB PPTYS CORP COM	5 900 000	S	8/14/2002	12/20/2002	12/25/2002	170 840 99	10 776 82
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	516 463 320	S	12/10/2002	12/23/2002	12/23/2002	516 463 32	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	42 533 500	S	12/12/2002	12/23/2002	12/23/2002	42 533 50	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	58 493 060	S	12/16/2002	12/23/2002	12/23/2002	58 493 06	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	11 883 800	S	12/19/2002	12/23/2002	12/23/2002	11 883 80	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	63 445 480	S	12/19/2002	12/23/2002	12/23/2002	63 445 48	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	112 032 550	S	12/19/2002	12/24/2002	12/24/2002	112 032 55	0 00
SLOF2004002	996102802	SLO CLIENT CASH INVESTMENT TR	207 777 830	S	12/19/2002	12/26/2002	12/26/2002	207 777 83	0 00
SLOF2004002	297178105	ESSEX PPTY TR	1 500 000	S	10/10/2002	1/6/2003	1/6/2003	69 843 15	6 817 14
SLOF2004002	297178105	ESSEX PPTY TR	500 000	S	10/16/2002	1/6/2003	1/6/2003	23 134 75	2 418 68
								140 923 548 84	136 461 801 16
								140 923 548 84	4 461 747 65

P=Purchase

GRAND TOTAL

140,923,548.84 136,461,801.16 4,461,747.65

Account Number	Description	4/27/2002	2/28/2002	3/5/2002	232,970.69	145,950.23	87,020.46
SLOF2009002 369550108	GENERAL DYNAMICS CORP COM	S					
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	197,758.70	197,758.70	197,758.70	197,758.70	0.00
SLOF2009002 369550108	GENERAL DYNAMICS CORP COM	S	1,580.00	1,580.00	1,580.00	1,580.00	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	5,392.000	5,392.000	5,392.000	5,392.000	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	180,972.350	180,972.350	180,972.350	180,972.350	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	513,124.800	513,124.800	513,124.800	513,124.800	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	55,543.100	55,543.100	55,543.100	55,543.100	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	8,411.000	8,411.000	8,411.000	8,411.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	1,022.000	1,022.000	1,022.000	1,022.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	1,563.000	1,563.000	1,563.000	1,563.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	136.000	136.000	136.000	136.000	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	388,831.340	388,831.340	388,831.340	388,831.340	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	1,196,062.790	1,196,062.790	1,196,062.790	1,196,062.790	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	13,562.360	13,562.360	13,562.360	13,562.360	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	559,573.660	559,573.660	559,573.660	559,573.660	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	7,737.000	7,737.000	7,737.000	7,737.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	1,563.000	1,563.000	1,563.000	1,563.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	352,666.400	352,666.400	352,666.400	352,666.400	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	310.000	310.000	310.000	310.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	1,324.000	1,324.000	1,324.000	1,324.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	6,834.000	6,834.000	6,834.000	6,834.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	1,998.000	1,998.000	1,998.000	1,998.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	3,648.000	3,648.000	3,648.000	3,648.000	0.00
SLOF2009002 594918104	MICROSOFT CORP COM	S	3,432.000	3,432.000	3,432.000	3,432.000	0.00
SLOF2009002 594918104	MICROSOFT CORP COM	S	12,056.000	12,056.000	12,056.000	12,056.000	0.00
SLOF2009002 594918104	MICROSOFT CORP COM	S	1,970.000	1,970.000	1,970.000	1,970.000	0.00
SLOF2009002 594918104	MICROSOFT CORP COM	S	116,476.300	116,476.300	116,476.300	116,476.300	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	62,623.970	62,623.970	62,623.970	62,623.970	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	62,623.970	62,623.970	62,623.970	62,623.970	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	11,835.750	11,835.750	11,835.750	11,835.750	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	338,906.140	338,906.140	338,906.140	338,906.140	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	367.000	367.000	367.000	367.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	10,141.000	10,141.000	10,141.000	10,141.000	0.00
SLOF2009002 74834L100	QUEST DIAGNOSTICS INC COM	S	380.000	380.000	380.000	380.000	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	1,450.000	1,450.000	1,450.000	1,450.000	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	225,759.820	225,759.820	225,759.820	225,759.820	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	254,346.110	254,346.110	254,346.110	254,346.110	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	194.850	194.850	194.850	194.850	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	2,958.210	2,958.210	2,958.210	2,958.210	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	378,873.930	378,873.930	378,873.930	378,873.930	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	726,646.050	726,646.050	726,646.050	726,646.050	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	178,481.460	178,481.460	178,481.460	178,481.460	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	584,463.000	584,463.000	584,463.000	584,463.000	0.00
SLOF2009002 595112103	MICRON TECHNOLOGY INC COM	S	186,804.180	186,804.180	186,804.180	186,804.180	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	86,729.770	86,729.770	86,729.770	86,729.770	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	537,963.350	537,963.350	537,963.350	537,963.350	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	1,202.000	1,202.000	1,202.000	1,202.000	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	436.000	436.000	436.000	436.000	0.00
SLOF2009002 345370860	FORD MTR CO DEL COM PAR \$0.01	S	10,030.000	10,030.000	10,030.000	10,030.000	0.00
SLOF2009002 345370860	FORD MTR CO DEL COM PAR \$0.01	S	15,000.000	15,000.000	15,000.000	15,000.000	0.00
SLOF2009002 345370860	FORD MTR CO DEL COM PAR \$0.01	S	18,802.000	18,802.000	18,802.000	18,802.000	0.00
SLOF2009002 345370860	FORD MTR CO DEL COM PAR \$0.01	S	6,874.000	6,874.000	6,874.000	6,874.000	0.00
SLOF2009002 459200101	IBM CORP COM	S	3,126.000	3,126.000	3,126.000	3,126.000	0.00
SLOF2009002 459200101	IBM CORP COM	S	383,501.740	383,501.740	383,501.740	383,501.740	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	10,795.600	10,795.600	10,795.600	10,795.600	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	28,721.330	28,721.330	28,721.330	28,721.330	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	529,876.790	529,876.790	529,876.790	529,876.790	0.00
SLOF2009002 345370860	FORD MTR CO DEL COM PAR \$0.01	S	32,968.000	32,968.000	32,968.000	32,968.000	0.00
SLOF2009002 345370860	FORD MTR CO DEL COM PAR \$0.01	S	3,614.000	3,614.000	3,614.000	3,614.000	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	369,989.290	369,989.290	369,989.290	369,989.290	0.00
SLOF2009002 996102802	SLO CLIENT CASH INVESTMENT TR	S	729,025.760	729,025.760	729,025.760	729,025.760	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	142.000	142.000	142.000	142.000	0.00
SLOF2009002 22160K105	COSTCO WHSL CORP NEW COM	S	3,412.000	3,412.000	3,412.000	3,412.000	0.00
SLOF2009002 247025109	DELL COMPUTER CORP COM	S	11,918.000	11,918.000	11,918.000	11,918.000	0.00
SLOF2009002 247025109	DELL COMPUTER CORP COM	S	6,216.000	6,216.000	6,216.000	6,216.000	0.00

SLOF2009002	247025109	DELL COMPUTER CORP COM	1 796 000	3/5/2002	4/3/2002	4/8/2002	47 333 95	50 536 39	-3 202 44
SLOF2009002	247025109	DELL COMPUTER CORP COM	6 290 000	3/5/2002	4/3/2002	4/8/2002	165 774 25	176 964 75	-11 190 50
SLOF2009002	594918104	MICROSOFT CORP COM	5 656 000	9/10/2001	4/3/2002	4/8/2002	323 586 98	322 594 48	992 50
SLOF2009002	594918104	MICROSOFT CORP COM	2 566 000	9/10/2001	4/3/2002	4/8/2002	143 887 96	146 353 86	2 465 90
SLOF2009002	594918104	MICROSOFT CORP COM	3 312 000	9/10/2001	4/3/2002	4/8/2002	186 797 13	188 902 57	-2 105 44
SLOF2009002	594918104	MICROSOFT CORP COM	2 070 000	9/10/2001	4/3/2002	4/8/2002	116 074 86	118 064 11	1 989 25
SLOF2009002	594918104	MICROSOFT CORP COM	5 236 000	9/10/2001	4/3/2002	4/8/2002	293 607 70	258 447 39	35 160 31
SLOF2009002	826170102	SIEBEL SYS INC	7 202 000	1/8/2002	4/3/2002	4/8/2002	208 536 98	239 299 41	-30 762 43
SLOF2009002	826170102	SIEBEL SYS INC	3 348 000	1/8/2002	4/3/2002	4/8/2002	99 070 69	111 243 33	-12 172 64
SLOF2009002	826170102	SIEBEL SYS INC	11 470 000	1/8/2002	4/3/2002	4/8/2002	339 408 86	407 445 37	-68 036 51
SLOF2009002	826170102	SIEBEL SYS INC	7 940 000	1/8/2002	4/3/2002	4/8/2002	234 952 60	283 306 35	-48 353 75
SLOF2009002	826170102	SIEBEL SYS INC	3 434 000	1/8/2002	4/3/2002	4/8/2002	101 615 52	119 674 90	-18 059 38
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	412 132 150	3/27/2002	4/3/2002	4/3/2002	412 132 15	412 132 15	0 00
SLOF2009002	247025109	DELL COMPUTER CORP COM	884 000	3/5/2002	4/3/2002	4/8/2002	23 849 84	24 870 72	-1 221 88
SLOF2009002	247025109	DELL COMPUTER CORP COM	2 276 000	3/5/2002	4/3/2002	4/8/2002	60 889 81	64 033 67	-3 143 86
SLOF2009002	247025109	DELL COMPUTER CORP COM	11 062 000	9/21/2001	4/4/2002	4/9/2002	617 702 27	546 017 00	71 685 27
SLOF2009002	594918104	MICROSOFT CORP COM	7 510 000	9/21/2001	4/4/2002	4/9/2002	422 285 60	370 691 35	51 604 25
SLOF2009002	594918104	MICROSOFT CORP COM	11 106 000	2/1/4/2002	4/4/2002	4/9/2002	624 502 66	694 704 73	-70 202 07
SLOF2009002	826170102	SIEBEL SYS INC	2 982 000	1/8/2002	4/4/2002	4/9/2002	83 785 11	103 922 70	-20 137 59
SLOF2009002	826170102	SIEBEL SYS INC	6 210 000	1/10/2002	4/4/2002	4/9/2002	174 482 08	217 285 42	-42 803 34
SLOF2009002	826170102	SIEBEL SYS INC	5 120 000	1/10/2002	4/4/2002	4/9/2002	139 435 41	179 146 75	-39 711 34
SLOF2009002	826170102	SIEBEL SYS INC	6 412 000	1/1/4/2002	4/4/2002	4/9/2002	174 621 07	219 074 96	-44 453 89
SLOF2009002	826170102	SIEBEL SYS INC	13 660 000	2/20/2002	4/4/2002	4/9/2002	372 009 32	416 863 59	-44 854 27
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	74 624 350	3/27/2002	4/4/2002	4/4/2002	74 624 35	74 624 35	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	21 594 420	3/27/2002	4/4/2002	4/4/2002	21 594 42	21 594 42	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	87 614 660	4/7/2002	4/4/2002	4/4/2002	87 614 66	87 614 66	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	15 480 620	4/7/2002	4/4/2002	4/4/2002	15 480 62	15 480 62	0 00
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	9 960 000	1/7/2002	4/9/2002	4/12/2002	845 941 06	926 778 00	-80 836 94
SLOF2009002	86033G100	TENET HEALTHCARE CORP COM	58 000	10/17/2000	4/9/2002	4/12/2002	4 068 65	2 320 56	1 748 09
SLOF2009002	86033G100	TENET HEALTHCARE CORP COM	1 746 000	10/17/2000	4/9/2002	4/9/2002	122 235 34	69 656 76	52 578 58
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	1 674 000	1/7/2002	4/10/2002	4/15/2002	142 480 90	155 765 70	-13 284 80
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	1 806 000	1/9/2002	4/10/2002	4/15/2002	153 715 95	170 248 91	16 532 96
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	2 838 000	1/9/2002	4/10/2002	4/15/2002	241 553 63	267 534 00	-25 980 37
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	1 806 000	1/9/2002	4/10/2002	4/15/2002	154 038 13	170 248 91	-16 210 78
SLOF2009002	86033G100	TENET HEALTHCARE CORP COM	1 630 000	10/17/2000	4/10/2002	4/15/2002	115 419 43	65 215 65	50 203 78
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	223 407 970	4/2/2002	4/10/2002	4/10/2002	223 407 97	223 407 97	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	138 948 680	4/5/2002	4/10/2002	4/10/2002	138 948 68	138 948 68	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	373 800 390	4/8/2002	4/10/2002	4/10/2002	373 800 39	373 800 39	0 00
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	2 294 000	3/6/2002	4/12/2002	4/17/2002	188 692 56	207 979 09	19 286 53
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	762 000	3/6/2002	4/12/2002	4/17/2002	62 678 17	69 064 60	-6 406 43
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	1 065 000	3/7/2002	4/12/2002	4/17/2002	87 683 64	97 092 67	-9 409 03
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	266 000	3/7/2002	4/12/2002	4/17/2002	21 879 78	24 227 63	-2 347 85
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	1 664 000	1/9/2002	4/12/2002	4/17/2002	136 872 02	156 862 79	19 990 77
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	1 188 000	1/11/2002	4/12/2002	4/17/2002	97 718 73	108 366 51	-10 647 78
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	3 706 000	1/11/2002	4/12/2002	4/17/2002	304 836 37	338 052 42	-33 216 05
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	228 401 360	4/8/2002	4/12/2002	4/17/2002	228 401 36	228 401 36	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	301 194 200	4/8/2002	4/12/2002	4/17/2002	301 194 20	301 194 20	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	185 376 170	4/8/2002	4/12/2002	4/17/2002	185 376 17	185 376 17	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	15 662 000	1/12/2000	4/19/2002	4/24/2002	264 869 68	279 630 31	-14 760 63
SLOF2009002	172967101	CITIGROUP INC COM	5 696 000	1/12/2000	4/19/2002	4/24/2002	6 591 44	6 971 12	-379 68
SLOF2009002	172967101	CITIGROUP INC COM	142 000	8/8/2000	4/19/2002	4/24/2002	108 037 84	95 907 77	12 130 07
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	2 556 000	8/8/2000	4/19/2002	4/24/2002	78 012 49	73 904 68	2 107 81
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	3 760 000	3/25/2002	4/19/2002	4/24/2002	38 006 25	36 952 34	1 053 91
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	1 890 000	3/25/2002	4/19/2002	4/24/2002	257 416 37	257 416 37	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	257 416 370	4/8/2002	4/19/2002	4/24/2002	111 108 76	119 981 83	-8 875 07
SLOF2009002	172967101	CITIGROUP INC COM	2 444 000	1/12/2000	4/22/2002	4/25/2002	220 382 61	196 324 11	24 058 50
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	5 339 000	8/7/2000	4/22/2002	4/25/2002	120 165 37	109 228 29	10 937 08
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	2 911 000	8/8/2000	4/22/2002	4/25/2002	69 634 98	64 750 00	5 074 99
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	3 500 000	3/21/2002	4/22/2002	4/25/2002	38 742 90	38 170 98	571 92
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	2 268 000	3/25/2002	4/22/2002	4/25/2002	45 246 59	44 578 67	667 92
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	578 528 000	4/8/2002	4/22/2002	4/22/2002	578 528 00	578 528 00	0 00

SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	4 952 000	S	8/9/2000	4/26/2002	201 982 04	178 302 03	23 680 01
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	1 444 000	S	8/8/2000	4/26/2002	58 779 14	54 182 63	4 596 51
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	3 746 000	S	8/8/2000	4/26/2002	152 463 82	140 308 68	12 155 14
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	1 658 000	S	4/27/2000	4/26/2002	160 459 88	95 344 94	65 114 93
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	4 074 000	S	8/9/2000	4/26/2002	161 819 70	146 393 08	15 426 62
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	152 000	S	4/27/2000	4/26/2002	6 037 46	5 403 80	633 66
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	1 038 000	S	1/12/2000	4/26/2002	41 229 47	37 486 12	3 743 35
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	4 440 000	S	1/12/2000	4/26/2002	176 357 26	159 118 50	17 238 76
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	368 000	S	4/27/2000	4/26/2002	35 566 97	21 162 21	14 404 76
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	1 124 000	S	4/27/2000	4/26/2002	106 633 91	64 636 74	43 997 17
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	7 012 000	S	3/25/2002	4/26/2002	131 232 62	137 824 37	-6 591 75
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	7 012 000	S	4/25/2002	4/26/2002	131 232 62	137 824 37	-6 591 75
SLOF2009002	22160K105	COSTCO WHSL CORP NEW COM	10 933 000	S	1/12/2000	4/26/2002	438 181 43	391 811 39	46 370 04
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	8 852 000	S	3/25/2002	4/26/2002	166 098 33	173 990 48	-7 892 15
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	277 911 020	S	4/8/2002	4/26/2002	277 911 02	277 911 02	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	236 070 860	S	4/8/2002	4/26/2002	236 070 86	236 070 86	0 00
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	1 660 000	S	4/4/2002	4/26/2002	31 136 50	33 227 06	2 088 56
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	638 000	S	4/4/2002	4/26/2002	11 967 69	12 770 40	-802 71
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	7 274 000	S	3/25/2002	4/26/2002	136 446 67	142 974 11	-6 527 44
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	997 904 320	S	4/8/2002	4/26/2002	997 904 32	997 904 32	0 00
SLOF2009002	89420G109	TRAVELERS PPTY CAS CORP NEW	2 680 000	S	4/4/2002	4/26/2002	49 818 62	53 643 68	-3 825 06
SLOF2009002	313586109	FANNIE MAE	1 164 000	S	2/8/2001	5/2/2002	30 857 80	33 302 75	-2 444 95
SLOF2009002	313586109	FANNIE MAE	3 134 000	S	2/8/2001	5/2/2002	247 676 32	258 714 09	-9 037 77
SLOF2009002	313586109	FANNIE MAE	338 000	S	2/9/2002	5/2/2002	26 729 92	27 686 46	956 54
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	188 722 250	S	4/9/2002	5/2/2002	188 722 25	188 722 25	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	96 275 890	S	4/9/2002	5/2/2002	96 275 88	96 275 88	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	563 322 550	S	4/15/2002	5/2/2002	593 522 55	593 522 55	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	903 140 720	S	4/17/2002	5/2/2002	903 140 72	903 140 72	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	122 828 890	S	10/17/2000	5/2/2002	122 828 68	122 828 68	0 00
SLOF2009002	86033G100	TENET HEALTHCARE CORP COM	952 000	S	5/6/2002	5/2/2002	71 550 45	38 089 14	33 461 31
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	412 515 390	S	4/24/2002	5/2/2002	412 515 39	412 515 39	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	297 705 030	S	4/24/2002	5/2/2002	297 705 03	297 705 03	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	77 775 400	S	4/25/2002	5/2/2002	77 775 40	77 775 40	0 00
SLOF2009002	313586109	FANNIE MAE	10 406 000	S	2/9/2001	5/2/2002	827 509 95	852 546 34	25 036 39
SLOF2009002	524908100	LEHMAN BROS HLDGS INC COM	4 568 000	S	9/21/2000	5/13/2002	294 867 96	320 703 97	25 836 01
SLOF2009002	524908100	LEHMAN BROS HLDGS INC COM	810 000	S	9/21/2000	5/13/2002	52 309 03	56 892 29	-4 583 26
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	360 838 830	S	4/25/2002	5/2/2002	360 838 83	360 838 83	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	190 990 840	S	4/30/2002	5/2/2002	190 990 84	190 990 84	0 00
SLOF2009002	313586109	FANNIE MAE	7 922 000	S	2/9/2001	5/14/2002	628 066 55	648 911 62	20 845 07
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	3 508 000	S	11/28/2000	5/14/2002	62 308 61	71 397 39	-9 088 78
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	1 086 000	S	11/28/2000	5/14/2002	18 289 38	22 103 07	-2 813 69
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	20 426 930	S	4/30/2002	5/2/2002	20 426 93	20 426 93	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	100 323 470	S	5/9/2002	5/2/2002	100 323 47	100 323 47	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	2 628 000	S	2/9/2001	5/15/2002	208 544 06	215 266 31	-8 722 25
SLOF2009002	313586109	FANNIE MAE	3 592 000	S	6/20/2001	5/15/2002	300 717 57	300 717 57	0 00
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	14 984 500	S	11/28/2000	5/15/2002	282 308 33	304 975 53	18 409 24
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	1 644 000	S	11/28/2000	5/15/2002	27 689 88	35 632 38	-7 942 50
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	909 500	S	11/29/2000	5/15/2002	15 318 70	19 432 98	-4 114 28
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	8 332 000	S	11/29/2000	5/15/2002	140 335 80	178 027 07	-37 691 27
SLOF2009002	313586109	FANNIE MAE	70 000	S	6/20/2001	5/20/2002	5 819 78	5 860 31	240 53
SLOF2009002	313586109	FANNIE MAE	3 002 000	S	6/21/2001	5/20/2002	524 890 66	547 520 30	22 639 64
SLOF2009002	313586109	FANNIE MAE	332 000	S	6/21/2001	5/20/2002	240 931 46	256 780 87	-15 849 41
SLOF2009002	370442105	GENERAL MTRS CORP COM	5 368 000	S	2/28/2002	5/20/2002	26 618 29	28 398 15	-1 779 86
SLOF2009002	370442105	GENERAL MTRS CORP COM	3 402 000	S	2/28/2002	5/20/2002	361 901 26	288 772 52	75 128 74
SLOF2009002	437076102	HOME DEPOT INC COM	2 348 000	S	12/10/2001	5/20/2002	229 356 95	181 743 65	47 613 27
SLOF2009002	437076102	HOME DEPOT INC COM	8 332 000	S	12/10/2001	5/20/2002	112 098 83	109 794 22	2 304 61
SLOF2009002	931142103	WAL MART STORES INC COM	514 000	S	8/17/1999	5/20/2002	181 461 45	177 597 30	3 864 15
SLOF2009002	931142103	WAL MART STORES INC COM	17 112 000	S	8/17/1999	5/20/2002	28 759 70	23 938 47	5 821 23
SLOF2009002	370442105	GENERAL MTRS CORP COM	1 188 000	S	2/28/2002	5/21/2002	984 692 35	796 955 46	187 736 89
SLOF2009002	370442105	GENERAL MTRS CORP COM	1 188 000	S	2/28/2002	5/21/2002	79 139 21	63 466 05	15 673 16

SLOF2009002	370442105	GENERAL MTRS CORP COM	82 000	S	2/28/2002	5/16/2002	5/21/2002	5 462 47	4 431 28	1 031 19
SLOF2009002	370442105	GENERAL MTRS CORP COM	854 000	S	2/28/2002	5/16/2002	5/21/2002	56 889 63	46 150 16	10 739 47
SLOF2009002	370442105	GENERAL MTRS CORP COM	4 058 000	S	2/28/2002	5/16/2002	5/21/2002	270 325 67	216 788 81	53 536 78
SLOF2009002	370442105	GENERAL MTRS CORP COM	176 000	S	2/28/2002	5/16/2002	5/21/2002	11 765 01	9 402 38	2 362 63
SLOF2009002	437076102	HOME DEPOT INC COM	975 000	S	12/10/2001	5/16/2002	5/21/2002	45 795 57	45 638 48	157 09
SLOF2009002	437076102	HOME DEPOT INC COM	3 430 000	S	12/10/2001	5/16/2002	5/21/2002	160 941 38	160 389 34	552 04
SLOF2009002	370442105	GENERAL MTRS CORP COM	1 364 000	S	11/29/2002	5/20/2002	5/22/2002	89 723 80	72 868 43	16 855 37
SLOF2009002	370442105	GENERAL MTRS CORP COM	20 000 000	S	11/29/2002	5/20/2002	5/22/2002	338 027 79	427 333 33	-89 305 54
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	171 986 600	S	5/13/2002	5/20/2002	5/20/2002	171 986 60	171 886 60	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	374 845 940	S	5/14/2002	5/20/2002	5/20/2002	374 845 84	374 845 84	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	65 764 800	S	5/15/2002	5/20/2002	5/20/2002	65 764 80	65 754 80	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	498 880 110	S	5/15/2002	5/22/2002	5/22/2002	498 880 11	498 880 11	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	348 030 710	S	12/10/2001	5/23/2002	5/23/2002	348 030 71	348 030 71	0 00
SLOF2009002	437076102	HOME DEPOT INC COM	122 000	S	12/10/2001	5/23/2002	5/23/2002	5 223 27	5 704 81	-481 54
SLOF2009002	437076102	HOME DEPOT INC COM	18 542 000	S	12/10/2001	5/23/2002	5/23/2002	796 508 79	867 037 68	-70 528 89
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	308 627 960	S	5/15/2002	5/24/2002	5/24/2002	308 627 96	308 627 96	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	11 904 950	S	5/16/2002	5/24/2002	5/24/2002	11 904 95	11 904 95	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	435 480	S	12/10/2001	5/31/2002	5/31/2002	435 48	435 48	0 00
SLOF2009002	437076102	HOME DEPOT INC COM	14 106 000	S	12/10/2001	5/31/2002	5/31/2002	584 159 83	659 607 03	-75 447 22
SLOF2009002	437076102	HOME DEPOT INC COM	7 894 000	S	12/10/2001	5/29/2002	6/3/2002	315 250 60	359 777 15	-44 526 55
SLOF2009002	437076102	HOME DEPOT INC COM	8 864 000	S	12/10/2001	5/29/2002	6/3/2002	363 369 61	414 487 21	51 117 60
SLOF2009002	437076102	HOME DEPOT INC COM	15 405 000	S	12/10/2001	5/30/2002	6/4/2002	618 680 04	720 349 23	101 669 19
SLOF2009002	437076102	HOME DEPOT INC COM	450 000	S	12/10/2001	5/30/2002	6/4/2002	18 111 95	21 042 33	2 930 38
SLOF2009002	437076102	HOME DEPOT INC COM	1 856 000	S	12/10/2001	5/30/2002	6/4/2002	74 538 78	86 787 94	12 249 15
SLOF2009002	38222105	APPLIED MATLS INC COM	573 000	S	5/15/2002	6/5/2002	6/5/2002	12 941 96	15 425 64	-2 483 68
SLOF2009002	38222105	APPLIED MATLS INC COM	1 334 000	S	5/15/2002	6/5/2002	6/5/2002	30 182 83	35 975 16	5 792 35
SLOF2009002	963024100	WYETH	222 000	S	4/9/2002	6/5/2002	6/5/2002	12 589 24	14 628 31	-2 038 07
SLOF2009002	963024100	WYETH	1 772 000	S	4/9/2002	6/5/2002	6/5/2002	100 292 17	116 762 93	-16 470 76
SLOF2009002	963024100	WYETH	444 000	S	4/9/2002	6/5/2002	6/5/2002	25 129 64	29 256 63	-4 126 99
SLOF2009002	963024100	WYETH	1 026 000	S	4/9/2002	6/5/2002	6/5/2002	57 710 76	67 606 52	-9 895 76
SLOF2009002	963024100	WYETH	6 078 000	S	5/15/2002	6/5/2002	6/5/2002	130 882 74	163 910 90	-33 028 16
SLOF2009002	38222105	APPLIED MATLS INC COM	13 478 000	S	5/15/2002	6/6/2002	6/6/2002	290 190 16	363 419 42	-73 229 26
SLOF2009002	963024100	WYETH	124 000	S	4/9/2002	6/6/2002	6/6/2002	6 948 52	8 170 77	-1 222 25
SLOF2009002	963024100	WYETH	320 000	S	4/9/2002	6/6/2002	6/6/2002	17 931 65	21 077 12	-3 145 47
SLOF2009002	963024100	WYETH	5 268 000	S	4/9/2002	6/6/2002	6/6/2002	290 358 67	346 982 09	-56 623 42
SLOF2009002	963024100	WYETH	1 090 000	S	4/9/2002	6/6/2002	6/6/2002	58 555 33	71 793 94	-13 238 61
SLOF2009002	963024100	WYETH	2 226 000	S	4/9/2002	6/6/2002	6/6/2002	119 581 79	146 617 72	-27 035 93
SLOF2009002	963024100	WYETH	2 650 000	S	4/9/2002	6/6/2002	6/6/2002	153 103 37	186 451 28	-33 347 91
SLOF2009002	963024100	WYETH	3 008 000	S	4/9/2002	6/6/2002	6/6/2002	157 872 83	196 787 87	-38 915 04
SLOF2009002	963024100	WYETH	1 122 000	S	4/9/2002	6/6/2002	6/6/2002	58 867 40	73 402 92	-14 515 52
SLOF2009002	963024100	WYETH	-2 912 000	S	5/15/2002	6/7/2002	6/7/2002	58 345 98	78 530 52	-20 184 54
SLOF2009002	38222105	APPLIED MATLS INC COM	11 650 000	S	5/15/2002	6/7/2002	6/7/2002	233 424 00	314 176 03	-80 752 03
SLOF2009002	38222105	APPLIED MATLS INC COM	1 178 000	S	5/15/2002	6/7/2002	6/7/2002	23 602 87	31 769 19	-8 165 32
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	3 760 000	S	5/16/2002	6/7/2002	6/7/2002	75 336 85	100 019 76	24 682 91
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	29 399 830	S	5/28/2002	6/7/2002	6/7/2002	29 399 83	29 399 83	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	12 912 900	S	5/28/2002	6/7/2002	6/7/2002	12 912 90	12 912 90	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	271 527 960	S	5/28/2002	6/7/2002	6/7/2002	271 527 96	271 527 96	0 00
SLOF2009002	963024100	WYETH	51 432 040	S	5/31/2002	6/7/2002	6/7/2002	51 432 04	51 432 04	0 00
SLOF2009002	963024100	WYETH	2 076 000	S	4/9/2002	6/11/2002	6/11/2002	108 462 54	134 456 71	-25 994 17
SLOF2009002	963024100	WYETH	890 000	S	4/9/2002	6/11/2002	6/11/2002	30 511 62	38 206 16	-7 694 54
SLOF2009002	904784709	UNILEVER N V NEW YORK SHS NEW	3 442 000	S	4/5/2002	6/11/2002	6/11/2002	46 498 87	58 225 14	-11 726 27
SLOF2009002	904784709	UNILEVER N V NEW YORK SHS NEW	1 336 000	S	4/30/2002	6/13/2002	6/13/2002	55 162 88	53 919 41	1 243 47
SLOF2009002	904784709	UNILEVER N V NEW YORK SHS NEW	708 000	S	4/30/2002	6/13/2002	6/13/2002	219 250 17	222 192 12	-2 941 95
SLOF2009002	904784709	UNILEVER N V NEW YORK SHS NEW	3 302 000	S	4/30/2002	6/13/2002	6/13/2002	85 637 96	85 243 07	-395 11
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	529 024 570	S	5/31/2002	6/13/2002	6/13/2002	529 024 57	529 024 57	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	2 020 000	S	4/30/2002	6/14/2002	6/14/2002	126 404 98	128 273 23	-1 868 27
SLOF2009002	904784709	UNILEVER N V NEW YORK SHS NEW	1 540 000	S	4/30/2002	6/14/2002	6/14/2002	96 386 77	97 792 46	-1 405 69
SLOF2009002	963024100	WYETH	11 498 000	S	4/9/2002	6/14/2002	6/14/2002	597 561 80	744 693 26	-147 131 46
SLOF2009002	963024100	WYETH	608 000	S	4/11/2002	6/14/2002	6/14/2002	31 598 33	39 314 31	-7 715 98

SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	1 200 000	4/30/2002	6/17/2002	6/20/2002	75 417 00	76 201 92	784 92
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	876 000	4/30/2002	6/17/2002	6/20/2002	55 423 46	55 627 40	203 94
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	602 000	4/30/2002	6/17/2002	6/20/2002	38 087 81	38 227 96	-140 15
SLOF 2009002	983024100	WYETH	658 000	4/11/2002	6/17/2002	6/20/2002	45 301 03	55 479 74	-10 178 71
SLOF 2009002	983024100	WYETH	2 926 000	4/11/2002	6/17/2002	6/20/2002	155 932 96	189 292 30	-33 359 34
SLOF 2009002	983024100	WYETH	1 528 000	4/11/2002	6/17/2002	6/20/2002	81 430 47	98 803 06	17 372 61
SLOF 2009002	983024100	WYETH	1 664 000	4/11/2002	6/17/2002	6/20/2002	88 678 21	107 597 07	-18 918 86
SLOF 2009002	983024100	WYETH	159 279 960	8/3/2002	6/17/2002	6/17/2002	159 279 56	159 279 56	0 00
SLOF 2009002	996102802	SLO CLIENT CASH INVESTMENT TR	8 414 500	6/4/2002	6/17/2002	6/17/2002	8 414 50	8 414 50	0 00
SLOF 2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7 142 000	5/8/2002	6/17/2002	6/17/2002	106 069 78	115 001 20	-8 931 42
SLOF 2009002	548661107	LOWES COS INC COM	198 000	1/17/2002	6/18/2002	6/21/2002	8 008 04	8 181 93	826 11
SLOF 2009002	548661107	LOWES COS INC COM	2 688 000	1/17/2002	6/18/2002	6/21/2002	122 290 90	109 234 94	13 055 96
SLOF 2009002	548661107	LOWES COS INC COM	7 110 000	1/18/2002	6/18/2002	6/21/2002	323 470 36	303 856 51	19 613 85
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	976 000	4/30/2002	6/18/2002	6/21/2002	61 678 39	61 977 56	-258 17
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	2 016 000	4/30/2002	6/18/2002	6/21/2002	127 466 43	128 019 23	-552 80
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	1 910 000	4/30/2002	6/18/2002	6/21/2002	119 815 08	121 288 06	-1 472 98
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	3 342 000	4/30/2002	6/19/2002	6/24/2002	207 049 71	212 222 35	-5 172 64
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	956 000	4/30/2002	6/19/2002	6/24/2002	59 900 96	60 707 53	-806 57
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	4 070 000	4/30/2002	6/20/2002	6/25/2002	253 141 49	258 451 52	-5 310 03
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	38 000	5/1/2002	6/20/2002	6/25/2002	2 363 48	2 481 21	117 73
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	2 070 000	5/1/2002	6/20/2002	6/25/2002	129 176 73	135 160 86	5 984 13
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	1 710 000	5/1/2002	6/20/2002	6/25/2002	106 711 22	111 540 91	-4 829 69
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	2 504 000	5/1/2002	6/21/2002	6/26/2002	155 838 26	163 332 41	-7 494 15
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	434 000	5/2/2002	6/21/2002	6/26/2002	27 010 30	28 200 80	1 190 50
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	2 132 000	5/2/2002	6/21/2002	6/26/2002	132 307 93	136 467 43	-6 159 50
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	954 000	5/2/2002	6/21/2002	6/26/2002	59 203 45	61 959 63	-2 756 18
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	1 462 000	5/3/2002	6/21/2002	6/26/2002	90 728 98	95 069 91	-4 340 93
SLOF 2009002	996102802	SLO CLIENT CASH INVESTMENT TR	377 699 320	6/4/2002	6/21/2002	6/21/2002	377 699 32	377 699 32	0 00
SLOF 2009002	17275R102	CISCO SYS INC COM	6 232 000	5/8/2002	6/24/2002	6/27/2002	65 989 65	100 348 29	-14 358 64
SLOF 2009002	17275R102	CISCO SYS INC COM	5 482 000	5/9/2002	6/24/2002	6/27/2002	47 272 23	54 457 64	7 185 41
SLOF 2009002	17275R102	CISCO SYS INC COM	5 888 000	5/9/2002	6/24/2002	6/27/2002	75 641 09	87 138 58	-11 497 49
SLOF 2009002	17275R102	CISCO SYS INC COM	12 054 000	5/15/2002	6/24/2002	6/27/2002	186 322 09	203 517 33	-18 350 05
SLOF 2009002	17275R102	CISCO SYS INC COM	284 000	5/15/2002	6/24/2002	6/27/2002	3 918 66	4 738 31	-819 65
SLOF 2009002	17275R102	CISCO SYS INC COM	16 416 000	5/8/2002	6/24/2002	6/27/2002	218 000 86	264 332 07	-45 331 19
SLOF 2009002	17275R102	CISCO SYS INC COM	6 028 000	5/8/2002	6/24/2002	6/27/2002	80 417 72	97 063 46	-16 645 74
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	1 912 000	5/2/2002	6/24/2002	6/27/2002	124 239 46	124 239 46	6 106 08
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	2 896 000	5/2/2002	6/24/2002	6/27/2002	178 312 20	187 528 82	9 216 62
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	2 004 000	5/2/2002	6/24/2002	6/27/2002	123 817 62	130 217 52	-6 399 90
SLOF 2009002	904784709	UNILEVER N V NEW YORK SHS NEW	1 088 000	5/2/2002	6/24/2002	6/27/2002	67 222 34	70 662 55	-3 440 21
SLOF 2009002	996102802	SLO CLIENT CASH INVESTMENT TR	325 216 960	6/4/2002	6/24/2002	6/24/2002	325 216 96	325 216 96	0 00
SLOF 2009002	996102802	SLO CLIENT CASH INVESTMENT TR	240 238 890	6/5/2002	6/24/2002	6/24/2002	240 238 89	240 238 89	0 00
SLOF 2009002	996102802	SLO CLIENT CASH INVESTMENT TR	109 681 240	6/6/2002	6/24/2002	6/24/2002	109 681 24	109 681 24	0 00
SLOF 2009002	17275R102	CISCO SYS INC COM	2 650 000	5/15/2002	6/25/2002	6/28/2002	44 614 33	53 389 44	-7 766 89
SLOF 2009002	17275R102	CISCO SYS INC COM	3 200 000	5/15/2002	6/25/2002	6/28/2002	41 602 86	50 053 32	-8 450 46
SLOF 2009002	17275R102	CISCO SYS INC COM	1 784 000	5/15/2002	6/25/2002	6/28/2002	24 329 45	29 924 64	-5 595 19
SLOF 2009002	17275R102	CISCO SYS INC COM	1 272 000	5/15/2002	6/25/2002	6/28/2002	17 146 80	21 336 40	-4 189 60
SLOF 2009002	17275R102	CISCO SYS INC COM	1 852 000	5/15/2002	6/25/2002	6/28/2002	24 965 31	31 325 84	-6 360 53
SLOF 2009002	17275R102	CISCO SYS INC COM	4 034 000	5/15/2002	6/25/2002	6/28/2002	54 379 10	68 233 50	13 854 40
SLOF 2009002	17275R102	CISCO SYS INC COM	3 550 000	5/16/2002	6/25/2002	6/28/2002	47 854 68	59 952 75	-12 098 07
SLOF 2009002	17275R102	CISCO SYS INC COM	1 902 000	5/16/2002	6/26/2002	7/1/2002	25 001 41	32 121 17	-7 119 76
SLOF 2009002	17275R102	CISCO SYS INC COM	1 336 000	5/17/2002	6/26/2002	7/1/2002	17 587 75	23 012 13	-5 424 38
SLOF 2009002	17275R102	CISCO SYS INC COM	8 914 000	5/17/2002	6/26/2002	7/1/2002	137 172 77	154 875 40	-37 702 63
SLOF 2009002	17275R102	CISCO SYS INC COM	1 040 000	5/17/2002	6/26/2002	7/1/2002	13 670 59	17 886 86	-4 216 27
SLOF 2009002	17275R102	CISCO SYS INC COM	3 862 000	5/17/2002	6/26/2002	7/1/2002	50 765 23	68 422 15	-15 656 92
SLOF 2009002	17275R102	CISCO SYS INC COM	6 370 000	5/17/2002	6/26/2002	7/1/2002	83 732 39	104 383 28	-20 650 89
SLOF 2009002	17275R102	CISCO SYS INC COM	558 107 510	6/6/2002	6/28/2002	6/28/2002	558 107 51	558 107 51	0 00
SLOF 2009002	996102802	SLO CLIENT CASH INVESTMENT TR	314 069 540	6/10/2002	6/28/2002	6/28/2002	314 069 54	314 069 54	0 00
SLOF 2009002	996102802	SLO CLIENT CASH INVESTMENT TR	81 486 400	6/11/2002	6/28/2002	6/28/2002	81 486 40	81 486 40	0 00
SLOF 2009002	996102802	SLO CLIENT CASH INVESTMENT TR	81 486 400	6/12/2002	6/28/2002	6/28/2002	81 486 40	81 486 40	0 00

SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	6/14/2002	6/28/2002	185 473 04	185 473 04	185 473 04	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	6/18/2002	6/28/2002	444 538 87	444 538 87	444 538 87	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	6/19/2002	6/28/2002	72 216 38	72 216 38	72 216 38	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	6/20/2002	6/28/2002	240 783 86	240 783 86	240 783 86	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	6/25/2002	6/28/2002	126 123 48	126 123 48	126 123 48	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	6/26/2002	7/2/2002	365 269 44	365 269 44	365 269 44	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	6/26/2002	7/2/2002	68 351 58	68 351 58	68 351 58	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	6/27/2002	7/5/2002	397 200 89	397 200 89	397 200 89	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	6/27/2002	7/5/2002	52 092 22	52 092 22	52 092 22	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	6/27/2002	7/5/2002	46 234 82	46 234 82	46 234 82	0 00
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	4/27/2000	7/23/2002	359 479 48	359 479 48	359 479 48	26 383 65
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/1/2002	7/23/2002	268 163 24	268 163 24	319 753 14	130 605 60
SLOF2009002	370442105	GENERAL MTRS CORP COM	2/28/2002	7/23/2002	77 373 32	77 373 32	91 993 72	-51 589 90
SLOF2009002	370442105	GENERAL MTRS CORP COM	2/28/2002	7/23/2002	66 312 10	66 312 10	77 783 30	14 620 40
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/1/2002	7/23/2002	3 279 17	3 279 17	3 810 02	-11 471 20
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/1/2002	7/23/2002	97 089 86	97 089 86	115 780 18	-630 85
SLOF2009002	71813109	BAKTER INTL INC COM	3/27/2002	7/23/2002	181 667 19	181 667 19	290 988 20	18 680 32
SLOF2009002	71813109	BAKTER INTL INC COM	3/28/2002	7/23/2002	78 034 87	78 034 87	140 969 97	-129 321 01
SLOF2009002	71813109	BAKTER INTL INC COM	3/28/2002	7/23/2002	23 839 50	23 839 50	42 947 68	-62 935 10
SLOF2009002	71813109	BAKTER INTL INC COM	4/3/2002	7/23/2002	80 142 14	80 142 14	138 701 25	-19 109 18
SLOF2009002	71813109	BAKTER INTL INC COM	3/25/2002	7/23/2002	14 862 60	14 862 60	26 414 86	58 559 11
SLOF2009002	71813109	BAKTER INTL INC COM	3/25/2002	7/23/2002	148 891 86	148 891 86	264 137 71	-11 532 28
SLOF2009002	71813109	BAKTER INTL INC COM	3/26/2002	7/23/2002	39 445 48	39 445 48	70 675 29	-115 245 85
SLOF2009002	71813109	BAKTER INTL INC COM	4/3/2002	7/23/2002	90 546 79	90 546 79	156 708 47	-31 229 81
SLOF2009002	71813109	BAKTER INTL INC COM	4/9/2002	7/23/2002	84 488 39	84 488 39	148 574 48	-66 161 68
SLOF2009002	71813109	BAKTER INTL INC COM	4/4/2002	7/23/2002	162 158 12	162 158 12	293 780 69	-64 086 09
SLOF2009002	71813109	BAKTER INTL INC COM	4/5/2002	7/23/2002	76 445 06	76 445 06	137 978 30	131 632 57
SLOF2009002	71813109	BAKTER INTL INC COM	4/5/2002	7/23/2002	28 890 61	28 890 61	52 144 89	-61 531 24
SLOF2009002	71813109	BAKTER INTL INC COM	4/9/2002	7/23/2002	174 046 73	174 046 73	321 486 44	23 254 28
SLOF2009002	71813109	BAKTER INTL INC COM	4/10/2002	7/23/2002	97 921 26	97 921 26	181 668 24	-147 449 71
SLOF2009002	71813109	BAKTER INTL INC COM	4/10/2002	7/23/2002	51 845 16	51 845 16	81 229 69	32 017 25
SLOF2009002	71813109	BAKTER INTL INC COM	6/7/2002	7/23/2002	18 119 94	18 119 94	28 450 50	-14 759 59
SLOF2009002	71813109	BAKTER INTL INC COM	6/7/2002	7/23/2002	413 535 94	413 535 94	562 353 44	-83 746 98
SLOF2009002	71813109	BAKTER INTL INC COM	11/21/2000	7/23/2002	162 381 90	162 381 90	226 136 95	-29 584 53
SLOF2009002	71813109	BAKTER INTL INC COM	7/18/2001	7/23/2002	195 847 45	195 847 45	273 106 98	-10 330 56
SLOF2009002	71813109	BAKTER INTL INC COM	7/19/2001	7/23/2002	161 244 29	161 244 29	113 516 85	-148 817 50
SLOF2009002	71813109	BAKTER INTL INC COM	4/27/2000	7/23/2002	2 877 86	2 877 86	3 797 48	-77 259 53
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	3/5/2002	7/23/2002	5 489 65	5 489 65	7 488 92	47 271 44
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/1/2002	7/23/2002	46 354 19	46 354 19	58 433 15	2 009 27
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/5/2002	7/23/2002	154 226 76	154 226 76	213 064 42	-12 078 96
SLOF2009002	478160104	JOHNSON & JOHNSON COM	8/13/2001	7/23/2002	318 342 51	318 342 51	419 678 71	-58 837 66
SLOF2009002	478160104	JOHNSON & JOHNSON COM	8/14/2001	7/23/2002	6 781 80	6 781 80	9 190 22	-101 336 20
SLOF2009002	478160104	JOHNSON & JOHNSON COM	8/14/2001	7/23/2002	5 078 58	5 078 58	6 781 80	9 190 22
SLOF2009002	478160104	JOHNSON & JOHNSON COM	8/15/2001	7/23/2002	359 817 60	359 817 60	482 401 78	-1 703 22
SLOF2009002	478160104	JOHNSON & JOHNSON COM	9/4/2001	7/23/2002	420 168 10	420 168 10	567 668 69	122 584 18
SLOF2009002	478160104	JOHNSON & JOHNSON COM	9/5/2001	7/23/2002	336 540 76	336 540 76	446 876 95	-147 700 59
SLOF2009002	478160104	JOHNSON & JOHNSON COM	11/29/2000	7/23/2002	87 520 91	87 520 91	115 786 29	-110 336 19
SLOF2009002	844741108	SOUTHWEST AIRLNS CO COM	11/29/2000	7/23/2002	1 992 31	1 992 31	3 375 93	28 265 28
SLOF2009002	844741108	SOUTHWEST AIRLNS CO COM	11/29/2000	7/23/2002	94 484 81	94 484 81	161 019 21	-1 383 62
SLOF2009002	844741108	SOUTHWEST AIRLNS CO COM	4/24/2002	7/23/2002	279 048 62	279 048 62	316 863 07	-66 524 40
SLOF2009002	844741108	SOUTHWEST AIRLNS CO COM	7/19/2001	7/23/2002	12 244 39	12 244 39	18 878 36	-37 814 45
SLOF2009002	844741108	SOUTHWEST AIRLNS CO COM	7/19/2001	7/23/2002	81 172 16	81 172 16	125 200 68	-6 633 97
SLOF2009002	844741108	SOUTHWEST AIRLNS CO COM	7/20/2001	7/23/2002	92 962 09	92 962 09	143 525 53	-44 028 52
SLOF2009002	844741108	SOUTHWEST AIRLNS CO COM	9/24/2001	7/23/2002	64 862 17	64 862 17	88 283 06	-94 263 49
SLOF2009002	844741108	SOUTHWEST AIRLNS CO COM	5/15/2002	7/23/2002	79 434 12	79 434 12	108 079 50	-50 533 44
SLOF2009002	844741108	SOUTHWEST AIRLNS CO COM	5/16/2002	7/23/2002	78 229 69	78 229 69	111 055 36	-9 558 15
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/5/2002	7/23/2002	138 480 15	138 480 15	197 114 34	-23 420 89
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/5/2002	7/23/2002	159 051 48	159 051 48	224 757 44	28 645 38
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/6/2002	7/23/2002	188 152 38	188 152 38	269 885 25	32 825 67
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/7/2002	7/23/2002	120 501 15	120 501 15	176 310 10	58 634 19
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/7/2002	7/23/2002	2 882 000	2 882 000	3 312 000	-65 705 96
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/7/2002	7/23/2002	4 500 000	4 500 000	5 804 000	-81 732 87
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/7/2002	7/23/2002	2 882 000	2 882 000	3 312 000	55 808 95

SLOF2009002	539830109	LOCKHEED MARTIN CORP COM	8 938 000	S	7/17/2000	7/25/2002	485 053 33	328 273 08	156 780 25
SLOF2009002	539830109	LOCKHEED MARTIN CORP COM	2 230 000	S	7/17/2000	7/25/2002	122 169 31	81 902 99	40 266 32
SLOF2009002	539830109	LOCKHEED MARTIN CORP COM	4 906 000	S	7/17/2000	7/25/2002	267 717 75	180 186 59	87 531 16
SLOF2009002	860333G100	TENET HEALTHCARE CORP COM	9 661 500	S	10/17/2000	7/25/2002	411 217 65	257 701 83	153 575 82
SLOF2009002	860333G100	TENET HEALTHCARE CORP COM	3 652 500	S	10/17/2000	7/25/2002	155 482 24	95 760 76	59 721 48
SLOF2009002	866547106	TIFFANY & CO NEW COM	1 828 000	S	6/22/2001	7/25/2002	41 608 04	73 051 45	-31 443 41
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	1 720 000	S	6/22/2001	7/25/2002	143 241 81	105 594 76	37 647 05
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	60 000	S	6/22/2001	7/25/2002	4 991 00	3 682 50	1 308 50
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	2 832 000	S	6/25/2001	7/25/2002	235 575 37	175 853 32	59 722 05
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	1 112 000	S	6/26/2001	7/25/2002	92 499 94	68 811 89	23 688 05
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	1 618 000	S	6/26/2001	7/25/2002	151 227 41	112 536 38	38 691 03
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	1 808 000	S	6/27/2001	7/25/2002	158 547 55	118 257 96	40 289 59
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	1 956 000	S	6/27/2001	7/25/2002	137 918 07	104 372 59	33 545 48
SLOF2009002	26874107	AMERICAN INTL GROUP INC COM	6 632 000	S	6/19/2002	7/26/2002	342 594 15	456 131 72	-113 537 57
SLOF2009002	26874107	AMERICAN INTL GROUP INC COM	3 398 000	S	6/19/2002	7/26/2002	175 533 01	232 343 35	-56 810 34
SLOF2009002	172667101	CITIGROUP INC COM	4 190 000	S	5/15/2002	7/26/2002	113 929 78	193 263 33	-79 333 55
SLOF2009002	172667101	CITIGROUP INC COM	8 994 000	S	5/15/2002	7/26/2002	165 701 22	281 085 14	-115 383 92
SLOF2009002	172667101	CITIGROUP INC COM	10 777 000	S	9/24/2001	7/26/2002	284 446 02	415 355 28	-130 909 26
SLOF2009002	172667101	CITIGROUP INC COM	4 670 000	S	2/25/2002	7/26/2002	123 259 06	204 549 74	-81 290 68
SLOF2009002	172667101	CITIGROUP INC COM	8 866 000	S	2/26/2002	7/26/2002	234 007 46	403 855 16	-169 847 70
SLOF2009002	172667101	CITIGROUP INC COM	6 400 000	S	2/26/2002	7/26/2002	17 756 07	29 152 64	-11 396 57
SLOF2009002	172667101	CITIGROUP INC COM	3 888 000	S	2/28/2002	7/26/2002	103 942 41	167 952 09	-64 049 68
SLOF2009002	172667101	CITIGROUP INC COM	5 822 000	S	5/15/2002	7/26/2002	164 086 96	268 539 17	-104 452 21
SLOF2009002	860333G100	SOUTHWEST AIRLS CO COM	234 500	S	1/29/2000	7/26/2002	59 994 42	108 369 59	-48 375 17
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	5 111 500	S	1/29/2000	7/26/2002	8 826 33	15 943 25	7 116 92
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	752 000	S	1/29/2000	7/26/2002	4 244 60	2 674 22	1 570 38
SLOF2009002	860333G100	TENET HEALTHCARE CORP COM	102 000	S	4/24/2002	7/26/2002	15 403 55	17 338 27	-1 934 72
SLOF2009002	86579Y101	3M CO	138 000	S	4/25/2002	7/26/2002	43 978 26	49 586 87	5 608 61
SLOF2009002	86579Y101	3M CO	394 000	S	4/25/2002	7/26/2002	297 801 99	335 500 47	-37 698 48
SLOF2009002	86579Y101	3M CO	1 560 000	S	4/26/2002	7/26/2002	174 127 10	195 728 05	-21 600 95
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	100 000	S	6/27/2001	7/26/2002	8 181 33	6 295 09	1 886 24
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	100 000	S	6/28/2001	7/26/2002	6 181 33	6 228 50	1 952 83
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	462 000	S	6/29/2001	7/26/2002	37 797 76	28 924 02	8 873 74
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	6 018 000	S	6/19/2002	7/26/2002	302 610 82	411 489 77	-108 878 95
SLOF2009002	26874107	AMERICAN INTL GROUP INC COM	11 909 500	S	1/29/2000	7/26/2002	131 166 35	244 014 45	-112 848 10
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	2 920 500	S	1/30/2000	7/26/2002	33 283 05	61 384 75	28 111 70
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	1 993 500	S	1/30/2000	7/26/2002	22 308 78	41 907 36	-19 597 58
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	3 482 500	S	12/1/2000	7/26/2002	38 973 57	71 477 61	-32 504 04
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	11 231 000	S	12/1/2000	7/26/2002	133 840 27	230 514 03	96 673 76
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	5 931 000	S	12/1/2000	7/26/2002	70 679 96	121 732 99	-51 052 63
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	2 450 000	S	12/4/2000	7/26/2002	29 196 75	49 981 31	20 784 56
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	2 303 500	S	12/4/2000	7/26/2002	27 535 67	46 982 63	19 456 96
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	9 030 000	S	12/6/2000	7/26/2002	107 943 17	189 937 02	-81 993 85
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	744 500	S	12/8/2000	7/26/2002	8 899 63	15 528 95	-6 627 32
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	2 735 500	S	12/8/2000	7/26/2002	32 599 06	57 050 31	-24 451 25
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	1 168 500	S	12/11/2000	7/26/2002	13 925 06	24 671 16	10 746 10
SLOF2009002	370442105	GENERAL MTRS CORP COM	8 960 000	S	3/7/2002	7/31/2002	294 242 60	419 668 41	125 426 81
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	46 500	S	12/11/2000	7/31/2002	575 21	981 78	-406 57
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	3 862 500	S	12/11/2000	7/31/2002	47 779 61	81 590 42	33 810 81
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	3 662 000	S	12/15/2000	7/31/2002	45 299 40	71 026 69	-25 727 29
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	8 377 000	S	1/17/2001	7/31/2002	103 624 54	148 889 45	-45 264 91
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	341 327 530	S	6/27/2002	7/31/2002	4 561 06	6 398 50	1 837 44
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	51 611 320	S	6/27/2002	7/31/2002	51 611 32	51 611 32	0 00
SLOF2009002	860333G100	TENET HEALTHCARE CORP COM	802 259 900	S	10/18/2000	8/2/2002	23 84	13 11	10 73
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	366 529 670	S	6/27/2002	8/2/2002	802 259 90	802 259 90	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	4 284 320	S	7/3/2002	8/2/2002	366 529 67	366 529 67	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	6 833 480	S	7/8/2002	8/2/2002	4 284 32	4 284 32	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	7 037 520	S	7/10/2002	8/2/2002	6 833 48	6 833 48	0 00

SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/17/2002	8/2/2002	6/2/2002	1 252 53	1 252 53	1 252 53	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/22/2002	8/2/2002	8/2/2002	616 050 44	616 050 44	616 050 44	0 00
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	S	1/18/2002	8/5/2002	8/8/2002	77 424 21	111 386 02	111 386 02	-33 961 81
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	S	1/17/2002	8/5/2002	8/8/2002	39 378 16	58 217 89	58 217 89	-16 839 73
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/22/2002	8/5/2002	8/5/2002	328 275 20	328 275 20	328 275 20	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/23/2002	8/5/2002	8/5/2002	721 937 82	721 937 82	721 937 82	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/24/2002	8/5/2002	8/5/2002	1 436 742 26	1 436 742 26	1 436 742 26	0 00
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	S	9/8/2001	8/6/2002	8/8/2002	17 971 94	15 915 24	15 915 24	2 056 70
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	S	9/8/2001	8/6/2002	8/8/2002	372 124 84	331 122 40	331 122 40	41 002 44
SLOF2009002	247025109	DELL COMPUTER CORP COM	S	5/15/2002	8/6/2002	8/6/2002	22 478 79	25 194 14	25 194 14	-2 714 35
SLOF2009002	247025109	DELL COMPUTER CORP COM	S	5/15/2002	8/6/2002	8/6/2002	63 700 93	71 392 57	71 392 57	-7 691 64
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	S	1/18/2002	8/6/2002	8/6/2002	87 093 20	127 398 10	127 398 10	-40 304 90
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	S	1/18/2002	8/6/2002	8/6/2002	11 200 36	16 370 29	16 370 29	5 169 93
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	S	9/8/2001	8/6/2002	8/12/2002	221 512 86	195 128 89	195 128 89	26 383 96
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	S	9/8/2001	8/6/2002	8/12/2002	68 473 13	61 266 81	61 266 81	7 206 32
SLOF2009002	71813109	BAXTER INTL INC COM	S	9/8/2001	8/8/2002	8/12/2002	24 216 11	21 486 29	21 486 29	2 728 82
SLOF2009002	71813109	BAXTER INTL INC COM	S	6/7/2002	8/14/2002	8/19/2002	26 107 67	37 297 30	37 297 30	-11 189 63
SLOF2009002	71813109	BAXTER INTL INC COM	S	6/7/2002	8/14/2002	8/19/2002	44 756 01	63 938 22	63 938 22	-19 182 21
SLOF2009002	71813109	BAXTER INTL INC COM	S	6/18/2002	8/14/2002	8/19/2002	6 263 03	6 685 51	6 685 51	2 422 48
SLOF2009002	71813109	BAXTER INTL INC COM	S	6/18/2002	8/14/2002	8/19/2002	130 397 61	180 338 40	180 338 40	-49 940 79
SLOF2009002	71813109	BAXTER INTL INC COM	S	6/18/2002	8/14/2002	8/19/2002	23 100 54	31 821 75	31 821 75	-8 821 21
SLOF2009002	71813109	BAXTER INTL INC COM	S	6/18/2002	8/14/2002	8/19/2002	240 020 24	331 674 74	331 674 74	91 654 50
SLOF2009002	71813109	BAXTER INTL INC COM	S	6/18/2002	8/14/2002	8/19/2002	14 085 70	19 464 48	19 464 48	-5 378 78
SLOF2009002	71813109	BAXTER INTL INC COM	S	6/18/2002	8/14/2002	8/19/2002	81 697 03	113 813 86	113 813 86	-32 116 83
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/24/2002	8/14/2002	8/14/2002	1 479 914 48	1 479 914 48	1 479 914 48	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	6/19/2002	8/15/2002	8/20/2002	64 133 42	86 696 32	86 696 32	-24 562 90
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/24/2002	8/15/2002	8/15/2002	67 183 91	67 183 91	67 183 91	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/25/2002	8/15/2002	8/15/2002	791 875 42	791 875 42	791 875 42	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	6/18/2002	8/16/2002	8/21/2002	15 860 01	22 860 89	22 860 89	-6 900 88
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/25/2002	8/16/2002	8/16/2002	2 857 189 38	2 857 189 38	2 857 189 38	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	6/18/2002	8/16/2002	8/16/2002	10 023 54	10 023 54	10 023 54	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	6/18/2002	8/16/2002	8/22/2002	136 223 33	192 698 65	192 698 65	54 475 32
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	3/7/2002	8/19/2002	8/22/2002	66 705 87	87 359 76	87 359 76	-20 653 88
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	3/7/2002	8/19/2002	8/22/2002	223 567 42	292 769 77	292 769 77	-69 222 35
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	3/13/2002	8/18/2002	8/22/2002	46 993 07	60 169 36	60 169 36	-13 176 29
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/26/2002	8/19/2002	8/22/2002	1 302 604 85	1 302 604 85	1 302 604 85	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	3/13/2002	8/20/2002	8/23/2002	103 291 06	131 583 10	131 583 10	-28 292 04
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4/17/2002	8/20/2002	8/23/2002	114 089 68	157 272 03	157 272 03	-43 182 35
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/26/2002	8/20/2002	8/20/2002	289 967 62	289 967 62	289 967 62	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4/17/2002	8/21/2002	8/25/2002	6 595 09	9 060 94	9 060 94	2 465 85
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4/17/2002	8/21/2002	8/25/2002	192 576 60	263 725 06	263 725 06	-71 148 46
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4/17/2002	8/21/2002	8/25/2002	109 055 76	148 469 97	148 469 97	-39 414 21
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/26/2002	8/21/2002	8/21/2002	338 100 73	338 100 73	338 100 73	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/26/2002	8/21/2002	8/21/2002	233 108 66	233 108 66	233 108 66	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	6/28/2001	8/22/2002	8/27/2002	261 564 57	179 063 44	179 063 44	82 511 13
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/29/2002	8/22/2002	8/22/2002	90 567 95	90 567 95	90 567 95	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4/9/2001	8/23/2002	8/28/2002	2 787 11	2 592 00	2 592 00	195 11
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4/9/2001	8/23/2002	8/28/2002	127 314 74	118 827 00	118 827 00	8 487 74
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4/9/2001	8/27/2002	8/30/2002	240 738 44	234 252 00	234 252 00	6 486 44
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/29/2002	8/30/2002	8/30/2002	17 753 14	17 253 00	17 253 00	502 14
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/29/2002	8/30/2002	8/30/2002	204 666 96	204 666 96	204 666 96	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/31/2002	9/3/2002	9/3/2002	221 983 56	221 983 56	221 983 56	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/31/2002	9/3/2002	9/3/2002	11 357 95	11 357 95	11 357 95	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/30/2002	9/4/2002	9/9/2002	683 974 96	748 566 59	748 566 59	-64 591 63
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/30/2002	9/4/2002	9/9/2002	5 356 89	5 876 50	5 876 50	-519 61
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/30/2002	9/5/2002	9/10/2002	123 658 15	137 723 75	137 723 75	14 064 60
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/31/2002	9/5/2002	9/10/2002	251 077 13	278 836 08	278 836 08	-27 758 95
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/31/2002	9/5/2002	9/5/2002	84 469 91	84 469 91	84 469 91	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/31/2002	9/5/2002	9/5/2002	439 107 51	439 107 51	439 107 51	0 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/31/2002	9/6/2002	9/6/2002	90 575 12	89 179 12	89 179 12	8 604 00
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7/31/2002	9/6/2002	9/6/2002	296 532 39	324 841 24	324 841 24	-28 308 85
SLOF2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	6/9/2002	9/8/2002	9/11/2002	28 363 02	33 371 68	33 371 68	-4 008 66

SLOF2009002	632110100	SMITH INTL INC COM	7 582 000	S	8/13/2002	9/6/2002	9/11/2002	235 429 16	250 271 96	14 842 80
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	68 074 82	S	9/6/2002	9/6/2002	9/6/2002	68 074 82	68 074 82	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	184 474 28	S	9/6/2002	9/6/2002	9/6/2002	184 474 28	184 474 28	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	313 423 65	S	8/12/2002	9/6/2002	9/6/2002	313 423 65	313 423 65	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	68 943 160	S	8/23/2002	9/6/2002	9/6/2002	68 943 16	68 943 16	0 00
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	3 872 000	S	9/6/2001	9/10/2002	9/13/2002	139 950 87	130 399 52	9 551 35
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	844 000	S	9/7/2001	9/10/2002	9/13/2002	30 505 82	28 320 81	2 185 01
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	2 058 000	S	9/7/2001	9/10/2002	9/13/2002	40 140 04	40 140 04	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	2 140 040	S	8/23/2002	9/10/2002	9/13/2002	74 603 34	69 124 25	5 479 09
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	2 060 000	S	9/7/2001	9/10/2002	9/13/2002	15 093 02	15 093 02	0 00
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	452 000	S	9/7/2001	9/10/2002	9/13/2002	16 369 28	17 305 08	9 374 69
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	5 172 000	S	9/24/2001	9/11/2002	9/15/2002	54 497 60	50 612 32	3 885 28
SLOF2009002	141491108	CARDINAL HEALTH INC COM	814 000	S	8/12/2002	9/11/2002	9/15/2002	63 207 81	61 735 51	1 472 30
SLOF2009002	224044107	COX COMMUNICATIONS INC CL A	2 358 000	S	8/22/2002	9/11/2002	9/15/2002	97 673 45	89 850 55	7 822 90
SLOF2009002	224044107	COX COMMUNICATIONS INC CL A	3 532 000	S	8/21/2002	9/11/2002	9/15/2002	18 085 63	18 734 88	1 350 75
SLOF2009002	224044107	COX COMMUNICATIONS INC CL A	654 000	S	8/21/2002	9/11/2002	9/15/2002	125 880 40	116 505 71	9 374 69
SLOF2009002	224044107	COX COMMUNICATIONS INC CL A	4 552 000	S	8/21/2002	9/11/2002	9/15/2002	124 463 76	137 486 50	13 032 74
SLOF2009002	369604103	GENERAL ELEC CO COM	3 096 000	S	8/9/2002	9/11/2002	9/15/2002	89 839 70	99 791 67	-9 951 97
SLOF2009002	369604103	GENERAL ELEC CO COM	3 096 000	S	8/9/2002	9/11/2002	9/15/2002	248 986 08	275 057 68	-26 071 60
SLOF2009002	369604103	GENERAL ELEC CO COM	8 506 000	S	8/9/2002	9/11/2002	9/15/2002	1 207 565 19	1 191 946 79	15 618 40
SLOF2009002	594918104	MICROSOFT CORP COM	24 392 000	S	8/13/2002	9/11/2002	9/15/2002	209 689 61	209 547 00	-3 877 39
SLOF2009002	885791101	PEPSICO INC COM	5 174 000	S	4/9/2001	9/11/2002	9/15/2002	122 204 57	596 74	1 899 57
SLOF2009002	885791101	3M CO	974 000	S	4/26/2002	9/11/2002	9/15/2002	121 607 83	132 746 60	0 00
SLOF2009002	885791101	3M CO	1 048 000	S	5/3/2002	9/11/2002	9/15/2002	130 847 03	132 746 60	0 00
SLOF2009002	885791101	3M CO	1 048 000	S	5/3/2002	9/11/2002	9/15/2002	108 297 54	108 297 54	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	108 297 540	S	8/23/2002	9/11/2002	9/15/2002	174 986 86	174 986 86	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	174 986 860	S	8/26/2002	9/11/2002	9/15/2002	199 829 06	199 829 06	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	199 829 060	S	8/28/2002	9/11/2002	9/15/2002	40 251 30	40 251 30	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	311 027 260	S	9/9/2002	9/11/2002	9/15/2002	311 027 26	311 027 26	0 00
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	4 704 000	S	9/24/2001	9/12/2002	9/16/2002	168 167 70	112 758 62	55 409 08
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	396 000	S	10/2/2001	9/12/2002	9/16/2002	13 722 14	10 165 05	3 557 09
SLOF2009002	31428X106	FEDEX CORP COM	7 448 000	S	12/19/2001	9/13/2002	9/18/2002	330 352 79	372 134 85	-41 782 06
SLOF2009002	31428X106	FEDEX CORP COM	1 972 000	S	12/21/2001	9/13/2002	9/18/2002	87 467 20	102 660 74	-15 193 54
SLOF2009002	31428X106	FEDEX CORP COM	3 600 000	S	2/6/2002	9/13/2002	9/18/2002	59 612 53	70 188 82	10 576 39
SLOF2009002	31428X106	FEDEX CORP COM	1 296 000	S	8/9/2002	9/13/2002	9/18/2002	159 876 42	186 006 04	-26 329 62
SLOF2009002	369604103	GENERAL ELEC CO COM	1 474 000	S	8/9/2002	9/13/2002	9/18/2002	39 863 42	47 664 59	-7 801 17
SLOF2009002	369604103	GENERAL ELEC CO COM	8 052 000	S	8/12/2002	9/13/2002	9/18/2002	217 781 38	237 063 32	-39 301 94
SLOF2009002	369604103	GENERAL ELEC CO COM	3 196 000	S	8/13/2002	9/13/2002	9/18/2002	86 433 85	101 931 31	15 497 46
SLOF2009002	369604103	GENERAL ELEC CO COM	8 352 000	S	8/13/2002	9/13/2002	9/18/2002	135 417 74	136 541 84	1 124 10
SLOF2009002	61168W101	MONSANTO CO NEW COM	3 574 000	S	8/13/2002	9/13/2002	9/18/2002	57 948 16	58 429 18	-481 02
SLOF2009002	885791101	3M CO	2 558 000	S	5/3/2002	9/13/2002	9/18/2002	307 428 32	324 013 16	-16 584 84
SLOF2009002	885791101	3M CO	1 106 000	S	5/6/2002	9/13/2002	9/18/2002	132 922 48	136 886 95	-5 964 47
SLOF2009002	885791101	3M CO	366 000	S	9/9/2002	9/13/2002	9/18/2002	259 618 22	259 618 22	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	259 618 220	S	9/12/2002	9/17/2002	9/17/2002	7 489 60	7 489 60	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	119 217 360	S	9/12/2002	9/17/2002	9/17/2002	119 217 38	119 217 38	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	12 746 000	S	8/14/2002	9/18/2002	9/24/2002	435 374 94	535 370 24	-99 995 30
SLOF2009002	617446448	MORGAN STANLEY	8 104 000	S	8/16/2002	9/19/2002	9/24/2002	276 814 57	354 101 04	77 286 47
SLOF2009002	617446448	MORGAN STANLEY	5 442 000	S	8/16/2002	9/19/2002	9/24/2002	185 886 59	242 025 33	56 138 74
SLOF2009002	617446448	MORGAN STANLEY	5 468 000	S	5/8/2002	9/19/2002	9/24/2002	140 952 58	158 534 27	-17 581 69
SLOF2009002	747525103	QUALCOMM INC	39 183 730	S	9/13/2002	9/19/2002	9/19/2002	39 183 73	39 183 73	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	2 362 000	S	9/20/2002	9/25/2002	9/25/2002	80 474 22	109 481 30	-29 007 08
SLOF2009002	617446448	MORGAN STANLEY	8 740 000	S	8/27/2002	9/20/2002	9/25/2002	297 775 05	396 009 40	98 234 35
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	212 934 100	S	4/9/2001	9/20/2002	9/26/2002	19 809 37	21 708 00	1 898 63
SLOF2009002	713448108	PEPSICO INC COM	536 000	S	4/9/2001	9/23/2002	9/26/2002	303 280 41	331 371 00	28 090 59
SLOF2009002	713448108	PEPSICO INC COM	8 182 000	S	4/9/2001	9/23/2002	9/26/2002	19 687 68	19 687 68	0 00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	19 687 680	S	5/6/2002	9/23/2002	9/26/2002	91 132 86	93 705 70	-2 572 84
SLOF2009002	747525103	QUALCOMM INC	4 766 000	S	5/6/2002	9/25/2002	9/25/2002	134 387 14	136 348 58	1 961 44
SLOF2009002	747525103	QUALCOMM INC	1 988 000	S	5/9/2002	9/25/2002	9/25/2002	56 584 92	56 873 90	288 98

SLOF 2009002	747525103	QUALCOMM INC	S	7 046 000	5/15/2002	9/25/2002	9/30/2002	200 552 00	225 648 86	-25 086 86
SLOF 2009002	747525103	QUALCOMM INC	S	250 000	5/15/2002	9/25/2002	9/30/2002	7 038 53	8 006 27	867 74
SLOF 2009002	865791101	3M CO	S	1 528 000	5/6/2002	9/25/2002	9/30/2002	173 671 37	191 879 97	18 208 60
SLOF 2009002	865791101	3M CO	S	3 650 000	5/23/2002	9/25/2002	9/30/2002	414 856 36	468 987 77	54 131 41
SLOF 2009002	985791101	3M CO	S	850 000	5/23/2002	9/25/2002	10/1/2002	96 555 99	109 216 33	-12 660 34
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	132 562 180	9/13/2002	9/26/2002	9/26/2002	132 562 18	132 562 18	0 00
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	135 814 420	9/16/2002	9/26/2002	10/2/2002	13 296 16	14 746 26	-1 450 10
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	902 000	8/13/2002	9/27/2002	10/2/2002	2 446 96	3 031 48	-584 52
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 492 000	8/27/2002	9/27/2002	10/2/2002	36 733 96	45 508 65	-8 774 69
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	899 485 140	9/16/2002	9/27/2002	10/2/2002	899 485 14	899 485 14	0 00
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	964 876 640	9/16/2002	9/27/2002	10/2/2002	964 876 64	964 876 64	0 00
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	250 966 210	9/24/2002	9/27/2002	10/2/2002	250 966 21	250 966 21	0 00
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	890 000	9/30/2002	9/30/2002	10/3/2002	12 818 90	16 253 09	-3 434 19
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 112 000	8/27/2002	10/1/2002	10/1/2002	30 419 69	38 569 13	-8 148 44
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	59 374 880	9/24/2002	10/2/2002	10/2/2002	67 125 79	67 125 79	0 00
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	67 125 790	9/24/2002	10/2/2002	10/2/2002	67 125 79	67 125 79	0 00
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	8 426 000	7/17/2001	10/3/2002	10/8/2002	519 491 91	309 468 44	210 023 47
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 172 000	10/19/2000	10/3/2002	10/8/2002	113 222 95	55 555 27	57 667 68
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4 100 500	10/19/2000	10/3/2002	10/8/2002	214 366 86	107 508 36	106 860 50
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	12 839 500	10/19/2000	10/3/2002	10/8/2002	671 226 26	328 407 87	342 818 39
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	283 412 620	9/24/2002	10/4/2002	10/3/2002	354 684 58	213 368 52	141 296 06
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	5 810 000	7/17/2001	10/7/2002	10/10/2002	210 465 29	105 483 40	104 981 89
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4 124 000	10/19/2000	10/7/2002	10/10/2002	44 501 88	21 528 63	22 973 25
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	872 000	11/6/2000	10/7/2002	10/10/2002	6 947 04	4 333 88	2 613 16
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	118 000	7/17/2001	10/8/2002	10/11/2002	185 852 85	116 280 22	69 572 63
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	3 166 000	7/17/2001	10/8/2002	10/11/2002	46 783 78	86 159 15	-39 375 37
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 156 000	12/9/1999	10/8/2002	10/11/2002	303 109 91	190 837 64	9 089 72
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	5 196 000	7/17/2001	10/9/2002	10/15/2002	26 009 69	16 600 97	9 400 72
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	452 000	7/17/2001	10/9/2002	10/15/2002	125 675 15	80 830 28	44 844 87
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 874 000	7/18/2001	10/9/2002	10/15/2002	145 394 63	70 906 24	74 488 39
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 182 000	11/6/2000	10/9/2002	10/15/2002	127 434 67	86 521 63	40 913 04
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	1 382 000	6/29/2001	10/9/2002	10/15/2002	314 005 07	251 627 34	122 377 73
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4 056 000	6/29/2001	10/9/2002	10/15/2002	96 035 29	46 706 29	49 328 99
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	1 548 000	9/24/2002	10/9/2002	10/9/2002	82 131 40	82 131 40	0 00
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	62 131 400	10/10/2002	10/15/2002	10/15/2002	182 728 42	182 746 76	19 981 66
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	6 148 000	10/2/2001	10/10/2002	10/15/2002	31 166 32	31 166 32	3 132 41
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	1 154 000	10/2/2001	10/10/2002	10/15/2002	99 749 89	144 089 44	-44 339 55
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 116 000	7/31/2002	10/10/2002	10/15/2002	285 025 46	365 011 72	-89 986 26
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	5 822 000	8/12/2002	10/10/2002	10/15/2002	35 732 71	50 200 75	-14 468 04
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	758 000	9/4/2002	10/10/2002	10/15/2002	124 092 36	138 098 01	-16 005 65
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	1 816 000	9/5/2002	10/10/2002	10/15/2002	96 261 47	138 098 01	-41 836 54
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 042 000	9/5/2002	10/10/2002	10/15/2002	204 685 26	293 644 25	-88 958 99
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	4 342 000	9/5/2002	10/10/2002	10/15/2002	119 831 86	173 532 68	-53 700 82
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	6 814 000	9/6/2002	10/10/2002	10/15/2002	333 649 72	465 165 89	-131 516 17
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 382 000	10/3/2001	10/11/2002	10/15/2002	76 511 40	64 131 17	12 380 23
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 394 000	10/4/2001	10/11/2002	10/15/2002	78 898 84	67 376 79	9 520 05
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	1 898 000	10/4/2001	10/11/2002	10/15/2002	26 375 39	22 740 37	3 635 02
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	1 908 000	10/11/2001	10/11/2002	10/15/2002	39 106 08	36 221 45	2 884 63
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	598 000	10/11/2001	10/11/2002	10/15/2002	19 520 40	17 844 54	1 675 86
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	5 894 000	9/6/2002	10/11/2002	10/15/2002	307 020 22	401 678 32	-84 658 10
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	6 832 000	9/6/2002	10/11/2002	10/15/2002	340 632 11	445 914 82	-105 082 71
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7 142 000	9/21/2000	10/11/2002	10/15/2002	342 526 42	501 635 51	-159 109 09
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	5 194 000	7/18/2001	10/11/2002	10/15/2002	323 962 87	192 230 98	131 731 89
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	8 576 000	12/9/1999	10/11/2002	10/15/2002	197 362 10	342 718 40	-145 356 30
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	2 850 000	10/11/2001	10/14/2002	10/16/2002	157 390 79	146 993 62	10 397 17
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	985 000	11/2/2001	10/14/2002	10/16/2002	91 090 45	88 080 74	2 979 71
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	7 850 000	11/2/2001	10/14/2002	10/16/2002	31 503 72	30 512 06	991 66
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	834 000	11/2/2001	10/15/2002	10/16/2002	28 056 98	25 808 37	2 248 61
SLOF 2009002	986102802	SLO CLIENT CASH INVESTMENT TR	S	674 000	11/2/2001	10/15/2002	10/17/2002	22 674 35	20 857 13	1 817 22

SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	5 916 000	11/17/2001	10/15/2002	10/17/2002	199 022 90	194 841 85	4 181 04
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	48 000	11/18/2001	10/15/2002	10/17/2002	1 614 79	1 586 53	28 26
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	866 000	7/18/2001	10/15/2002	10/17/2002	29 133 51	28 717 01	416 50
SLOF2009002	539830109	LOCKHEED MARTIN CORP COM	858 000	7/18/2001	10/15/2002	10/17/2002	31 754 75	31 754 75	19 282 05
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	1 002 000	4/27/2000	10/16/2002	10/21/2002	79 470 73	57 621 01	21 849 72
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 805 000	6/24/2002	10/16/2002	10/21/2002	88 166 98	102 219 60	14 052 62
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	72 000	6/24/2002	10/16/2002	10/21/2002	3 514 98	4 075 20	560 24
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	624 000	6/24/2002	10/16/2002	10/21/2002	30 463 01	35 318 40	4 855 39
SLOF2009002	539830109	LOCKHEED MARTIN CORP COM	718 000	7/18/2001	10/16/2002	10/21/2002	42 951 11	26 573 32	16 377 79
SLOF2009002	539830109	LOCKHEED MARTIN CORP COM	300 000	7/18/2001	10/16/2002	10/21/2002	17 798 45	11 103 06	6 693 39
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	704 000	6/24/2002	10/17/2002	10/22/2002	32 843 64	39 846 40	7 002 76
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	234 000	6/24/2002	10/17/2002	10/22/2002	10 915 78	13 244 40	2 327 62
SLOF2009002	931142103	WAL MART STORES INC COM	171 000	8/17/1999	10/17/2002	10/22/2002	9 494 56	7 963 97	1 530 59
SLOF2009002	931142103	WAL MART STORES INC COM	6 905 000	8/18/1999	10/17/2002	10/22/2002	494 438 78	417 891 17	76 547 61
SLOF2009002	931142103	WAL MART STORES INC COM	1 452 000	8/18/1999	10/17/2002	10/22/2002	80 714 24	68 139 02	12 575 22
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	2 182 000	6/24/2002	10/18/2002	10/23/2002	101 360 28	124 067 20	22 706 92
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	2 732 000	5/10/2001	10/18/2002	10/23/2002	136 405 46	78 052 51	58 352 95
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	3 582 000	5/10/2001	10/18/2002	10/23/2002	178 844 94	88 435 28	90 409 66
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	2 784 000	5/10/2001	10/18/2002	10/23/2002	139 501 05	79 823 84	59 677 21
SLOF2009002	931142103	WAL MART STORES INC COM	2 084 000	8/18/1999	10/18/2002	10/23/2002	116 698 81	97 797 33	18 901 48
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	441 461 560	9/24/2002	10/18/2002	10/18/2002	441 461 56	441 461 56	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	194 214 110	9/25/2002	10/18/2002	10/18/2002	194 214 11	194 214 11	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	260 979 430	9/25/2002	10/18/2002	10/18/2002	260 979 43	260 979 43	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	5 588 380	10/7/2002	10/18/2002	10/18/2002	5 588 38	5 588 38	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	75 293 540	10/8/2002	10/18/2002	10/18/2002	75 293 54	75 293 54	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	261 931 570	10/10/2002	10/18/2002	10/18/2002	261 931 57	261 931 57	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	135 950 510	10/11/2002	10/18/2002	10/18/2002	135 950 51	135 950 51	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	296 670 490	10/15/2002	10/18/2002	10/18/2002	296 670 49	296 670 49	0 00
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 012 000	6/24/2002	10/21/2002	10/24/2002	47 375 75	57 279 20	-9 903 45
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 074 908 730	10/15/2002	10/21/2002	10/21/2002	1 074 908 73	1 074 908 73	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	371 495 000	10/16/2002	10/21/2002	10/21/2002	371 495 00	371 495 00	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	254 989 540	10/16/2002	10/22/2002	10/22/2002	254 989 54	254 989 54	0 00
SLOF2009002	966102802	SLO CLIENT CASH INVESTMENT TR	424 474 870	10/17/2002	10/22/2002	10/22/2002	424 474 87	424 474 87	0 00
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 706 000	6/24/2002	10/23/2002	10/28/2002	81 952 98	96 559 80	-14 607 02
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 318 000	6/24/2002	10/24/2002	10/29/2002	64 312 30	74 485 60	10 173 30
SLOF2009002	478160104	JOHNSON & JOHNSON COM	3 886 000	9/5/2000	10/25/2002	10/30/2002	230 243 95	223 174 14	7 069 81
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	1 751 000	6/24/2002	10/25/2002	10/30/2002	82 348 97	99 106 60	-16 757 63
SLOF2009002	713448108	PEPSICO INC COM	6 128 000	4/9/2000	10/25/2002	10/30/2002	269 630 00	248 184 00	21 446 00
SLOF2009002	742718109	PROCTER & GAMBLE CO COM	2 498 000	8/9/2002	10/25/2002	10/30/2002	221 859 43	226 672 77	-4 813 34
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	616 000	4/27/2000	10/28/2002	10/31/2002	48 024 07	35 423 70	12 600 37
SLOF2009002	369550108	GENERAL DYNAMICS CORP COM	572 000	5/5/2000	10/28/2002	10/31/2002	44 593 78	32 415 87	12 177 91
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	4 108 000	6/24/2002	10/28/2002	10/31/2002	137 991 23	105 638 20	32 353 03
SLOF2009002	539830109	LOCKHEED MARTIN CORP COM	2 148 000	7/18/2001	10/28/2002	10/31/2002	118 836 68	79 497 91	39 338 75
SLOF2009002	539830109	LOCKHEED MARTIN CORP COM	2 108 000	7/18/2001	10/28/2002	10/31/2002	118 421 34	78 017 50	40 403 84
SLOF2009002	539830109	LOCKHEED MARTIN CORP COM	1 668 000	7/18/2001	10/28/2002	10/31/2002	93 208 03	61 733 01	31 473 02
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	822 000	5/10/2001	10/28/2002	10/31/2002	35 137 55	23 484 32	11 653 23
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	4 848 000	6/14/2001	10/28/2002	10/31/2002	207 149 10	159 617 87	47 531 23
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	4 189 000	6/24/2002	10/29/2002	11/1/2002	192 251 88	237 040 80	-44 788 92
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	6 125 000	6/14/2001	10/29/2002	11/1/2002	245 176 36	201 745 66	43 430 70
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	2 991 000	6/18/2001	10/29/2002	11/1/2002	119 728 12	101 769 79	17 956 35
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	2 775 000	6/19/2001	10/29/2002	11/1/2002	111 078 90	93 908 59	17 171 31
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	2 526 000	6/20/2001	10/29/2002	11/1/2002	101 112 73	86 665 71	14 447 02
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	13 982 000	6/21/2001	10/29/2002	11/1/2002	559 682 59	505 837 07	11 036 69
SLOF2009002	502424104	L-3 COMMUNICATIONS HLDGS INC	3 360 000	6/24/2002	10/30/2002	11/4/2002	155 052 60	190 178 00	-35 123 40
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	9 291 000	7/11/2001	10/30/2002	11/4/2002	996 73	904 44	82 29
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	5 595 000	7/11/2001	10/30/2002	11/4/2002	382 385 48	348 837 48	33 548 02
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	12 504 000	10/24/2001	10/30/2002	11/4/2002	498 524 48	490 356 86	8 167 60
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	6 150 000	10/25/2001	10/30/2002	11/4/2002	245 195 57	239 823 76	5 371 81
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	5 447 000	11/19/2001	10/30/2002	11/4/2002	216 968 18	213 035 80	3 932 38
SLOF2009002	88033G100	TENET HEALTHCARE CORP COM	4 170 000	12/9/2001	10/30/2002	11/4/2002	166 254 56	164 045 85	2 208 71

SLOF	Account	Description	TR	23 699 950	\$	12/10/2002	12/30/2002	12/30/2002	23 699 95	23 699 95	0 00	
SLOF2009002	3 51E+108	FOUR SEASONS HOTELS LTD VTG	TR	393 000	\$	12/21/1999	12/31/2002	1/6/2003	11 995 20	21 002 20	9 607 00	
SLOF2009002	524908100	LEHMAN BROS HLDGS INC COM		920 000	\$	12/14/2000	12/31/2002	1/6/2003	49 174 81	56 799 61	7 624 80	
SLOF2009002	524908100	LEHMAN BROS HLDGS INC COM		230 000	\$	12/14/2000	12/31/2002	1/6/2003	12 270 29	14 199 90	1 929 61	
SLOF2009002	524908100	LEHMAN BROS HLDGS INC COM		332 000	\$	7/13/2001	12/31/2002	1/6/2003	17 711 90	25 153 98	-7 442 08	
SLOF2009002	524908100	LEHMAN BROS HLDGS INC COM		2 552 000	\$	7/13/2001	12/31/2002	1/6/2003	136 146 68	192 231 95	56 085 07	
SLOF2009002	524908100	LEHMAN BROS HLDGS INC COM		170 000	\$	7/13/2001	12/31/2002	1/6/2003	9 066 65	12 805 42	-3 718 77	
SLOF2009002	524908100	LEHMAN BROS HLDGS INC COM		414 000	\$	7/16/2001	12/31/2002	1/6/2003	22 128 66	31 266 23	-9 137 57	
										172,953,960 84	179,535,034 89	-6,581,074 03
										172,953,960 84	179,535,034 89	-6,581,074 03
Realized Gains/loss- FFX Contracts												
Realized Settlement GL ID cost									-11,003 06	0 00	-11 003 06	
Realized Currency GL- Non Base									9,714 83	0 00	9,714 83	
Realized Currency GL- Dividend									304 06	0 00	304 06	
Realized Currency GL- Interest									6 99	0 00	6 99	
Journal Entries on Futures Contract									0 00	0 00	0 00	
GRAND TOTAL									172,952,983 48	179,535,034 89	-6,582,051 43	

Realized Gains/loss- FFX Contracts
Realized Settlement GL ID cost
Realized Currency GL- Non Base
Realized Currency GL- Dividend
Realized Currency GL- Interest
Journal Entries on Futures Contract
GRAND TOTAL

SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/17/2002	8/2/2002	8/2/2002	1 252.53	1 252.53	1 252.53	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/22/2002	8/2/2002	8/2/2002	616 050.44	616 050.44	616 050.44	0.00
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	1/18/2002	8/5/2002	8/5/2002	77 424.21	111 366.02	111 366.02	33 961.81
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	1/17/2002	8/5/2002	8/5/2002	3 163.000	56 217.69	56 217.69	16 839.73
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/22/2002	8/5/2002	8/5/2002	328 275.200	328 275.20	328 275.20	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/23/2002	8/5/2002	8/5/2002	721 937.820	721 937.82	721 937.82	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/24/2002	8/5/2002	8/5/2002	1 436 742.260	1 436 742.26	1 436 742.26	0.00
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	9/6/2001	8/6/2002	8/6/2002	476 000	15 915.24	15 915.24	2 056.70
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	9/5/2001	8/6/2002	8/6/2002	9 856 000	372 124.84	372 124.84	41 002.44
SLOF2009002	247025109	DELL COMPUTER CORP COM	9/14/2002	8/6/2002	8/6/2002	2 590 000	25 194.14	25 194.14	-2 174.35
SLOF2009002	247025109	DELL COMPUTER CORP COM	9/15/2002	8/6/2002	8/6/2002	7 113 000	63 700.83	71 392.57	-7 691.64
SLOF2009002	844741108	SOUTHWEST AIRLS CO COM	1/18/2002	8/6/2002	8/6/2002	914 000	127 398.10	127 398.10	-40 304.90
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	9/6/2001	8/6/2002	8/6/2002	5 836 000	11 200.36	16 370.29	-5 169.83
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	9/6/2001	8/6/2002	8/6/2002	1 804 000	221 512.86	195 128.86	26 383.98
SLOF2009002	ED5756025	BAYERISCHE MOTOREN WERKE AG	9/6/2001	8/6/2002	8/6/2002	638 000	24 216.11	21 486.29	2 729.82
SLOF2009002	71813109	BAKTER INTL INC COM	6/7/2002	8/14/2002	8/14/2002	742 000	26 107.67	37 297.30	-11 189.63
SLOF2009002	71813109	BAKTER INTL INC COM	6/7/2002	8/14/2002	8/14/2002	1 272 000	44 756.01	63 938.22	19 182.21
SLOF2009002	71813109	BAKTER INTL INC COM	6/18/2002	8/14/2002	8/14/2002	178 000	6 263.03	8 685.51	2 422.48
SLOF2009002	71813109	BAKTER INTL INC COM	6/18/2002	8/14/2002	8/14/2002	3 706 000	130 397.61	180 338.40	-49 940.79
SLOF2009002	71813109	BAKTER INTL INC COM	6/18/2002	8/14/2002	8/14/2002	656 000	23 100.54	31 921.75	-8 821.21
SLOF2009002	71813109	BAKTER INTL INC COM	6/18/2002	8/14/2002	8/14/2002	6 816 000	240 020.24	331 674.74	-91 654.50
SLOF2009002	71813109	BAKTER INTL INC COM	6/18/2002	8/14/2002	8/14/2002	400 000	14 085.70	19 464.49	-5 378.78
SLOF2009002	71813109	BAKTER INTL INC COM	6/18/2002	8/14/2002	8/14/2002	2 320 000	81 697.03	113 813.86	-32 116.83
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/24/2002	8/14/2002	8/14/2002	1 479 914.480	1 479 914.48	1 479 914.48	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/24/2002	8/15/2002	8/15/2002	1 808 000	64 133.42	88 696.32	-24 562.90
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/24/2002	8/15/2002	8/15/2002	67 183.910	67 183.91	67 183.91	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/25/2002	8/15/2002	8/15/2002	791 875.420	791 875.42	791 875.42	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/25/2002	8/15/2002	8/15/2002	466 000	15 960.01	22 860.89	-6 900.88
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/16/2002	8/16/2002	2 857 189.360	2 857 189.36	2 857 189.36	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/16/2002	8/16/2002	10 023.540	10 023.54	10 023.54	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/16/2002	8/16/2002	3 928 000	138 223.33	192 698.65	-54 475.32
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/7/2002	8/19/2002	8/22/2002	1 428 000	66 705.87	87 359.76	-20 653.89
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/7/2002	8/19/2002	8/22/2002	4 786 000	223 567.42	292 789.77	-69 222.35
SLOF2009002	370442105	GENERAL MTRS CORP COM	3/13/2002	8/19/2002	8/22/2002	1 096 000	46 993.07	60 169.36	-13 176.29
SLOF2009002	370442105	GENERAL MTRS CORP COM	7/26/2002	8/19/2002	8/19/2002	1 302 604.850	1 302 604.85	1 302 604.85	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/20/2002	8/23/2002	2 200 000	103 291.06	131 583.10	28 292.04
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/20/2002	8/23/2002	2 430 000	114 089.68	157 272.03	-43 182.35
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/21/2002	8/26/2002	289 967.820	289 967.62	289 967.62	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/21/2002	8/26/2002	140 000	6 595.09	9 060.84	-2 465.85
SLOF2009002	370442105	GENERAL MTRS CORP COM	4/17/2002	8/21/2002	8/26/2002	4 098 000	192 576.80	263 725.06	71 148.46
SLOF2009002	370442105	GENERAL MTRS CORP COM	4/17/2002	8/21/2002	8/26/2002	2 294 000	109 055.76	148 469.97	-39 414.21
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/21/2002	8/21/2002	338 100.730	338 100.73	338 100.73	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/21/2002	8/21/2002	233 108.660	233 108.66	233 108.66	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/22/2002	8/27/2002	2 860 000	261 564.57	179 053.44	82 511.13
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/22/2002	8/27/2002	90 567.950	90 567.95	90 567.95	0.00
SLOF2009002	713448108	PEPSICO INC COM	4/9/2001	8/23/2002	8/23/2002	64 000	2 787.11	2 592.00	195.11
SLOF2009002	713448108	PEPSICO INC COM	4/9/2001	8/23/2002	8/23/2002	2 934 000	127 314.74	118 827.00	8 487.74
SLOF2009002	713448108	PEPSICO INC COM	4/9/2001	8/27/2002	8/30/2002	5 784 000	240 738.44	234 252.00	6 486.44
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/30/2002	8/30/2002	426 000	17 555.14	17 253.00	502.14
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/26/2002	8/30/2002	8/30/2002	204 666.960	204 666.96	204 666.96	0.00
SLOF2009002	369604103	GENERAL ELEC CO COM	7/31/2002	8/30/2002	8/30/2002	221 983.560	221 983.56	221 983.56	0.00
SLOF2009002	369604103	GENERAL ELEC CO COM	7/31/2002	8/30/2002	8/30/2002	11 357.950	11 357.95	11 357.95	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/30/2002	9/4/2002	9/6/2002	188 000	683 974.96	748 566.59	-64 591.63
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/30/2002	9/4/2002	9/6/2002	4 406 000	5 356.89	5 876.50	-519.61
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/30/2002	9/5/2002	9/10/2002	8 945 000	123 658.15	137 722.75	-14 064.60
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/31/2002	9/5/2002	9/10/2002	84 469.910	84 469.91	84 469.91	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/31/2002	9/5/2002	9/10/2002	439 107.510	439 107.51	439 107.51	0.00
SLOF2009002	996102802	SLO CLIENT CASH INVESTMENT TR	7/31/2002	9/6/2002	9/11/2002	3 182 000	90 575.12	99 179.12	-8 604.00
SLOF2009002	369604103	GENERAL ELEC CO COM	7/31/2002	9/6/2002	9/11/2002	10 422 000	296 532.39	324 841.24	28 308.85
SLOF2009002	369604103	GENERAL ELEC CO COM	8/9/2002	9/6/2002	9/11/2002	1 032 000	29 363.02	33 371.68	-4 008.66

ACCOUNT	SECURITY	UNITS	FMV	DATE	DATE	FMV	DATE	FMV	DATE	FMV
SLOF2011002	966102802	SLO CLIENT CASH INVESTMENT TR	107,947.160	11/21/2001	1/2/2002	107,947.16	1/2/2002	107,947.16	1/2/2002	0.00
SLOF2011002	30248U101	FMC TECHNOLOGIES INC COM	0.978	3/19/1999	1/8/2002	15.90	1/8/2002	13.08	1/8/2002	2.82
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	1,095,535.410	11/21/2001	1/8/2002	1,095,535.41	1/8/2002	1,095,535.41	1/8/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	19,988.750	11/23/2001	1/8/2002	19,988.75	1/8/2002	19,988.75	1/8/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	533,859.690	11/26/2001	1/8/2002	533,859.69	1/8/2002	533,859.69	1/8/2002	0.00
SLOF2011002	204812109	COMPUTER ASSOC INTL INC COM	25,275.000	12/21/1999	1/10/2002	949,185.83	1/15/2002	486,240.45	1/15/2002	462,945.38
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	13,900.000	3/22/1999	1/10/2002	7,480.28	1/15/2002	5,228.88	1/15/2002	2,261.40
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	40,000.000	3/23/1999	1/10/2002	378,599.73	1/15/2002	261,675.84	1/15/2002	116,923.89
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	4,475.000	5/9/2000	1/10/2002	1,089,495.62	1/15/2002	697,324.00	1/15/2002	392,171.62
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	1,400.000	5/9/2000	1/10/2002	40,175.15	1/15/2002	25,808.61	1/15/2002	14,366.34
SLOF2011002	421946104	HEALTHCARE REALTY TRUST INC	6,000.000	5/11/2000	1/10/2002	163,424.34	1/15/2002	105,360.00	1/15/2002	58,064.34
SLOF2011002	12489V106	CBRL GROUP INC COM	1,025.000	3/17/2000	1/17/2002	30,811.76	1/23/2002	9,417.19	1/23/2002	21,394.57
SLOF2011002	12489V106	CBRL GROUP INC COM	44,475.000	3/20/2000	1/17/2002	1,336,929.57	1/23/2002	409,725.94	1/23/2002	927,203.63
SLOF2011002	12489V108	CBRL GROUP INC COM	19,175.000	3/21/2000	1/17/2002	576,405.27	1/23/2002	175,545.21	1/23/2002	400,860.06
SLOF2011002	052769106	AUTODESK INC COM	20,325.000	9/15/1999	12/3/2002	801,481.97	1/28/2002	502,881.15	1/28/2002	298,600.82
SLOF2011002	052769106	AUTODESK INC COM	27,298.000	11/30/2000	12/3/2002	1,076,450.43	1/28/2002	659,574.28	1/28/2002	416,876.15
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	408,777.770	11/28/2001	1/24/2002	136,118.39	1/29/2002	82,803.17	1/29/2002	53,315.22
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	747,589.090	11/28/2001	1/31/2002	406,777.77	1/31/2002	406,777.77	1/31/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	576,360.080	11/29/2001	1/31/2002	747,589.09	1/31/2002	576,360.08	1/31/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	179,932.670	11/29/2001	2/1/2002	576,369.08	2/1/2002	179,932.67	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	41,404.490	11/30/2001	2/1/2002	41,404.49	2/1/2002	41,404.49	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	29,059.380	12/3/2001	2/1/2002	29,059.38	2/1/2002	29,059.38	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	6,799.910	12/5/2001	2/1/2002	6,799.91	2/1/2002	6,799.91	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	36,065.250	12/6/2001	2/1/2002	36,065.25	2/1/2002	36,065.25	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	42,063.000	12/10/2001	2/1/2002	42,063.00	2/1/2002	42,063.00	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	18,692.500	12/14/2001	2/1/2002	18,692.50	2/1/2002	18,692.50	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	2,459.780	12/27/2001	2/1/2002	2,459.78	2/1/2002	2,459.78	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	35,999.490	12/28/2001	2/1/2002	35,999.49	2/1/2002	35,999.49	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	11,159.880	1/4/2002	2/1/2002	11,159.88	2/1/2002	11,159.88	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	2,628,370.950	1/15/2002	2/1/2002	2,628,370.95	2/1/2002	2,628,370.95	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	3,063.000	1/16/2002	2/1/2002	3,063.00	2/1/2002	3,063.00	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	418,006.850	1/23/2002	2/1/2002	418,006.85	2/1/2002	418,006.85	2/1/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	880,733.250	2/6/2002	2/6/2002	880,733.25	2/6/2002	880,733.25	2/6/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	127,781.880	2/13/2002	2/13/2002	127,781.88	2/13/2002	127,781.88	2/13/2002	0.00
SLOF2011002	42222G106	HEALTH NET INC	27,175.000	3/18/1999	2/28/2002	659,599.94	3/5/2002	256,124.38	3/5/2002	403,435.56
SLOF2011002	7406A102	PROVIDIAN FINL CORP COM	68,875.000	3/24/2000	2/28/2002	482,382.84	3/5/2002	156,904.60	3/5/2002	323,478.24
SLOF2011002	81760N109	SERVICE MASTER CO COM	7,100.000	9/25/2001	3/15/2002	414,132.22	3/20/2002	1,402,536.06	3/20/2002	988,403.84
SLOF2011002	81760N109	SERVICE MASTER CO COM	39,150.000	10/6/2000	3/15/2002	58,629.54	3/20/2002	65,213.50	3/20/2002	173,230.72
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	3,925.000	10/10/2000	3/15/2002	53,823.47	3/20/2002	359,592.75	3/20/2002	17,612.64
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	517,624.620	1/23/2002	3/15/2002	53,418.45	3/20/2002	517,624.62	3/20/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	385,849.660	1/28/2002	3/15/2002	385,849.66	3/15/2002	385,849.66	3/15/2002	0.00
SLOF2011002	81760N109	SERVICE MASTER CO COM	17,950.000	10/18/2000	3/19/2002	247,153.41	3/22/2002	163,748.88	3/22/2002	83,404.53
SLOF2011002	729251108	PLUM CREEK TIMBER CO INC COM	22,057.000	3/20/2000	3/27/2002	690,416.35	4/2/2002	386,210.02	4/2/2002	274,206.33
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	41,100.000	3/21/2000	3/27/2002	1,230,509.40	4/2/2002	721,000.00	4/2/2002	508,769.48
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	1,402,576.820	1/28/2002	4/17/2002	1,402,576.82	4/17/2002	1,402,576.82	4/17/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	89,505.920	1/28/2002	4/15/2002	89,505.92	4/15/2002	89,505.92	4/15/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	136,118.390	1/29/2002	4/15/2002	136,118.39	4/15/2002	136,118.39	4/15/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	10,147.640	2/5/2002	4/15/2002	2,331.00	4/15/2002	2,331.00	4/15/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	2,331.000	2/15/2002	4/15/2002	7,990.00	4/15/2002	7,990.00	4/15/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	16,331.880	2/22/2002	4/15/2002	16,331.88	4/15/2002	16,331.88	4/15/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	9,541.250	2/25/2002	4/15/2002	109,652.36	4/15/2002	109,652.36	4/15/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	109,652.360	3/1/2002	4/15/2002	448,280.24	4/15/2002	448,280.24	4/15/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	448,280.240	3/5/2002	4/15/2002	1,499,643.17	4/15/2002	1,207,562.50	4/15/2002	292,080.67
SLOF2011002	00817V108	AETNA INC COM NEW	34,750.000	12/13/2000	4/19/2002	698,572.93	4/19/2002	698,572.93	4/19/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	66,001.250	3/1/2002	4/19/2002	66,001.25	4/19/2002	66,001.25	4/19/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	2,459.780	3/18/2002	4/19/2002	2,459.78	4/19/2002	2,459.78	4/19/2002	0.00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	1,097,928.180	3/20/2002	4/19/2002	1,097,928.18	4/19/2002	1,097,928.18	4/19/2002	0.00

SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	247 153 410	3/22/2002	4/18/2002	4/19/2002	247 153 41	247 153 41	0 00
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	204 056 970	4/27/2002	4/18/2002	4/19/2002	204 056 97	204 056 97	0 00
SLOF2011002	356160106	GAP INC COM	110 800 000	9/25/2001	5/3/2002	5/3/2002	1 581 124 80	1 581 124 80	176 102 64
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	886 920 050	4/27/2002	4/30/2002	4/30/2002	886 920 05	886 920 05	0 00
SLOF2011002	227116100	CROMPTON CORP COM	13 625 000	8/24/1999	5/1/2002	5/6/2002	162 713 00	245 838 60	-83 125 60
SLOF2011002	227116100	CROMPTON CORP COM	26 625 000	8/23/1999	5/1/2002	5/6/2002	317 962 10	480 432 15	-162 470 05
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	8 654 810	4/2/2002	5/1/2002	5/1/2002	8 654 81	8 654 81	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	8 628 000	4/10/2002	5/1/2002	5/1/2002	8 628 00	8 628 00	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	144 874 690	4/23/2002	5/1/2002	5/1/2002	144 874 69	144 874 69	0 00
SLOF2011002	006171108	AETNA INC COM NEW	7 100 000	2/13/2001	5/2/2002	5/7/2002	352 541 30	271 305 91	81 235 39
SLOF2011002	008171108	AETNA INC COM NEW	18 575 000	1/10/2001	5/2/2002	5/7/2002	922 317 55	705 463 64	216 853 91
SLOF2011002	008171108	AETNA INC COM NEW	1 825 000	12/13/2000	5/2/2002	5/7/2002	90 618 01	63 418 75	27 199 26
SLOF2011002	227116100	CROMPTON CORP COM	30 750 000	11/17/1999	5/2/2002	5/7/2002	374 492 92	351 094 28	23 398 64
SLOF2011002	227116100	CROMPTON CORP COM	26 125 000	8/24/1999	5/2/2002	5/7/2002	323 668 50	471 378 60	-147 710 10
SLOF2011002	227116100	CROMPTON CORP COM	8 650 000	11/17/1999	5/2/2002	5/7/2002	107 168 80	8 403 70	8 403 70
SLOF2011002	227116100	CROMPTON CORP COM	33 175 000	11/17/1999	5/2/2002	5/7/2002	408 315 10	378 782 20	27 532 90
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	16 561 100	4/23/2002	5/6/2002	5/6/2002	16 561 10	16 561 10	0 00
SLOF2011002	349631101	FORTUNE BRANDS INC COM	5 125 000	2/5/2002	5/13/2002	5/13/2002	286 951 89	215 711 25	71 240 64
SLOF2011002	227116100	CROMPTON CORP COM	9 050 000	11/17/1999	5/6/2002	5/6/2002	109 598 52	103 330 18	6 268 34
SLOF2011002	227116100	CROMPTON CORP COM	2 900 000	1/26/2001	5/6/2002	5/6/2002	35 119 97	30 696 50	4 423 47
SLOF2011002	227116100	CROMPTON CORP COM	24 350 000	3/21/2001	5/14/2002	5/14/2002	294 886 62	255 119 82	39 766 80
SLOF2011002	227116100	CROMPTON CORP COM	22 300 000	3/22/2001	5/14/2002	5/14/2002	270 060 44	228 655 28	41 405 16
SLOF2011002	227116100	CROMPTON CORP COM	11 400 000	3/22/2001	5/14/2002	5/14/2002	134 737 08	116 891 04	17 846 04
SLOF2011002	349631101	FORTUNE BRANDS INC COM	15 800 000	2/5/2002	5/16/2002	5/16/2002	871 928 74	665 022 00	206 904 74
SLOF2011002	521865105	LEAR CORP COM	1 000 000	3/16/1999	5/17/2002	5/17/2002	51 552 65	35 518 80	16 033 85
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	12 750 000	3/17/1999	5/17/2002	5/17/2002	657 296 23	449 677 20	207 619 03
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	1 338 207 380	4/23/2002	5/21/2002	5/21/2002	1 338 207 38	1 338 207 38	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	555 589 500	5/3/2002	5/21/2002	5/21/2002	555 589 50	555 589 50	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	1 012 100 360	5/9/2002	5/22/2002	5/22/2002	1 012 100 36	1 012 100 36	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	2 170 805 080	5/9/2002	5/22/2002	5/22/2002	2 170 805 08	2 170 805 08	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	406 315 100	5/9/2002	5/22/2002	5/22/2002	406 315 10	406 315 10	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	64 276 180	5/13/2002	5/22/2002	5/22/2002	64 276 18	64 276 18	0 00
SLOF2011002	824348106	SHERWIN WILLIAMS CO COM	1 725 000	4/5/2001	6/13/2002	6/13/2002	20 802 87	14 485 50	6 317 37
SLOF2011002	824348106	SHERWIN WILLIAMS CO COM	2 800 000	4/5/2001	6/13/2002	6/13/2002	52 474 50	37 018 50	15 456 00
SLOF2011002	565849106	MARATHON OIL CORP	20 825 000	8/30/2000	6/18/2002	6/18/2002	561 545 84	565 971 44	-4 425 60
SLOF2011002	565849106	MARATHON OIL CORP	18 300 000	8/31/2000	6/24/2002	6/24/2002	483 458 25	500 916 75	-7 457 50
SLOF2011002	565849106	MARATHON OIL CORP	8 075 000	9/1/2000	6/24/2002	6/24/2002	217 742 27	223 556 38	-5 814 11
SLOF2011002	565849106	MARATHON OIL CORP	28 725 000	11/30/2000	6/24/2002	6/24/2002	75 501 86	74 344 20	1 157 76
SLOF2011002	384313102	GRAFTECH INTERNATIONAL LTD	9 400 000	4/5/2001	6/24/2002	6/24/2002	858 334 56	616 438 50	241 896 06
SLOF2011002	384313102	GRAFTECH INTERNATIONAL LTD	10 000 000	3/23/1999	7/2/2002	7/2/2002	113 965 91	148 920 12	-32 954 21
SLOF2011002	384313102	GRAFTECH INTERNATIONAL LTD	15 925 000	4/13/1999	7/2/2002	7/2/2002	109 116 30	133 280 00	-24 173 70
SLOF2011002	384313102	GRAFTECH INTERNATIONAL LTD	10 600 000	4/23/1999	6/27/2002	6/27/2002	121 240 39	206 225 00	84 984 67
SLOF2011002	384313102	GRAFTECH INTERNATIONAL LTD	450 000	4/26/1999	6/27/2002	6/27/2002	193 075 23	333 141 45	140 066 22
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	224 675 710	5/13/2002	6/28/2002	6/28/2002	224 675 71	224 675 71	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	571 395 540	5/14/2002	6/28/2002	6/28/2002	571 395 54	571 395 54	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	3 812 240	5/14/2002	7/11/2002	7/11/2002	3 812 24	3 812 24	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	87 113 760	5/15/2002	7/11/2002	7/11/2002	87 113 76	87 113 76	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	3 950 000	4/27/1999	7/2/2002	7/2/2002	45 581 62	82 648 22	-37 066 60
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	725 000	4/26/1999	7/2/2002	7/2/2002	8 366 25	15 272 63	-6 906 38
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	10 325 000	5/14/1999	7/2/2002	7/2/2002	119 146 89	253 663 57	-134 516 68
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	56 575 000	4/10/2002	7/3/2002	7/3/2002	12 361 25	276 448 08	264 086 83
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	56 575 000	4/10/2002	7/3/2002	7/3/2002	12 361 25	276 233 10	264 856 25
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	218 000 000	5/15/2002	7/3/2002	7/3/2002	47 631 50	497 238 20	-449 604 70
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	871 928 740	5/15/2002	7/8/2002	7/8/2002	70 240 82	70 240 82	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	708 848 880	5/17/2002	7/8/2002	7/8/2002	871 928 74	871 928 74	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	19 988 750	5/24/2002	7/8/2002	7/8/2002	19 988 75	19 988 75	0 00
SLOF2011002	986102802	SLO CLIENT CASH INVESTMENT TR	5 884 380	5/28/2002	7/8/2002	7/8/2002	5 884 38	5 884 38	0 00

SLOF2011002	74022D100	PRECISION DRILLING CORP CL A	S	9 275 000	9/18/2001	10/18/2002	10/23/2002	1 288 242 04	945 804 11	342 337 83	
SLOF2011002	42222G108	HEALTH NET INC	S	414 430 000	3/27/2000	10/21/2002	10/24/2002	241 420 96	74 006 15	167 414 81	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	8 900 000	10/16/2002	10/21/2002	10/21/2002	414 430 00	414 430 00	0 00	
SLOF2011002	204912108	COMPUTER ASSOC INTL INC COM	S	950 057 060	1/22/2000	10/24/2002	10/29/2002	126 821 16	171 218 20	-44 397 04	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	949 202 450	10/16/2002	10/25/2002	10/25/2002	950 057 06	950 057 06	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	91 228 750	10/23/2002	10/25/2002	10/25/2002	949 202 45	949 202 45	0 00	
SLOF2011002	204912108	COMPUTER ASSOC INTL INC COM	S	600 000	1/22/2000	10/30/2002	11/4/2002	6 975 72	11 542 80	-2 567 06	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	229 968 500	10/23/2002	10/30/2002	10/30/2002	229 968 50	229 968 50	0 00	
SLOF2011002	204912108	COMPUTER ASSOC INTL INC COM	S	9 450 000	1/22/2000	10/31/2002	11/5/2002	142 870 23	181 769 10	-38 928 87	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	60 097 410	10/23/2002	10/31/2002	10/31/2002	60 097 41	60 097 41	0 00	
SLOF2011002	204912108	COMPUTER ASSOC INTL INC COM	S	1 750 000	1/22/2000	11/1/2002	11/6/2002	26 336 70	33 666 50	-7 329 80	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	337 663 710	10/23/2002	11/1/2002	11/1/2002	337 663 71	337 663 71	0 00	
SLOF2011002	12612W104	CNF INC	S	13 150 000	4/20/2000	11/1/2002	11/7/2002	402 702 97	402 702 97	0 00	
SLOF2011002	834182107	SOLETRON CORP	S	253 125 000	9/18/2002	11/6/2002	11/12/2002	823 339 99	607 525 31	215 814 68	
SLOF2011002	834182107	SOLETRON CORP	S	58 050 000	10/14/2000	11/6/2002	11/12/2002	188 819 30	87 814 87	101 004 43	
SLOF2011002	844730101	SOUTHRUST CORP COM	S	20 000 000	4/14/2000	11/12/2002	11/15/2002	493 023 13	248 288 00	244 735 13	
SLOF2011002	844730101	SOUTHRUST CORP COM	S	26 600 000	4/14/2000	11/12/2002	11/15/2002	655 720 76	328 948 90	326 771 86	
SLOF2011002	844730101	SOUTHRUST CORP COM	S	30 000 000	4/14/2000	11/12/2002	11/15/2002	739 534 69	369 000 00	370 534 69	
SLOF2011002	844730101	SOUTHRUST CORP COM	S	12 450 000	4/17/2000	11/12/2002	11/15/2002	306 806 90	153 944 25	152 862 65	
SLOF2011002	907818108	UNION PAC CORP COM	S	2 350 000	1/25/1999	11/12/2002	11/15/2002	138 393 68	24 787 40	24 787 40	
SLOF2011002	907818108	UNION PAC CORP COM	S	13 750 000	5/16/2000	11/12/2002	11/15/2002	809 750 23	602 130 38	207 619 85	
SLOF2011002	907818108	UNION PAC CORP COM	S	8 575 000	5/17/2000	11/12/2002	11/15/2002	504 989 69	382 841 17	122 148 52	
SLOF2011002	747906204	QUANTUM CORP DSSG COM	S	24 800 000	3/31/1999	11/13/2002	11/18/2002	73 938 95	405 790 00	-331 851 05	
SLOF2011002	747906204	QUANTUM CORP DSSG COM	S	2 500 000	3/31/1999	11/13/2002	11/18/2002	7 453 52	39 843 75	-32 390 23	
SLOF2011002	747906204	QUANTUM CORP DSSG COM	S	200 000	3/4/1999	11/13/2002	11/18/2002	596 28	3 311 39	2 715 11	
SLOF2011002	747906204	QUANTUM CORP DSSG COM	S	47 500 000	3/18/1999	11/13/2002	11/18/2002	141 616 95	868 821 55	-727 204 60	
SLOF2011002	747906204	QUANTUM CORP DSSG COM	S	6 625 000	6/4/1999	11/13/2002	11/18/2002	19 751 84	100 482 90	-80 731 06	
SLOF2011002	824348106	SHERWIN WILLIAMS CO COM	S	17 400 000	4/5/2001	11/13/2002	11/18/2002	486 738 14	373 404 00	113 334 14	
SLOF2011002	824348106	SHERWIN WILLIAMS CO COM	S	30 650 000	6/13/2001	11/13/2002	11/18/2002	857 386 44	685 153 17	172 233 27	
SLOF2011002	747906204	QUANTUM CORP DSSG COM	S	32 975 000	6/4/1999	11/14/2002	11/19/2002	30 396 10	138 949 50	-401 264 24	
SLOF2011002	747906204	QUANTUM CORP DSSG COM	S	10 200 000	1/4/2001	11/14/2002	11/19/2002	98 116 81	499 381 05	108 553 40	
SLOF2011002	747906204	QUANTUM CORP DSSG COM	S	48 150 000	1/5/2001	11/14/2002	11/19/2002	143 487 45	643 173 26	-498 685 81	
SLOF2011002	824348106	SHERWIN WILLIAMS CO COM	S	8 950 000	8/13/2001	11/14/2002	11/19/2002	250 732 95	200 069 19	50 663 76	
SLOF2011002	834182107	SOLETRON CORP	S	36 875 000	10/14/2002	11/14/2002	11/19/2002	484 971 64	214 245 13	270 726 51	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	824 623 630	10/23/2002	11/14/2002	11/22/2002	824 623 63	824 623 63	0 00	
SLOF2011002	879664100	TELLABS INC COM	S	73 850 000	8/17/2001	11/19/2002	11/22/2002	969 757 64	1 040 686 82	-470 928 18	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	36 662 640	10/23/2002	11/21/2002	11/21/2002	36 662 64	36 662 64	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	241 420 960	10/24/2002	11/21/2002	11/21/2002	241 420 96	241 420 96	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	21 664 380	10/29/2002	11/21/2002	11/21/2002	21 664 38	21 664 38	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	8 975 720	11/4/2002	11/21/2002	11/21/2002	8 975 72	8 975 72	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	144 911 020	11/5/2002	11/21/2002	11/21/2002	144 911 02	144 911 02	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	26 336 700	11/6/2002	11/21/2002	11/21/2002	26 336 70	26 336 70	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	431 239 930	11/7/2002	11/21/2002	11/21/2002	431 239 93	431 239 93	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	124 578 450	11/22/2002	11/21/2002	11/21/2002	124 578 45	124 578 45	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	307 350 640	11/22/2002	11/22/2002	11/22/2002	307 350 64	307 350 64	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	715 661 040	11/22/2002	11/22/2002	11/22/2002	715 661 08	715 661 08	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	75 399 480	11/15/2002	12/2/2002	12/2/2002	895 228 04	767 034 59	128 193 45	
SLOF2011002	428236103	HEWLETT PACKARD CO COM	S	47 475 000	9/18/2001	12/20/2002	12/26/2002	75 399 48	75 399 48	0 00	
SLOF2011002	428236103	HEWLETT PACKARD CO COM	S	7 425 000	9/25/2001	12/20/2002	12/26/2002	140 011 97	117 834 75	22 177 22	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	803 494 370	11/15/2002	12/24/2002	12/24/2002	803 494 37	803 494 37	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	436 359 990	11/15/2002	12/26/2002	12/26/2002	436 359 99	436 359 99	0 00	
SLOF2011002	996102802	SLO CLIENT CASH INVESTMENT TR	S	419 257 620	11/15/2002	12/31/2002	12/31/2002	419 257 62	419 257 62	0 00	
GRAND TOTAL									79 567 467 98	74 376 209 29	6 191 258 69

SLOF2013002	861642106	STONE ENERGY CORP COM	200 000	S	3/22/1999	11/8/2002	1/24/2002	6 605 30	6 122 50	482 80
SLOF2013002	861642106	STONE ENERGY CORP COM	100 000	S	7/28/2001	1/18/2002	1/24/2002	3 302 65	4 358 00	1 055 35
SLOF2013002	861642106	STONE ENERGY CORP COM	100 000	S	8/16/2001	1/18/2002	1/24/2002	3 302 65	4 608 08	-1 305 43
SLOF2013002	986102802	SLO CLIENT CASH INVESTMENT TR	31 252 330	S	12/10/2001	1/18/2002	1/25/2002	31 252 33	31 252 33	0 00
SLOF2013002	126924109	CABLE DESIGN TECHNOLOGIES CORP	100 000	S	5/15/2001	1/22/2002	1/25/2002	2 722 47	2 672 00	50 47
SLOF2013002	126924109	CABLE DESIGN TECHNOLOGIES CORP	200 000	S	5/15/2001	1/22/2002	1/25/2002	1 367 47	1 336 00	31 47
SLOF2013002	346563109	FORRESTER RESH INC COM	300 000	S	10/5/2000	1/22/2002	1/25/2002	5 144 92	14 561 07	9 416 15
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0 015	100 000	S	2/20/2001	1/22/2002	1/25/2002	2 056 76	3 090 18	-1 033 42
SLOF2013002	126924109	CABLE DESIGN TECHNOLOGIES CORP	900 000	S	5/9/2001	1/23/2002	1/28/2002	11 846 25	12 024 00	-177 75
SLOF2013002	168905107	CHILDREN'S PL RETAIL STORES	200 000	S	5/9/2001	1/23/2002	1/28/2002	5 988 16	4 867 88	1 130 28
SLOF2013002	168905107	CHILDREN'S PL RETAIL STORES	200 000	S	5/9/2001	1/23/2002	1/28/2002	5 989 81	4 867 88	1 132 03
SLOF2013002	346563109	FORRESTER RESH INC COM	100 000	S	10/5/2000	1/23/2002	1/28/2002	1 697 97	4 853 69	-3 155 72
SLOF2013002	456658106	INFOCUS CORP COM	800 000	S	3/17/1999	1/23/2002	1/28/2002	8 420 57	24 268 45	-15 847 88
SLOF2013002	456658106	INFOCUS CORP COM	1 700 000	S	3/17/1999	1/23/2002	1/28/2002	31 001 58	12 593 60	18 407 98
SLOF2013002	456658106	INFOCUS CORP COM	1 200 000	S	3/17/1999	1/23/2002	1/28/2002	21 859 71	8 889 60	12 970 11
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	300 000	S	7/19/2000	1/23/2002	1/28/2002	8 901 55	3 684 02	5 217 53
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	300 000	S	10/17/2000	1/23/2002	1/28/2002	10 007 84	8 062 50	1 945 34
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	100 000	S	2/16/2001	1/23/2002	1/28/2002	3 335 95	4 500 00	-1 164 05
SLOF2013002	861642106	STONE ENERGY CORP COM	1 600 000	S	10/17/2000	1/23/2002	1/28/2002	53 449 43	43 000 00	10 449 43
SLOF2013002	126924109	CABLE DESIGN TECHNOLOGIES CORP	900 000	S	8/16/2001	1/23/2002	1/28/2002	29 375 81	41 472 72	-12 098 81
SLOF2013002	126924109	CABLE DESIGN TECHNOLOGIES CORP	700 000	S	5/15/2001	1/23/2002	1/28/2002	8 225 44	9 352 00	-1 126 56
SLOF2013002	456658106	INFOCUS CORP COM	1 200 000	S	3/17/1999	1/23/2002	1/28/2002	22 172 42	8 899 60	13 282 82
SLOF2013002	456658106	INFOCUS CORP COM	200 000	S	3/17/1999	1/23/2002	1/28/2002	3 707 94	1 481 80	2 226 34
SLOF2013002	456658106	INFOCUS CORP COM	600 000	S	3/17/1999	1/23/2002	1/28/2002	14 759 77	5 928 40	8 833 37
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	500 000	S	7/19/2000	1/24/2002	1/29/2002	14 675 72	6 140 02	8 535 70
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0 015	100 000	S	2/20/2001	1/24/2002	1/29/2002	2 087 98	3 090 18	-1 002 22
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0 015	100 000	S	2/20/2001	1/24/2002	1/29/2002	2 084 71	3 090 18	-1 005 47
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	500 000	S	7/11/2001	1/24/2002	1/29/2002	16 943 30	22 500 00	-5 556 70
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	100 000	S	7/11/2001	1/24/2002	1/29/2002	3 388 66	3 962 50	-573 84
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	100 000	S	7/11/2001	1/24/2002	1/29/2002	3 388 66	3 925 00	-536 34
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	100 000	S	7/11/2001	1/24/2002	1/29/2002	16 943 30	19 725 50	-2 782 20
SLOF2013002	861642106	STONE ENERGY CORP COM	500 000	S	8/20/2001	1/24/2002	1/29/2002	13 385 59	19 432 32	-6 046 73
SLOF2013002	861642106	STONE ENERGY CORP COM	100 000	S	8/20/2001	1/24/2002	1/29/2002	6 692 80	9 308 00	-2 615 20
SLOF2013002	861642106	STONE ENERGY CORP COM	200 000	S	5/19/2001	1/25/2002	1/30/2002	3 795 45	4 008 00	-212 55
SLOF2013002	126924109	CABLE DESIGN TECHNOLOGIES CORP	300 000	S	5/16/2001	1/25/2002	1/30/2002	1 265 15	1 337 25	-72 10
SLOF2013002	126924109	CABLE DESIGN TECHNOLOGIES CORP	940 000	S	5/9/2001	1/25/2002	1/30/2002	28 976 47	22 878 04	6 097 43
SLOF2013002	168905107	CHILDREN'S PL RETAIL STORES	460 000	S	5/10/2001	1/25/2002	1/30/2002	14 179 98	12 769 60	1 410 38
SLOF2013002	168905107	CHILDREN'S PL RETAIL STORES	260 000	S	5/10/2001	1/25/2002	1/30/2002	8 024 03	7 217 60	806 43
SLOF2013002	168905107	CHILDREN'S PL RETAIL STORES	2 100 000	S	10/4/2001	1/25/2002	1/30/2002	64 809 43	40 435 50	24 373 93
SLOF2013002	456658106	INFOCUS CORP COM	600 000	S	3/17/1999	1/25/2002	1/25/2002	46 401 27	46 401 27	0 00
SLOF2013002	986102802	SLO CLIENT CASH INVESTMENT TR	46 401 270	S	12/10/2001	1/25/2002	1/31/2002	6 212 10	6 680 00	-467 90
SLOF2013002	126924109	CABLE DESIGN TECHNOLOGIES CORP	500 000	S	5/15/2001	1/28/2002	1/31/2002	19 394 70	10 339 92	9 054 78
SLOF2013002	359065109	FRONTIER AIRLINES INC	900 000	S	3/28/2001	1/28/2002	1/31/2002	8 679 66	4 595 52	4 084 14
SLOF2013002	359065109	FRONTIER AIRLINES INC	400 000	S	3/28/2001	1/28/2002	1/31/2002	3 684 26	1 481 60	2 202 66
SLOF2013002	456658106	INFOCUS CORP COM	200 000	S	3/17/1999	1/28/2002	1/31/2002	1 842 13	2 000 00	-157 87
SLOF2013002	456658106	INFOCUS CORP COM	200 000	S	4/16/1999	1/28/2002	1/31/2002	3 679 94	2 000 00	1 679 94
SLOF2013002	456658106	INFOCUS CORP COM	200 000	S	4/16/1999	1/28/2002	1/31/2002	3 599 59	2 885 26	714 33
SLOF2013002	456658106	INFOCUS CORP COM	200 000	S	9/29/1999	1/29/2002	2/1/2002	7 197 45	5 770 52	1 426 93
SLOF2013002	456658106	INFOCUS CORP COM	400 000	S	9/29/1999	1/29/2002	2/1/2002	29 852 80	46 963 50	-17 110 70
SLOF2013002	749719100	RSA SEC INC COM	2 800 000	S	9/17/2001	1/29/2002	2/1/2002	33 211 70	52 599 12	-19 387 42
SLOF2013002	749719100	RSA SEC INC COM	500 000	S	10/25/2001	1/29/2002	2/1/2002	5 930 66	4 596 25	1 344 41
SLOF2013002	2083103	ATS MED INC	1 000 000	S	3/17/1999	1/30/2002	2/4/2002	6 203 07	6 362 50	-154 43
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	400 000	S	3/17/1999	1/30/2002	2/4/2002	4 469 93	10 856 25	-6 386 32
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0 015	100 000	S	1/25/2001	1/30/2002	2/4/2002	14 652 81	9 141 66	5 511 15
SLOF2013002	749719100	RSA SEC INC COM	1 600 000	S	2/21/2001	1/30/2002	2/4/2002	2 057 96	2 946 88	-888 92
SLOF2013002	863375107	THERAGENICS CORP	1 000 000	S	10/25/2001	1/30/2002	2/4/2002	18 398 12	14 676 00	3 722 12
SLOF2013002	346563109	FORRESTER RESH INC COM	1 000 000	S	3/17/1999	1/30/2002	2/4/2002	8 275 17	6 362 50	1 912 67
SLOF2013002	346563109	FORRESTER RESH INC COM	1 000 000	S	10/5/2000	1/31/2002	2/5/2002	16 985 84	48 536 90	-31 551 06

SLOF2013002	346563109	FORRESTER RESH INC COM	360 000	S	10/5/2000	1/3/12002	2/5/2002	8 119 81	17 473 28	11 353 37
SLOF2013002	346563109	FORRESTER RESH INC COM	340 000	S	10/6/2000	1/3/12002	2/5/2002	5 779 91	15 895 00	-10 115 09
SLOF2013002	346563109	FORRESTER RESH INC COM	100 000	S	10/6/2000	1/3/12002	2/5/2002	1 699 25	4 875 00	-2 975 75
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0.015	100 000	S	2/21/2001	1/3/12002	2/5/2002	2 049 16	3 052 50	1 013 34
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0.015	100 000	S	2/22/2001	1/3/12002	2/5/2002	2 049 16	2 964 50	-915 34
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0.015	400 000	S	2/22/2001	1/3/12002	2/5/2002	8 119 88	11 835 00	3 715 12
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0.015	1 300 000	S	2/26/2001	1/3/12002	2/5/2002	26 389 60	39 277 16	-12 887 56
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0.015	100 000	S	2/28/2001	1/3/12002	2/5/2002	2 029 97	2 930 13	-900 16
SLOF2013002	749719100	RSA SEC INC COM	500 000	S	10/25/2001	1/3/12002	2/5/2002	5 876 26	4 586 25	1 290 01
SLOF2013002	749719100	RSA SEC INC COM	800 000	S	10/25/2001	1/3/12002	2/5/2002	9 260 02	7 338 00	1 922 02
SLOF2013002	749719100	RSA SEC INC COM	100 000	S	10/26/2001	1/3/12002	2/5/2002	1 157 50	1 006 20	151 30
SLOF2013002	3/17/1999	THERAGENICS CORP	5 000 000	S	3/17/1999	1/3/12002	2/5/2002	42 424 85	31 812 50	10 612 35
SLOF2013002	128924109	CABLE DESIGN TECHNOLOGIES CORP	1 200 000	S	5/16/2001	2/1/2002	2/6/2002	14 475 14	16 047 00	1 571 86
SLOF2013002	346563109	FORRESTER RESH INC COM	300 000	S	10/6/2000	2/1/2002	2/6/2002	5 094 28	14 025 00	-8 930 72
SLOF2013002	346563109	FORRESTER RESH INC COM	100 000	S	10/6/2000	2/1/2002	2/6/2002	1 699 97	4 875 00	-2 975 03
SLOF2013002	346563109	FORRESTER RESH INC COM	200 000	S	2/28/2001	2/1/2002	2/6/2002	4 081 17	5 860 28	-1 779 09
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0.015	800 000	S	10/26/2001	2/1/2002	2/6/2002	9 186 58	8 049 60	1 136 98
SLOF2013002	749719100	RSA SEC INC COM	200 000	S	10/28/2001	2/1/2002	2/6/2002	2 298 65	2 380 82	-84 17
SLOF2013002	749719100	RSA SEC INC COM	600 000	S	10/28/2001	2/1/2002	2/6/2002	6 889 94	6 067 00	802 94
SLOF2013002	749719100	RSA SEC INC COM	300 000	S	10/30/2001	2/1/2002	2/6/2002	3 444 97	3 124 50	320 47
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2 325 990	S	12/10/2001	2/1/2002	2/1/2002	2 325 99	2 325 99	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	10 566 530	S	12/11/2001	2/1/2002	2/1/2002	10 566 53	10 566 53	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	58 918 930	S	12/13/2001	2/1/2002	2/1/2002	58 918 93	58 918 93	0 00
SLOF2013002	37899101	APPLEBEES INTL INC COM	250 000	S	3/14/2001	2/4/2002	2/7/2002	9 288 33	5 402 90	3 885 43
SLOF2013002	37899101	APPLEBEES INTL INC COM	750 000	S	3/15/2001	2/4/2002	2/7/2002	27 865 00	16 206 25	11 658 75
SLOF2013002	37899101	APPLEBEES INTL INC COM	100 000	S	3/16/2001	2/4/2002	2/7/2002	3 715 33	2 187 71	1 517 62
SLOF2013002	346563109	FORRESTER RESH INC COM	100 000	S	10/6/2000	2/4/2002	2/7/2002	1 699 97	4 875 00	-2 975 03
SLOF2013002	883375107	THERAGENICS CORP	2 200 000	S	3/17/1999	2/4/2002	2/7/2002	18 367 52	13 997 50	4 370 02
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	30 270 280	S	12/13/2001	2/4/2002	2/4/2002	30 270 28	30 270 28	0 00
SLOF2013002	37899101	APPLEBEES INTL INC COM	300 000	S	3/16/2001	2/5/2002	2/6/2002	11 100 43	6 593 14	4 507 29
SLOF2013002	346563109	FORRESTER RESH INC COM	1 000 000	S	10/6/2000	2/5/2002	2/6/2002	17 009 74	46 508 99	-29 740 26
SLOF2013002	346563109	FORRESTER RESH INC COM	300 000	S	7/12/2001	2/5/2002	2/6/2002	5 102 92	6 308 99	1 204 07
SLOF2013002	346563109	FORRESTER RESH INC COM	200 000	S	7/13/2001	2/5/2002	2/6/2002	3 401 85	4 300 12	-898 27
SLOF2013002	346563109	FORRESTER RESH INC COM	100 000	S	2/28/2001	2/5/2002	2/6/2002	2 037 96	2 930 13	-922 17
SLOF2013002	883375107	THERAGENICS CORP	900 000	S	3/16/1999	2/5/2002	2/6/2002	7 559 07	5 726 25	1 832 82
SLOF2013002	37899101	APPLEBEES INTL INC COM	100 000	S	3/16/2001	2/6/2002	2/6/2002	3 699 94	2 187 72	1 512 22
SLOF2013002	346563109	FORRESTER RESH INC COM	1 200 000	S	7/13/2001	2/6/2002	2/6/2002	20 504 69	25 800 72	-5 296 03
SLOF2013002	346563109	FORRESTER RESH INC COM	100 000	S	7/13/2001	2/6/2002	2/6/2002	1 707 47	2 150 06	-432 59
SLOF2013002	346563109	FORRESTER RESH INC COM	200 000	S	7/13/2001	2/6/2002	2/6/2002	3 414 95	4 200 52	-791 57
SLOF2013002	346563109	FORRESTER RESH INC COM	400 000	S	7/16/2001	2/6/2002	2/6/2002	6 829 80	8 362 00	-1 532 20
SLOF2013002	346563109	FORRESTER RESH INC COM	200 000	S	7/16/2001	2/6/2002	2/6/2002	3 422 94	4 181 00	-758 06
SLOF2013002	346563109	FORRESTER RESH INC COM	100 000	S	7/19/2001	2/6/2002	2/6/2002	1 744 69	2 090 50	-345 81
SLOF2013002	346563109	FORRESTER RESH INC COM	500 000	S	7/16/2001	2/6/2002	2/6/2002	8 723 47	10 404 25	-1 680 78
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0.015	500 000	S	2/28/2001	2/6/2002	2/6/2002	3 889 84	5 789 06	-1 899 22
SLOF2013002	883375107	THERAGENICS CORP	1 000 000	S	3/17/1999	2/6/2002	2/6/2002	8 239 87	6 362 50	1 877 37
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	37 243 560	S	12/13/2001	2/6/2002	2/6/2002	37 243 56	37 243 56	0 00
SLOF2013002	346563109	FORRESTER RESH INC COM	600 000	S	7/16/2001	2/6/2002	2/6/2002	10 492 52	12 483 10	-1 992 58
SLOF2013002	346563109	FORRESTER RESH INC COM	600 000	S	3/1/2001	2/6/2002	2/6/2002	11 687 88	17 655 26	-5 971 38
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0.015	100 000	S	3/5/2001	2/6/2002	2/6/2002	1 947 96	3 109 44	-1 161 48
SLOF2013002	741901201	PRIMA ENERGY CORP PAR \$0.015	100 000	S	1/14/2002	2/6/2002	2/6/2002	1 947 98	2 238 00	-296 02
SLOF2013002	883375107	THERAGENICS CORP	1 400 000	S	3/17/1999	2/6/2002	2/6/2002	11 625 42	8 907 50	2 717 92
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	59 562 080	S	12/13/2001	2/6/2002	2/6/2002	59 562 08	59 562 08	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	17 644 650	S	12/14/2001	2/6/2002	2/6/2002	17 644 66	17 644 66	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	12 209 020	S	12/17/2001	2/6/2002	2/6/2002	12 209 02	12 209 02	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	42 433 440	S	12/24/2001	2/6/2002	2/6/2002	42 433 44	42 433 44	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1 388 200	S	12/27/2001	2/6/2002	2/6/2002	1 388 20	1 388 20	0 00
SLOF2013002	883375107	THERAGENICS CORP	500 000	S	3/17/1999	2/6/2002	2/6/2002	4 307 38	3 181 25	1 126 13
SLOF2013002	921930103	VANS INC COM	3 100 000	S	1/11/2002	2/11/2002	2/11/2002	31 810 52	36 696 98	-4 886 46
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	11 951 070	S	12/27/2001	2/11/2002	2/11/2002	11 951 07	11 951 07	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	12 860 930	S	12/28/2001	2/11/2002	2/11/2002	12 860 93	12 860 93	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	9 057 010	S	1/2/2002	2/11/2002	2/11/2002	9 057 01	9 057 01	0 00

SECURITY	DATE ACQUIRED	DATE VALUED	UNIT COST	MARKET VALUE	COST BASIS	FAIR MARKET VALUE
SLOF2013002 9961028202 SLO CLIENT CASH INVESTMENT TR	1/3/2002	2/11/2002	4,745.00	4,745.00	4,745.00	4,745.00
SLOF2013002 450688109 ITT EDL SVCS INC COM	2/14/2001	2/15/2002	100,000	4,285.22	4,285.22	1,119.89
SLOF2013002 685564130 ORBITAL SCIENCES CORP	1/11/2002	2/12/2002	508,000	1,188.70	1,188.70	1,188.70
SLOF2013002 863375107 THERAGENICS CORP	3/17/1999	2/15/2002	900,000	7,786.50	7,786.50	2,060.25
SLOF2013002 921930103 VANS INC COM	8/4/1999	2/12/2002	1,300,000	15,333.40	15,333.40	787.78
SLOF2013002 921930103 VANS INC COM	8/4/1999	2/15/2002	100,000	1,186.48	1,186.48	54.38
SLOF2013002 9961028202 SLO CLIENT CASH INVESTMENT TR	1/3/2002	2/12/2002	169,450.660	169,450.66	169,450.66	0.00
SLOF2013002 232217109 CUTTER & BUCK INC COM	7/17/2000	2/19/2002	1,600,000	9,919.85	9,919.85	-7,016.15
SLOF2013002 232217109 CUTTER & BUCK INC COM	7/17/2000	2/13/2002	400,000	2,517.96	2,517.96	1,716.04
SLOF2013002 450688109 ITT EDL SVCS INC COM	2/14/2001	2/13/2002	100,000	4,288.97	4,288.97	1,113.64
SLOF2013002 450688109 ITT EDL SVCS INC COM	2/14/2001	2/19/2002	100,000	4,288.97	4,288.97	1,127.06
SLOF2013002 879939106 THERAGENICS CORP	7/28/1999	2/19/2002	200,000	2,989.95	2,989.95	662.45
SLOF2013002 921930103 VANS INC COM	8/4/1999	2/13/2002	600,000	5,243.92	5,243.92	1,426.42
SLOF2013002 921930103 VANS INC COM	8/4/1999	2/19/2002	2,700,000	32,212.67	32,212.67	-1,290.55
SLOF2013002 921930103 VANS INC COM	8/5/1999	2/13/2002	2,000,000	23,579.64	23,579.64	-1,237.56
SLOF2013002 921930103 VANS INC COM	8/5/1999	2/19/2002	200,000	2,357.96	2,357.96	-17.04
SLOF2013002 921930103 VANS INC COM	8/6/1999	2/13/2002	100,000	1,178.98	1,178.98	-11.14
SLOF2013002 921930103 VANS INC COM	8/6/1999	2/19/2002	100,000	1,210.44	1,210.44	20.32
SLOF2013002 9961028202 SLO CLIENT CASH INVESTMENT TR	1/3/2002	2/13/2002	53,170.600	53,170.60	53,170.60	0.00
SLOF2013002 37899101 APPLEBEES INTL INC COM	3/16/2001	2/20/2002	100,000	3,498.76	3,498.76	1,301.05
SLOF2013002 37899101 APPLEBEES INTL INC COM	3/16/2001	2/20/2002	500,000	17,493.78	17,493.78	6,488.88
SLOF2013002 232217109 CUTTER & BUCK INC COM	3/16/2001	2/20/2002	700,000	24,739.02	24,739.02	9,329.36
SLOF2013002 232217109 CUTTER & BUCK INC COM	3/16/2001	2/20/2002	800,000	4,839.92	4,839.92	-3,628.08
SLOF2013002 232217109 CUTTER & BUCK INC COM	7/17/2000	2/20/2002	2,600,000	15,611.46	15,611.46	11,909.54
SLOF2013002 450688109 ITT EDL SVCS INC COM	7/17/2000	2/20/2002	100,000	600.44	600.44	-469.87
SLOF2013002 863375107 THERAGENICS CORP	2/15/2001	2/20/2002	100,000	4,263.27	4,263.27	962.27
SLOF2013002 921930103 VANS INC COM	3/17/1999	2/20/2002	200,000	1,747.97	1,747.97	475.47
SLOF2013002 921930103 VANS INC COM	8/6/1999	2/20/2002	400,000	4,772.20	4,772.20	1,172
SLOF2013002 927460105 VINTAGE PETE INC COM	3/16/1999	2/20/2002	100,000	1,082.48	1,082.48	352.63
SLOF2013002 927460105 VINTAGE PETE INC COM	3/16/1999	2/20/2002	500,000	5,993.71	5,993.71	1,744.46
SLOF2013002 37899101 APPLEBEES INTL INC COM	3/16/2001	2/20/2002	100,000	3,436.14	3,436.14	2,234.76
SLOF2013002 59523C107 MID ATLANTIC MED SVCS INC COM	8/23/2001	2/21/2002	600,000	16,871.86	16,871.86	3,313.24
SLOF2013002 599902103 MILLENNIUM PHARMACEUTICALS INC	8/23/2001	2/21/2002	600,000	16,841.74	16,841.74	3,263.12
SLOF2013002 599902103 MILLENNIUM PHARMACEUTICALS INC	8/21/2001	2/21/2002	2,073,330	47,587.54	47,587.54	61,164.48
SLOF2013002 599902103 MILLENNIUM PHARMACEUTICALS INC	10/3/2001	2/21/2002	789,840	15,962.51	15,962.51	-3,337.49
SLOF2013002 599902103 MILLENNIUM PHARMACEUTICALS INC	11/1/2001	2/21/2002	2,073,330	41,639.09	41,639.09	-10,576.94
SLOF2013002 599902103 MILLENNIUM PHARMACEUTICALS INC	11/1/2001	2/21/2002	296,190	5,948.44	5,948.44	-1,107.91
SLOF2013002 599902103 MILLENNIUM PHARMACEUTICALS INC	11/2/2001	2/21/2002	296,190	7,931.26	7,931.26	-4,904.99
SLOF2013002 599902103 MILLENNIUM PHARMACEUTICALS INC	11/2/2001	2/21/2002	394,920	11,742.24	11,742.24	5,571.19
SLOF2013002 599902103 MILLENNIUM PHARMACEUTICALS INC	11/28/2001	2/21/2002	584,680	151.50	151.50	-13,327.64
SLOF2013002 599902103 MILLENNIUM PHARMACEUTICALS INC	11/28/2001	2/21/2002	7,700	11,654.04	11,654.04	-2,202.26
SLOF2013002 863375107 THERAGENICS CORP	4/16/1999	2/21/2002	200,000	1,761.89	1,761.89	-1,110.39
SLOF2013002 863375107 THERAGENICS CORP	8/9/1999	2/21/2002	400,000	3,523.79	3,523.79	-1,050.21
SLOF2013002 921930103 VANS INC COM	8/4/1999	2/21/2002	100,000	1,174.98	1,174.98	-15.65
SLOF2013002 921930103 VANS INC COM	8/4/1999	2/21/2002	300,000	3,571.89	3,571.89	-43.04
SLOF2013002 921930103 VANS INC COM	8/11/1999	2/21/2002	500,000	3,528.85	3,528.85	-71.15
SLOF2013002 921930103 VANS INC COM	8/11/1999	2/21/2002	500,000	5,881.41	5,881.41	-308.08
SLOF2013002 921930103 VANS INC COM	8/12/1999	2/21/2002	800,000	9,410.26	9,410.26	-906.30
SLOF2013002 921930103 VANS INC COM	8/12/1999	2/21/2002	700,000	8,233.98	8,233.98	-741.01
SLOF2013002 921930103 VANS INC COM	8/12/1999	2/21/2002	600,000	7,131.07	7,131.07	-561.77
SLOF2013002 927460105 VINTAGE PETE INC COM	3/16/1999	2/21/2002	2,600,000	27,766.34	27,766.34	5,438.30
SLOF2013002 927460105 VINTAGE PETE INC COM	3/16/1999	2/21/2002	7,600,000	74,966.03	74,966.03	19,497.43
SLOF2013002 927460105 VINTAGE PETE INC COM	3/17/1999	2/21/2002	2,000,000	19,727.90	19,727.90	4,877.90
SLOF2013002 927460105 VINTAGE PETE INC COM	3/18/1999	2/21/2002	200,000	1,972.79	1,972.79	377.93
SLOF2013002 927460105 VINTAGE PETE INC COM	3/16/1999	2/21/2002	900,000	8,946.22	8,946.22	1,763.35
SLOF2013002 9961028202 SLO CLIENT CASH INVESTMENT TR	1/3/2002	2/22/2002	34,449.560	34,449.56	34,449.56	0.00
SLOF2013002 37899101 APPLEBEES INTL INC COM	3/16/2001	2/22/2002	100,000	3,320.75	3,320.75	1,119.37
SLOF2013002 37899101 APPLEBEES INTL INC COM	3/16/2001	2/22/2002	100,000	3,319.80	3,319.80	1,118.42
SLOF2013002 37899101 APPLEBEES INTL INC COM	3/20/2001	2/22/2002	300,000	8,959.40	8,959.40	3,155.82
SLOF2013002 37899101 APPLEBEES INTL INC COM	7/17/2000	2/22/2002	1,000,000	3,319.80	3,319.80	2,995.00

SLOF2013002	37899101	APPLEBEES INTL INC COM	200 000	\$	7/12/2001	2/19/2002	2/22/2002	6 650 10	5 990 00	660 10
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	200 000	\$	8/23/2001	2/19/2002	2/22/2002	5 491 91	4 519 54	972 37
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	100 000	\$	8/23/2001	2/19/2002	2/22/2002	2 735 33	2 256 00	479 33
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	400 000	\$	8/24/2001	2/19/2002	2/22/2002	10 941 31	9 115 76	1 825 55
SLOF2013002	743977100	PROVINCE HEAL TH CARE CO COM	1 000 000	\$	5/31/2001	2/19/2002	2/22/2002	32 989 50	28 574 40	6 395 10
SLOF2013002	755246105	READ RITE CORP COM	200 000	\$	4/20/2001	2/19/2002	2/22/2002	559 93	1 333 22	-773 29
SLOF2013002	755246105	READ RITE CORP COM	1 700 000	\$	4/20/2001	2/19/2002	2/22/2002	11 332 37	11 332 37	-6 572 45
SLOF2013002	821930103	VANS INC COM	500 000	\$	8/12/1999	2/19/2002	2/22/2002	5 917 66	6 410 70	-493 04
SLOF2013002	821930103	VANS INC COM	400 000	\$	9/28/1999	2/19/2002	2/22/2002	4 734 13	4 775 00	-40 87
SLOF2013002	827460105	VINTAGE PETE INC COM	1 400 000	\$	3/19/1999	2/19/2002	2/22/2002	13 173 24	11 164 02	2 009 22
SLOF2013002	896102802	SLO CLIENT CASH INVESTMENT TR	61 158 400	\$	1/3/2002	2/19/2002	2/22/2002	61 168 40	61 168 40	0 00
SLOF2013002	896102802	SLO CLIENT CASH INVESTMENT TR	59 447 470	\$	1/4/2002	2/19/2002	2/22/2002	59 447 47	59 447 47	0 00
SLOF2013002	896102802	SLO CLIENT CASH INVESTMENT TR	5 560 640	\$	1/15/2002	2/19/2002	2/22/2002	5 560 64	5 560 64	0 00
SLOF2013002	896102802	SLO CLIENT CASH INVESTMENT TR	18 990 070	\$	1/23/2002	2/19/2002	2/22/2002	18 990 07	18 990 07	0 00
SLOF2013002	37899101	APPLEBEES INTL INC COM	100 000	\$	7/13/2001	2/20/2002	2/25/2002	3 279 16	3 013 48	265 68
SLOF2013002	450688109	ITT EDL SVCS INC COM	89 000	\$	2/15/2001	2/20/2002	2/25/2002	3 860 33	2 920 09	940 24
SLOF2013002	450688109	ITT EDL SVCS INC COM	211 000	\$	2/20/2001	2/20/2002	2/25/2002	9 152 03	6 967 85	2 184 18
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	100 000	\$	6/24/2001	2/20/2002	2/25/2002	2 723 81	2 278 94	444 87
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	100 000	\$	1/25/2001	2/20/2002	2/25/2002	3 752 50	2 285 41	1 467 19
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	400 000	\$	1/26/2001	2/20/2002	2/25/2002	15 010 41	9 150 00	5 860 41
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	1 000 000	\$	1/26/2001	2/20/2002	2/25/2002	37 466 73	22 875 00	14 591 73
SLOF2013002	745967101	PULTE HOMES INC COM	500 000	\$	9/19/2001	2/20/2002	2/25/2002	24 069 68	15 279 25	6 790 43
SLOF2013002	745967101	PULTE HOMES INC COM	800 000	\$	9/19/2001	2/20/2002	2/25/2002	38 783 09	24 448 80	14 338 29
SLOF2013002	755246105	READ RITE CORP COM	3 400 000	\$	4/20/2001	2/20/2002	2/25/2002	8 397 87	22 664 74	-14 266 87
SLOF2013002	755246105	READ RITE CORP COM	17 900 000	\$	4/20/2001	2/20/2002	2/25/2002	45 107 31	119 323 19	-74 215 88
SLOF2013002	755246105	READ RITE CORP COM	400 000	\$	8/21/2001	2/20/2002	2/25/2002	1 007 98	1 600 00	-592 02
SLOF2013002	755246105	READ RITE CORP COM	1 300 000	\$	8/22/2001	2/20/2002	2/25/2002	3 275 95	5 221 71	-1 945 76
SLOF2013002	755246105	READ RITE CORP COM	300 000	\$	8/22/2001	2/20/2002	2/25/2002	755 99	1 201 53	-445 54
SLOF2013002	755246105	READ RITE CORP COM	400 000	\$	8/23/2001	2/20/2002	2/25/2002	1 007 98	1 620 00	-612 02
SLOF2013002	755246105	READ RITE CORP COM	1 100 000	\$	8/24/2001	2/20/2002	2/25/2002	2 771 96	4 724 50	-1 952 54
SLOF2013002	755246105	READ RITE CORP COM	1 200 000	\$	8/27/2001	2/20/2002	2/25/2002	3 023 95	5 272 08	2 248 13
SLOF2013002	755246105	READ RITE CORP COM	1 900 000	\$	8/28/2001	2/20/2002	2/25/2002	4 787 93	6 327 32	-3 539 39
SLOF2013002	755246105	READ RITE CORP COM	300 000	\$	8/28/2001	2/20/2002	2/25/2002	755 99	1 317 00	-561 01
SLOF2013002	755246105	READ RITE CORP COM	200 000	\$	8/29/2001	2/20/2002	2/25/2002	860 00	860 00	-358 10
SLOF2013002	755246105	READ RITE CORP COM	300 000	\$	8/30/2001	2/20/2002	2/25/2002	553 99	1 305 09	-549 10
SLOF2013002	755246105	READ RITE CORP COM	600 000	\$	8/30/2001	2/20/2002	2/25/2002	1 511 98	2 580 00	-1 068 02
SLOF2013002	755246105	READ RITE CORP COM	100 000	\$	8/30/2001	2/20/2002	2/25/2002	252 00	435 00	-183 00
SLOF2013002	755246105	READ RITE CORP COM	500 000	\$	8/31/2001	2/20/2002	2/25/2002	1 259 88	2 292 50	1 032 52
SLOF2013002	755246105	READ RITE CORP COM	600 000	\$	9/4/2001	2/20/2002	2/25/2002	1 511 98	2 756 40	-1 244 42
SLOF2013002	755246105	READ RITE CORP COM	400 000	\$	3/19/1999	2/20/2002	2/25/2002	3 452 34	3 189 72	262 62
SLOF2013002	827460105	VINTAGE PETE INC COM	200 000	\$	3/22/1999	2/20/2002	2/25/2002	1 726 17	1 647 50	78 67
SLOF2013002	827460105	VINTAGE PETE INC COM	100 000	\$	4/16/1999	2/20/2002	2/25/2002	863 09	900 75	-37 66
SLOF2013002	37899101	APPLEBEES INTL INC COM	200 000	\$	7/13/2001	2/21/2002	2/26/2002	6 419 46	6 026 96	392 50
SLOF2013002	37899101	APPLEBEES INTL INC COM	100 000	\$	7/13/2001	2/21/2002	2/26/2002	3 200 35	3 013 48	186 87
SLOF2013002	169615102	CHICOS FAS INCCOM	600 000	\$	7/16/2001	2/21/2002	2/26/2002	19 202 11	18 107 34	1 094 77
SLOF2013002	450688109	ITT EDL SVCS INC LUM	260 000	\$	2/20/2001	2/21/2002	2/26/2002	13 133 96	10 422 64	2 711 32
SLOF2013002	450688109	ITT EDL SVCS INC COM	129 000	\$	2/20/2001	2/21/2002	2/26/2002	11 173 10	8 585 98	2 587 12
SLOF2013002	599802103	MILLENNIUM PHARMACEUTICALS INC	111 000	\$	2/21/2001	2/21/2002	2/26/2002	5 537 98	4 259 97	1 277 91
SLOF2013002	628858102	NCO GROUP INC	0 090	\$	11/28/2000	2/21/2002	2/26/2002	4 765 16	3 616 29	1 148 87
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	200 000	\$	1/28/2001	2/21/2002	2/26/2002	7 409 88	7 756 69	-347 01
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	100 000	\$	1/28/2001	2/21/2002	2/26/2002	7 564 88	4 575 00	2 989 88
SLOF2013002	755246105	READ RITE CORP COM	600 000	\$	9/4/2001	2/21/2002	2/26/2002	3 792 94	2 287 50	1 505 44
SLOF2013002	755246105	READ RITE CORP COM	600 000	\$	9/4/2001	2/21/2002	2/26/2002	1 601 97	2 758 40	-1 154 43
SLOF2013002	755246105	READ RITE CORP COM	1 500 000	\$	9/5/2001	2/21/2002	2/26/2002	4 004 94	2 800 38	1 198 41
SLOF2013002	827460105	VINTAGE PETE INC COM	300 000	\$	9/5/2001	2/21/2002	2/26/2002	800 99	6 756 00	-2 751 06
SLOF2013002	827460105	VINTAGE PETE INC COM	400 000	\$	4/16/1999	2/21/2002	2/26/2002	3 335 95	3 603 00	-267 05
SLOF2013002	827460105	VINTAGE PETE INC COM	200 000	\$	12/27/2000	2/21/2002	2/26/2002	1 667 97	4 437 00	-2 769 03
SLOF2013002	827460105	VINTAGE PETE INC COM	100 000	\$	12/27/2000	2/21/2002	2/26/2002	842 99	2 218 50	-1 375 51
SLOF2013002	827460105	VINTAGE PETE INC COM	100 000	\$	9/28/2001	2/21/2002	2/26/2002	942 99	1 852 00	-1 000 01
SLOF2013002	827460105	VINTAGE PETE INC COM	100 000	\$	9/28/2001	2/21/2002	2/26/2002	842 99	1 614 84	-771 11

SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	400 000	\$	8/24/2001	2/22/2002	2/27/2002	11 214 59	9 115 76	2 088 83
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	200 000	\$	8/24/2001	2/22/2002	2/27/2002	5 607 29	4 550 30	1 056 99
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	600 000	\$	8/27/2001	2/22/2002	2/27/2002	16 821 89	13 807 68	3 014 21
SLOF2013002	628658102	NCO GROUP INC	100 000	\$	3/2/2000	2/22/2002	2/27/2002	2 469 96	2 585 63	-115 67
SLOF2013002	628658102	NCO GROUP INC	400 000	\$	3/2/2000	2/22/2002	2/27/2002	9 873 65	10 342 52	-468 67
SLOF2013002	628658102	NCO GROUP INC	200 000	\$	3/2/2000	2/22/2002	2/27/2002	4 936 92	5 168 94	232 02
SLOF2013002	628658102	NCO GROUP INC	100 000	\$	3/3/2000	2/22/2002	2/27/2002	2 472 46	2 584 47	112 01
SLOF2013002	628658102	NCO GROUP INC	400 000	\$	8/28/2001	2/22/2002	2/28/2002	11 201 63	9 105 40	2 096 23
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	800 000	\$	8/27/2001	2/25/2002	2/28/2002	22 403 26	18 410 24	3 993 02
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	100 000	\$	8/27/2001	2/25/2002	2/28/2002	2 800 41	2 269 50	500 91
SLOF2013002	628658102	NCO GROUP INC	1 100 000	\$	3/3/2000	2/25/2002	2/28/2002	27 181 14	28 429 17	1 248 03
SLOF2013002	628658102	NCO GROUP INC	1 400 000	\$	8/19/2001	2/25/2002	2/28/2002	67 517 90	42 781 90	24 736 00
SLOF2013002	745867101	PULTE HOMES INC COM	1 000 000	\$	1/14/2002	2/25/2002	2/28/2002	4 822 71	4 196 00	626 71
SLOF2013002	745867101	PULTE HOMES INC COM	1 000 000	\$	6/17/1999	2/25/2002	2/28/2002	25 337 76	20 487 15	4 850 61
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	900 000	\$	8/28/2001	2/26/2002	3/1/2002	2 500 98	2 584 47	-83 51
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	1 100 000	\$	3/3/2000	2/26/2002	3/1/2002	27 513 55	28 429 17	-915 62
SLOF2013002	628658102	NCO GROUP INC	100 000	\$	3/3/2000	2/26/2002	3/1/2002	3 835 90	2 287 50	1 548 40
SLOF2013002	628658102	NCO GROUP INC	5 219 990	\$	1/26/2001	2/26/2002	2/26/2002	5 219 99	5 219 99	0 00
SLOF2013002	996102802	PERFORMANCE FOOD GROUP CO	45 913 560	\$	1/24/2002	2/26/2002	2/26/2002	45 913 56	45 913 56	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	400 000	\$	1/26/2001	2/27/2002	3/4/2002	17 027 38	9 155 72	7 871 66
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	100 000	\$	1/26/2001	2/27/2002	3/4/2002	3 807 94	2 287 50	1 520 44
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	400 000	\$	1/26/2001	2/27/2002	3/4/2002	15 298 61	9 150 00	6 148 61
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	38 083 910	\$	1/24/2002	2/27/2002	2/27/2002	38 083 91	38 083 91	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	37 991 570	\$	1/28/2002	2/27/2002	2/27/2002	37 991 57	37 991 57	0 00
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	400 000	\$	1/28/2002	2/28/2002	3/5/2002	16 675 14	9 155 72	7 519 42
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	300 000	\$	8/28/2001	2/28/2002	3/5/2002	2 719 23	2 276 35	442 88
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	29 770 990	\$	1/28/2002	2/28/2002	3/5/2002	11 237 74	6 862 50	4 375 24
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	300 000	\$	1/26/2001	2/28/2002	3/5/2002	8 117 05	6 862 50	1 288 01
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	200 000	\$	8/28/2001	3/1/2002	3/6/2002	5 411 38	4 544 82	866 56
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	300 000	\$	1/26/2001	3/1/2002	3/6/2002	11 111 83	6 862 50	4 249 33
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	400 000	\$	1/26/2001	3/1/2002	3/6/2002	14 816 49	9 150 00	5 666 49
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	600 000	\$	1/26/2001	3/1/2002	3/6/2002	22 211 18	13 725 00	8 486 18
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	300 000	\$	12/20/2001	3/4/2002	3/7/2002	11 011 48	7 816 98	3 194 50
SLOF2013002	168615102	CHICOS FAS INCCOM	300 000	\$	12/20/2001	3/4/2002	3/7/2002	11 059 69	7 816 98	3 242 71
SLOF2013002	168615102	CHICOS FAS INCCOM	18 000 570	\$	1/28/2002	3/4/2002	3/7/2002	33 452 49	20 587 50	12 864 99
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	900 000	\$	1/26/2001	3/4/2002	3/7/2002	18 000 57	18 000 57	0 00
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	500 000	\$	1/26/2001	3/4/2002	3/7/2002	20 160 09	19 269 60	890 49
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	100 000	\$	1/26/2001	3/4/2002	3/7/2002	2 526 96	2 408 70	118 26
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	300 000	\$	1/28/2001	3/4/2002	3/8/2002	3 680 12	3 406 50	273 62
SLOF2013002	863715106	OPEN TEXT CORP COM	100 000	\$	8/21/2001	3/5/2002	3/8/2002	3 680 12	3 416 50	263 62
SLOF2013002	863715106	OPEN TEXT CORP COM	100 000	\$	8/22/2001	3/5/2002	3/8/2002	3 689 49	3 422 46	277 03
SLOF2013002	713755106	PERFORMANCE FOOD GROUP CO	100 000	\$	1/28/2002	3/5/2002	3/8/2002	104 983 32	104 983 32	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	38 062 390	\$	1/30/2002	3/5/2002	3/8/2002	38 062 39	38 062 39	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	200 000	\$	6/17/1999	3/6/2002	3/11/2002	8 190 78	4 577 86	3 612 92
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	400 000	\$	6/21/1999	3/6/2002	3/11/2002	16 391 55	9 200 00	7 191 55
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	300 000	\$	6/21/1999	3/6/2002	3/11/2002	12 346 58	6 900 00	5 446 58
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	100 000	\$	6/22/1999	3/6/2002	3/11/2002	4 115 53	2 286 38	1 829 15
SLOF2013002	863715106	OPEN TEXT CORP COM	1 000 000	\$	7/19/2001	3/6/2002	3/11/2002	25 184 62	23 900 00	1 284 62
SLOF2013002	863715106	OPEN TEXT CORP COM	200 000	\$	7/16/2001	3/6/2002	3/11/2002	5 036 92	4 817 40	219 52
SLOF2013002	863715106	OPEN TEXT CORP COM	100 000	\$	7/17/2001	3/6/2002	3/11/2002	2 518 46	2 390 00	128 46
SLOF2013002	863715106	OPEN TEXT CORP COM	600 000	\$	7/19/2001	3/6/2002	3/11/2002	15 189 31	14 452 20	737 11
SLOF2013002	863715106	OPEN TEXT CORP COM	100 000	\$	8/22/2001	3/6/2002	3/11/2002	3 664 94	3 472 46	192 48
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	46 714 550	\$	1/30/2002	3/6/2002	3/19/2002	46 714 55	46 714 55	0 00
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	190 000	\$	8/22/1999	3/7/2002	3/12/2002	7 947 24	4 344 12	3 603 12
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	310 000	\$	8/22/1999	3/7/2002	3/12/2002	12 866 54	7 108 49	5 858 05
SLOF2013002	863715106	OPEN TEXT CORP COM	200 000	\$	7/19/2001	3/7/2002	3/12/2002	5 085 28	4 780 00	285 28
SLOF2013002	863715106	OPEN TEXT CORP COM	500 000	\$	7/20/2001	3/7/2002	3/12/2002	12 713 21	11 830 55	882 66

SLOF2013002	683715106	OPEN TEXT CORP COM	100 000	7/20/2001	3/12/2002	3/7/2002	2 564 96	2 366 11	198 85
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	200 000	6/22/1999	3/12/2002	3/6/2002	8 229 37	4 586 12	3 643 25
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	100 000	6/22/1999	3/12/2002	3/13/2002	4 154 43	2 293 06	1 859 37
SLOF2013002	683715106	OPEN TEXT CORP COM	100 000	7/20/2001	3/12/2002	3/6/2002	2 565 97	2 366 11	199 86
SLOF2013002	683715106	OPEN TEXT CORP COM	200 000	7/20/2001	3/12/2002	3/6/2002	5 131 94	4 736 00	395 94
SLOF2013002	683715106	OPEN TEXT CORP COM	100 000	7/20/2001	3/12/2002	3/6/2002	2 565 97	2 370 00	195 97
SLOF2013002	683715106	OPEN TEXT CORP COM	200 000	7/20/2001	3/12/2002	3/6/2002	5 131 94	4 778 78	355 16
SLOF2013002	683715106	OPEN TEXT CORP COM	200 000	7/20/2001	3/12/2002	3/6/2002	5 131 94	4 953 66	178 28
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	100 000	6/22/1999	3/11/2002	3/11/2002	4 120 43	2 293 06	1 827 37
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	600 000	6/22/1999	3/11/2002	3/11/2002	24 700 48	13 750 36	10 942 12
SLOF2013002	683715106	OPEN TEXT CORP COM	100 000	7/20/2001	3/11/2002	3/11/2002	2 593 66	2 476 83	116 83
SLOF2013002	683715106	OPEN TEXT CORP COM	200 000	7/20/2001	3/11/2002	3/11/2002	5 187 32	5 131 00	56 32
SLOF2013002	683715106	OPEN TEXT CORP COM	350 000	11/17/2000	3/12/2002	3/12/2002	8 749 87	6 729 17	20 70
SLOF2013002	127914109	CAL DIVE INTL INC COM	700 000	11/17/2000	3/12/2002	3/12/2002	17 528 78	17 448 83	79 95
SLOF2013002	127914109	CAL DIVE INTL INC COM	250 000	11/17/2000	3/12/2002	3/12/2002	6 249 90	6 231 73	18 17
SLOF2013002	127914109	CAL DIVE INTL INC COM	100 000	11/17/2000	3/12/2002	3/12/2002	2 499 96	2 502 00	2 04
SLOF2013002	361268105	CAL DIVE INTL INC CL A	1 100 000	3/16/1999	3/12/2002	3/12/2002	41 305 04	56 842 50	15 537 46
SLOF2013002	127914109	CAL DIVE INTL INC COM	100 000	11/17/2000	3/12/2002	3/12/2002	2 510 96	2 494 05	16 91
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	200 000	12/28/2001	3/25/2002	3/25/2002	7 987 68	5 630 88	2 356 80
SLOF2013002	450688109	GROUP 1 AUTOMOTIVE INC COM	389 000	2/21/2001	3/25/2002	3/25/2002	28 383 39	12 673 31	8 493 63
SLOF2013002	450688109	ITT EDL SVCS INC COM	1 795 650	1/30/2002	3/25/2002	3/25/2002	1 795 65	1 795 65	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	100 000	6/22/1999	3/26/2002	3/26/2002	27 752 22	19 531 68	8 220 54
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	600 000	2/21/2001	3/26/2002	3/26/2002	899 43	899 43	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	899 430	1/30/2002	3/27/2002	3/27/2002	4 047 93	5 167 50	0 00
SLOF2013002	361268105	G & K SVCS INC CL A	100 000	3/16/1999	3/27/2002	3/27/2002	10 149 54	10 149 54	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	10 149 540	1/31/2002	3/27/2002	3/27/2002	94 192 13	94 192 13	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	94 192 130	2/5/2002	3/27/2002	3/27/2002	31 211 69	31 211 69	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	100 000	1/30/2002	3/27/2002	3/27/2002	4 008 17	2 815 49	1 192 68
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	400 000	12/28/2001	3/28/2002	3/28/2002	16 032 68	11 282 60	4 804 68
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	400 000	1/2/2002	3/28/2002	3/28/2002	16 032 68	11 282 60	4 804 68
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	100 000	2/21/2001	3/28/2002	3/28/2002	4 424 93	3 255 28	1 169 65
SLOF2013002	450688109	ITT EDL SVCS INC COM	500 000	4/24/2001	3/28/2002	3/28/2002	22 206 36	17 519 65	4 686 71
SLOF2013002	450688109	ITT EDL SVCS INC COM	189 000	2/21/2001	3/28/2002	3/28/2002	8 364 01	6 152 48	2 241 53
SLOF2013002	450688109	ITT EDL SVCS INC COM	111 000	2/21/2001	3/28/2002	3/28/2002	4 929 81	3 553 11	1 376 70
SLOF2013002	450688109	ITT EDL SVCS INC COM	1 000 000	2/14/2001	3/27/2002	3/27/2002	39 739 50	23 236 30	16 500 20
SLOF2013002	141665109	CAREER ED CORP COM	600 000	2/14/2001	3/27/2002	3/27/2002	29 579 55	23 520 00	6 059 55
SLOF2013002	218668107	CORINTHIAN COLLEGES INC COM	400 000	4/24/2001	4/2/2002	4/2/2002	18 014 88	14 015 72	3 999 16
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	600 000	8/28/2001	4/2/2002	4/2/2002	17 272 77	13 634 46	3 638 31
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	600 000	8/28/2001	4/2/2002	4/2/2002	2 878 80	2 274 65	660 15
SLOF2013002	670872100	O M GROUP INC COM	500 000	3/17/1999	4/2/2002	4/2/2002	35 369 46	16 337 50	19 031 96
SLOF2013002	759930100	RENAL CARE GROUP INC COM	500 000	7/5/2000	4/2/2002	4/2/2002	16 769 75	12 368 80	4 400 95
SLOF2013002	759930100	RENAL CARE GROUP INC COM	200 000	7/5/2000	4/2/2002	4/2/2002	6 707 90	4 951 80	1 756 10
SLOF2013002	996102802	SLO LIENI CASH INVESTMENT TR	400 000	3/11/2002	4/2/2002	4/2/2002	13 415 80	10 582 08	2 833 72
SLOF2013002	996102802	SLO LIENI CASH INVESTMENT TR	3 128 120	3/11/2002	4/2/2002	4/2/2002	3 128 120	3 128 120	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	19 557 580	2/14/2002	3/27/2002	3/27/2002	19 557 58	19 557 58	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	47 332 380	2/20/2002	3/27/2002	3/27/2002	47 332 38	47 332 38	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	86 528 300	2/21/2002	3/27/2002	3/27/2002	86 528 30	86 528 30	0 00
SLOF2013002	450688109	ITT EDL SVCS INC COM	200 000	4/24/2001	3/28/2002	3/28/2002	9 044 70	7 007 86	2 036 84
SLOF2013002	450688109	ITT EDL SVCS INC COM	100 000	7/26/2001	3/28/2002	3/28/2002	4 522 35	3 904 43	617 92
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	55 450 430	2/21/2002	3/28/2002	3/28/2002	55 450 43	55 450 43	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	17 898 610	2/22/2002	3/28/2002	3/28/2002	17 898 61	17 898 61	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	49 259 970	2/25/2002	3/28/2002	3/28/2002	49 259 97	49 259 97	0 00
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	180 000	6/22/1999	4/1/2002	4/1/2002	8 064 40	4 356 81	3 707 59
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	210 000	6/22/1999	4/1/2002	4/1/2002	8 913 28	4 849 70	4 063 58
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	300 000	6/23/1999	4/5/2002	4/5/2002	12 953 60	6 928 14	6 025 46
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	960 000	6/23/1999	4/5/2002	4/5/2002	42 444 97	22 862 86	19 582 11
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	510 000	6/24/1999	4/5/2002	4/5/2002	21 865 59	12 112 50	9 753 09
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	600 000	6/24/1999	4/5/2002	4/5/2002	25 529 94	14 250 00	11 279 94
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	100 000	9/28/1999	4/2/2002	4/2/2002	4 304 99	2 287 50	2 017 49

SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	700 000	S	6/29/2001	4/2/2002	4/5/2002	19 714 49	15 822 55	3 781 94
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	100 000	S	9/24/2001	4/2/2002	4/5/2002	2 816 36	7 843 50	862 86
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	200 000	S	2/14/2001	4/3/2002	4/8/2002	10 007 69	1 960 00	2 167 69
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	100 000	S	9/28/1999	4/3/2002	4/8/2002	4 249 81	2 287 50	1 962 31
SLOF2013002	299900308	EVERGREEN RES INC NO PAR	100 000	S	9/28/2001	4/3/2002	4/8/2002	3 410 00	3 107 00	839 81
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	200 000	S	9/24/2001	4/3/2002	4/8/2002	5 603 83	3 400 00	1 696 83
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	500 000	S	9/24/2001	4/3/2002	4/8/2002	14 009 58	9 748 70	4 260 88
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	600 000	S	9/25/2001	4/3/2002	4/8/2002	16 811 49	12 198 20	4 612 29
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	400 000	S	9/25/2001	4/3/2002	4/8/2002	11 180 06	7 988 52	3 193 54
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	400 000	S	9/26/2001	4/3/2002	4/8/2002	13 975 08	10 210 00	3 765 08
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	500 000	S	9/26/2001	4/3/2002	4/8/2002	11 205 82	8 168 00	3 037 82
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	400 000	S	9/26/2001	4/3/2002	4/8/2002	11 574 65	9 500 00	2 074 65
SLOF2013002	716016209	PETCO ANIMAL SUPPLIES	500 000	S	2/21/2002	4/3/2002	4/8/2002	11 574 65	7 600 00	1 661 72
SLOF2013002	716016209	PETCO ANIMAL SUPPLIES	400 000	S	2/21/2002	4/3/2002	4/8/2002	8 251 72	7 600 00	1 661 72
SLOF2013002	716016209	PETCO ANIMAL SUPPLIES	20 525 250	S	2/25/2002	4/3/2002	4/3/2002	20 525 25	20 525 25	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	24 075 360	S	3/1/2002	4/3/2002	4/3/2002	24 075 36	24 075 36	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	500 000	S	2/14/2001	4/4/2002	4/9/2002	25 042 44	19 600 00	5 442 44
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	100 000	S	2/14/2001	4/4/2002	4/9/2002	5 008 49	3 866 66	1 121 83
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	500 000	S	2/14/2001	4/4/2002	4/9/2002	25 048 34	19 600 00	5 448 34
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	500 000	S	9/26/2001	4/4/2002	4/9/2002	13 974 47	10 318 30	3 656 17
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	500 000	S	2/21/2002	4/4/2002	4/9/2002	11 504 90	9 500 00	2 004 90
SLOF2013002	716016209	PETCO ANIMAL SUPPLIES	1 200 000	S	2/21/2002	4/4/2002	4/9/2002	27 548 49	22 800 00	4 748 49
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	174 810	S	3/1/2002	4/4/2002	4/4/2002	174 81	174 81	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2 312 960	S	3/7/2002	4/4/2002	4/4/2002	2 312 96	2 312 96	0 00
SLOF2013002	141665109	CAREER ED CORP COM	200 000	S	2/14/2001	4/5/2002	4/10/2002	8 066 59	4 543 67	3 542 92
SLOF2013002	141665109	CAREER ED CORP COM	100 000	S	2/15/2001	4/5/2002	4/10/2002	4 043 30	2 344 75	1 698 55
SLOF2013002	141665109	CAREER ED CORP COM	100 000	S	2/15/2001	4/5/2002	4/10/2002	4 046 38	2 344 75	1 701 63
SLOF2013002	141665109	CAREER ED CORP COM	200 000	S	2/15/2001	4/5/2002	4/10/2002	8 092 75	4 700 00	3 392 75
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	300 000	S	11/20/2001	4/5/2002	4/10/2002	8 526 55	6 025 47	2 501 08
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	100 000	S	12/18/2001	4/5/2002	4/10/2002	2 842 18	2 155 55	686 63
SLOF2013002	59523C107	MID ATLANTIC MED SVCS INC COM	400 000	S	11/20/2001	4/5/2002	4/10/2002	11 204 66	8 033 96	3 170 70
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	200 000	S	2/21/2002	4/5/2002	4/10/2002	4 617 48	3 800 00	817 48
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	100 000	S	2/21/2002	4/5/2002	4/10/2002	2 303 93	1 900 00	403 93
SLOF2013002	141665109	CAREER ED CORP COM	200 000	S	2/15/2001	4/8/2002	4/11/2002	8 047 28	4 700 00	3 347 28
SLOF2013002	141665109	CAREER ED CORP COM	300 000	S	2/15/2001	4/8/2002	4/11/2002	16 094 55	9 258 90	6 835 65
SLOF2013002	141665109	CAREER ED CORP COM	300 000	S	2/15/2001	4/8/2002	4/11/2002	15 161 99	8 886 66	6 275 33
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	100 000	S	2/14/2001	4/8/2002	4/11/2002	15 485 98	11 907 87	3 578 11
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	100 000	S	2/15/2001	4/8/2002	4/11/2002	5 162 47	3 969 29	1 193 18
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	100 000	S	11/7/2001	4/8/2002	4/11/2002	3 807 38	2 970 19	837 19
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	100 000	S	1/7/2001	4/8/2002	4/11/2002	3 818 81	2 970 19	848 62
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	800 000	S	3/30/2000	4/8/2002	4/11/2002	18 129 29	12 888 24	5 241 05
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	400 000	S	12/20/2001	4/8/2002	4/11/2002	13 975 57	10 422 64	3 552 93
SLOF2013002	168615102	CHICOS FAS INCCOM	400 000	S	1/7/2001	4/9/2002	4/12/2002	13 975 57	10 422 64	3 552 93
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	500 000	S	1/7/2001	4/9/2002	4/12/2002	19 083 12	14 850 95	4 232 17
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	1 100 000	S	3/30/2000	4/9/2002	4/12/2002	24 936 24	17 721 33	7 214 91
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	240 000	S	3/30/2000	4/9/2002	4/12/2002	5 396 36	3 866 47	1 529 89
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	760 000	S	3/30/2000	4/9/2002	4/12/2002	17 088 46	12 650 20	4 438 26
SLOF2013002	361268105	G & K SVCS INC CL A	100 000	S	3/16/1998	4/10/2002	4/15/2002	3 994 87	5 167 50	-1 172 63
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	1 100 000	S	1/2/2002	4/10/2002	4/15/2002	47 007 41	31 027 15	15 980 26
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	240 000	S	3/31/2000	4/10/2002	4/15/2002	5 385 89	3 994 80	1 391 09
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	160 000	S	3/31/2000	4/10/2002	4/15/2002	3 590 59	2 760 21	830 38
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	100 000	S	2/15/2001	4/11/2002	4/16/2002	5 302 25	3 962 50	1 339 75
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	100 000	S	3/16/1998	4/11/2002	4/16/2002	3 994 87	5 167 50	-1 172 63
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	100 000	S	2/15/2001	4/12/2002	4/17/2002	5 273 65	3 962 50	1 311 15
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	300 000	S	8/18/2001	4/12/2002	4/17/2002	15 833 16	11 648 34	4 184 82
SLOF2013002	218868107	CORINTHIAN COLLEGES INC COM	100 000	S	3/16/1998	4/12/2002	4/17/2002	3 997 87	5 167 50	-1 169 63
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	100 000	S	1/7/2001	4/12/2002	4/17/2002	3 922 97	2 970 19	952 78
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	700 000	S	1/7/2001	4/12/2002	4/17/2002	27 382 47	20 791 33	6 591 14
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	300 000	S	1/7/2001	4/12/2002	4/17/2002	11 714 79	8 910 57	2 804 22

SLOF2013002	218668107	CORINTHIAN COLLEGES INC COM	100 000	S	9/18/2001	4/15/2002	4/18/2002	5 240 59	2 847 70	2 392 89
SLOF2013002	218668107	CORINTHIAN COLLEGES INC COM	500 000	S	9/18/2001	4/15/2002	4/18/2002	26 243 15	14 238 50	12 004 65
SLOF2013002	361268105	G & K SVCS INC CL A	800 000	S	3/16/1999	4/15/2002	4/18/2002	35 958 58	46 507 50	10 548 91
SLOF2013002	361268105	G & K SVCS INC CL A	100 000	S	3/16/1999	4/15/2002	4/18/2002	4 013 87	5 167 50	1 153 63
SLOF2013002	743977100	PROVINCE HEALTHCARE CO COM	100 000	S	5/31/2001	4/15/2002	4/18/2002	3 304 15	2 657 44	646 71
SLOF2013002	743977100	PROVINCE HEALTHCARE CO COM	300 000	S	5/31/2001	4/15/2002	4/18/2002	9 922 77	7 972 32	1 950 45
SLOF2013002	218668107	CORINTHIAN COLLEGES INC COM	300 000	S	9/18/2001	4/15/2002	4/18/2002	15 828 21	8 543 10	7 285 11
SLOF2013002	361268105	G & K SVCS INC CL A	200 000	S	3/16/1999	4/15/2002	4/18/2002	8 033 75	10 335 00	2 301 25
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	500 000	S	1/2/2002	4/18/2002	4/18/2002	20 875 56	14 103 25	6 872 31
SLOF2013002	743977100	PROVINCE HEALTHCARE CO COM	200 000	S	5/31/2001	4/15/2002	4/18/2002	6 548 16	5 314 88	1 233 28
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	200 000	S	5/31/2001	4/15/2002	4/18/2002	6 478 80	5 314 88	1 161 92
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	31 019 080	S	3/7/2002	4/18/2002	4/18/2002	31 019 08	31 019 08	0 00
SLOF2013002	218668107	CORINTHIAN COLLEGES INC COM	100 000	S	9/18/2001	4/15/2002	4/18/2002	32 924 88	32 924 88	0 00
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	9 200 000	S	3/17/1999	4/17/2002	4/22/2002	10 891 91	204 585 00	-183 883 09
SLOF2013002	784421108	SLI INC COM	100 000	S	4/16/1999	4/17/2002	4/22/2002	116 22	2 519 50	2 403 28
SLOF2013002	784421108	SLI INC COM	100 000	S	9/28/1999	4/17/2002	4/22/2002	116 22	2 102 43	1 986 21
SLOF2013002	784421108	SLI INC COM	2 300 000	S	6/19/2000	4/17/2002	4/22/2002	2 872 98	29 279 00	26 606 02
SLOF2013002	784421108	SLI INC COM	3 100 000	S	6/20/2000	4/17/2002	4/22/2002	3 602 71	39 685 89	-36 083 18
SLOF2013002	784421108	SLI INC COM	800 000	S	12/10/2001	4/17/2002	4/22/2002	929 73	2 285 44	1 355 71
SLOF2013002	168615102	CHICOS FAS INC COM	300 000	S	12/20/2001	4/19/2002	4/24/2002	10 613 70	7 818 98	2 796 72
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	400 000	S	1/3/2002	4/19/2002	4/24/2002	16 875 49	11 281 20	5 594 29
SLOF2013002	168615102	CHICOS FAS INC COM	700 000	S	12/20/2001	4/22/2002	4/25/2002	24 747 40	19 239 62	6 507 78
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	300 000	S	1/3/2002	4/22/2002	4/22/2002	27 250 22	27 250 22	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	27 250 220	S	3/12/2002	4/22/2002	4/22/2002	18 282 87	18 282 87	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	18 282 670	S	9/13/2002	4/23/2002	4/26/2002	52 410 52	28 477 00	23 933 52
SLOF2013002	218668107	CORINTHIAN COLLEGES INC COM	1 000 000	S	9/18/2001	4/23/2002	4/26/2002	19 683 23	10 460 31	9 222 92
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	700 000	S	1/3/2002	4/23/2002	4/26/2002	30 143 54	19 683 23	10 460 31
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	100 000	S	1/4/2002	4/23/2002	4/26/2002	4 306 22	2 846 23	1 459 99
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	100 000	S	1/7/2002	4/23/2002	4/26/2002	4 306 22	2 963 38	1 342 84
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	14 648 900	S	3/14/2002	4/23/2002	4/23/2002	14 648 90	14 648 90	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	25 381 840	S	12/20/2001	4/24/2002	4/29/2002	25 391 94	25 391 94	0 00
SLOF2013002	168615102	CHICOS FAS INC COM	350 000	S	12/21/2001	4/24/2002	4/29/2002	12 873 80	14 484 69	3 753 99
SLOF2013002	168615102	CHICOS FAS INC COM	550 000	S	12/21/2001	4/24/2002	4/29/2002	20 230 26	14 484 69	5 745 57
SLOF2013002	168615102	CHICOS FAS INC COM	200 000	S	12/21/2001	4/25/2002	4/30/2002	5 287 18	5 287 18	0 00
SLOF2013002	168615102	CHICOS FAS INC COM	450 000	S	12/24/2001	4/25/2002	4/30/2002	7 053 97	12 242 31	1 796 81
SLOF2013002	168615102	CHICOS FAS INC COM	250 000	S	12/26/2001	4/25/2002	4/30/2002	15 871 43	6 816 23	3 629 12
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	300 000	S	12/26/2001	4/25/2002	4/30/2002	8 817 46	8 816 23	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2 310 210	S	3/14/2002	4/25/2002	4/25/2002	2 310 21	2 310 21	0 00
SLOF2013002	705806105	PEGASUS SOLUTIONS INC COM	100 000	S	3/28/2000	4/26/2002	5/1/2002	2 042 43	1 663 36	379 07
SLOF2013002	705806105	PEGASUS SOLUTIONS INC COM	200 000	S	3/28/2000	4/26/2002	5/1/2002	4 051 87	3 328 72	725 15
SLOF2013002	075560105	BEAZER HOMES USA INC	0 041	S	9/21/2001	4/29/2002	4/30/2002	1 322	1 80	1 42
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	800 000	S	9/20/2001	4/29/2002	5/2/2002	11 719 00	10 894 40	824 60
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	2 300 000	S	9/20/2001	4/30/2002	5/3/2002	11 350 43	10 894 40	456 03
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	100 000	S	9/20/2001	4/30/2002	5/3/2002	32 420 28	31 321 40	1 098 88
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	6 148 850	S	3/14/2002	4/30/2002	4/30/2002	1 402 11	1 361 80	40 31
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	67 111 890	S	3/15/2002	4/30/2002	4/30/2002	6 149 85	6 149 85	0 00
SLOF2013002	00790K109	ADVANCE PCS COM	100 000	S	3/20/2000	5/1/2002	5/6/2002	3 488 28	728 53	2 769 75
SLOF2013002	00790K109	ADVANCE PCS COM	4 000 000	S	3/20/2000	5/1/2002	5/6/2002	13 979 57	2 914 12	11 065 45
SLOF2013002	168615102	CHICOS FAS INC COM	1 000 000	S	12/26/2001	5/1/2002	5/6/2002	36 358 90	27 284 93	9 093 97
SLOF2013002	23330X100	DRS TECHNOLOGIES INC COM	200 000	S	1/21/4/2001	5/1/2002	5/6/2002	9 616 59	6 400 00	3 216 59
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	500 000	S	9/20/2001	5/1/2002	5/6/2002	7 100 28	6 809 00	291 28
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	300 000	S	9/20/2001	5/1/2002	5/6/2002	4 260 17	4 021 32	238 85
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	600 000	S	9/20/2001	5/1/2002	5/6/2002	8 599 30	6 042 64	556 66
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	300 000	S	9/21/2001	5/1/2002	5/6/2002	4 399 65	3 999 00	300 65
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	200 000	S	9/26/2001	5/1/2002	5/6/2002	2 866 43	2 783 96	82 47
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	300 000	S	10/3/2001	5/1/2002	5/6/2002	4 299 65	4 491 45	-191 80
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	600 000	S	10/4/2001	5/1/2002	5/6/2002	8 599 30	9 118 32	-519 02

SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	100 000	10/5/2001	5/1/2002	5/6/2002	1 433 22	1 511 07	1 511 07	-77 85
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	400 000	12/5/2001	5/1/2002	5/6/2002	5 732 87	6 980 00	6 980 00	-1 255 13
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	500 000	12/5/2001	5/1/2002	5/6/2002	7 166 08	8 725 45	8 725 45	-1 559 37
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	200 000	12/5/2001	5/1/2002	5/6/2002	2 794 91	3 490 18	3 490 18	-695 27
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	100 000	12/5/2001	5/1/2002	5/6/2002	1 454 96	1 745 09	1 745 09	-290 13
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	200 000	12/5/2001	5/1/2002	5/6/2002	2 909 91	3 468 82	3 468 82	-558 91
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	500 000	12/5/2001	5/1/2002	5/6/2002	7 274 78	8 664 25	8 664 25	-1 389 47
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	200 000	12/5/2001	5/1/2002	5/6/2002	2 909 91	3 462 16	3 462 16	-552 25
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	200 000	12/7/2001	5/1/2002	5/6/2002	2 809 91	3 414 80	3 414 80	504 89
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	200 000	3/15/2002	5/1/2002	5/1/2002	2 189 66	2 189 66	2 189 66	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2 189 660	3/19/2002	5/1/2002	5/1/2002	1 612 06	1 612 06	1 612 06	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	54 441 880	3/25/2002	5/1/2002	5/1/2002	54 441 88	54 441 88	54 441 88	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1 743 250	3/26/2002	5/1/2002	5/1/2002	1 743 25	1 743 25	1 743 25	0 00
SLOF2013002	23330X100	DRS TECHNOLOGIES INC COM	400 000	12/14/2001	5/2/2002	5/2/2002	19 277 01	12 800 00	12 800 00	6 477 01
SLOF2013002	23330X100	DRS TECHNOLOGIES INC COM	500 000	12/14/2001	5/2/2002	5/2/2002	23 971 92	18 000 00	18 000 00	7 971 92
SLOF2013002	23330X100	DRS TECHNOLOGIES INC COM	500 000	2/6/2002	5/2/2002	5/2/2002	8 588 77	8 028 08	8 028 08	1 568 69
SLOF2013002	748767100	QUINTILES TRANSNATIONAL CORP	200 000	12/7/2001	5/2/2002	5/2/2002	2 864 13	3 414 80	3 414 80	-450 67
SLOF2013002	96385X106	XTO ENERGY INC COM	600 000	11/20/2000	5/2/2002	5/2/2002	12 629 62	7 750 00	7 750 00	4 879 62
SLOF2013002	96385X106	XTO ENERGY INC COM	3 200 000	11/19/2001	5/2/2002	5/2/2002	67 357 97	41 061 33	41 061 33	25 496 64
SLOF2013002	96385X106	XTO ENERGY INC COM	550 000	11/18/2001	5/2/2002	5/2/2002	11 532 82	7 194 92	7 194 92	4 337 90
SLOF2013002	96385X106	XTO ENERGY INC COM	2 050 000	3/9/2002	5/2/2002	5/2/2002	42 985 97	41 364 90	41 364 90	1 621 07
SLOF2013002	96385X106	XTO ENERGY INC COM	30 252 900	3/26/2002	5/2/2002	5/2/2002	30 252 90	30 252 90	30 252 90	0 00
SLOF2013002	96385X106	XTO ENERGY INC COM	450 000	3/29/2002	5/2/2002	5/2/2002	450 00	450 00	450 00	0 00
SLOF2013002	96385X106	XTO ENERGY INC COM	26 972 100	4/1/2002	5/2/2002	5/2/2002	26 972 10	26 972 10	26 972 10	0 00
SLOF2013002	96385X106	XTO ENERGY INC COM	85 877 240	4/2/2002	5/2/2002	5/2/2002	85 877 24	85 877 24	85 877 24	0 00
SLOF2013002	96385X106	XTO ENERGY INC COM	800 000	6/15/2001	5/2/2002	5/2/2002	34 088 81	19 047 89	19 047 89	15 040 92
SLOF2013002	96385X106	XTO ENERGY INC COM	500 000	2/6/2002	5/2/2002	5/2/2002	23 984 58	20 070 20	20 070 20	3 914 38
SLOF2013002	23330X100	DRS TECHNOLOGIES INC COM	100 000	2/7/2002	5/2/2002	5/2/2002	4 786 92	3 868 64	3 868 64	928 28
SLOF2013002	23330X100	DRS TECHNOLOGIES INC COM	400 000	2/8/2002	5/2/2002	5/2/2002	16 187 66	15 554 84	15 554 84	3 632 82
SLOF2013002	462946106	IRON MTN INC PA COM	1 300 000	3/18/1999	5/2/2002	5/2/2002	40 992 57	25 912 73	25 912 73	15 079 84
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	400 000	11/7/2001	5/2/2002	5/2/2002	16 357 38	11 880 76	11 880 76	4 476 62
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	100 000	11/7/2001	5/2/2002	5/2/2002	4 091 53	2 970 19	2 970 19	1 123 34
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	100 000	11/7/2001	5/2/2002	5/2/2002	4 093 37	2 970 19	2 970 19	1 123 18
SLOF2013002	743977100	PROVINCE HEALTHCARE CO COM	750 000	5/3/2001	5/2/2002	5/2/2002	18 113 75	13 287 20	13 287 20	4 826 55
SLOF2013002	743977100	PROVINCE HEALTHCARE CO COM	1 150 000	5/3/2001	5/2/2002	5/2/2002	27 774 42	20 349 63	20 349 63	7 424 79
SLOF2013002	743977100	PROVINCE HEALTHCARE CO COM	100 000	5/3/2001	5/2/2002	5/2/2002	2 402 42	1 769 54	1 769 54	632 88
SLOF2013002	743977100	PROVINCE HEALTHCARE CO COM	1 100 000	3/9/2001	5/2/2002	5/2/2002	23 305 32	22 195 80	22 195 80	1 109 52
SLOF2013002	96385X106	XTO ENERGY INC COM	700 000	7/25/2001	5/2/2002	5/2/2002	14 830 66	9 436 84	9 436 84	5 393 82
SLOF2013002	96385X106	XTO ENERGY INC COM	17 719 870	4/2/2002	5/2/2002	5/2/2002	17 719 87	17 719 87	17 719 87	0 00
SLOF2013002	00790X109	ADVANCE PCS COM	2 400 000	3/20/2000	5/6/2002	5/6/2002	76 978 16	17 484 72	17 484 72	59 493 44
SLOF2013002	169815102	CHICOS FAS INC COM	600 000	12/26/2001	5/6/2002	5/6/2002	22 031 33	16 358 96	16 358 96	5 672 37
SLOF2013002	169815102	CHICOS FAS INC COM	1 000 000	12/26/2001	5/6/2002	5/6/2002	36 869 58	27 294 94	27 294 94	9 604 64
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	300 000	11/7/2001	5/6/2002	5/6/2002	12 136 82	8 910 57	8 910 57	3 226 25
SLOF2013002	96385X106	XTO ENERGY INC COM	100 000	7/25/2001	5/6/2002	5/6/2002	2 042 83	1 348 12	1 348 12	694 81
SLOF2013002	96385X106	XTO ENERGY INC COM	400 000	7/25/2001	5/6/2002	5/6/2002	8 163 35	5 392 48	5 392 48	2 770 87
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	250 000	6/15/2001	5/6/2002	5/6/2002	10 419 51	5 952 47	5 952 47	4 467 04
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	130 000	6/15/2001	5/6/2002	5/6/2002	6 251 71	3 541 50	3 541 50	2 710 21
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	400 000	6/18/2001	5/6/2002	5/6/2002	16 671 22	14 303 24	14 303 24	2 367 98
SLOF2013002	169815102	CHICOS FAS INC COM	300 000	12/26/2001	5/7/2002	5/7/2002	10 933 17	8 179 48	8 179 48	2 753 69
SLOF2013002	169815102	CHICOS FAS INC COM	1 000 000	12/27/2001	5/7/2002	5/7/2002	36 443 90	26 785 07	26 785 07	9 649 83
SLOF2013002	169815102	CHICOS FAS INC COM	400 000	12/27/2001	5/7/2002	5/7/2002	14 570 80	10 718 02	10 718 02	3 858 78
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	200 000	11/7/2001	5/7/2002	5/7/2002	8 276 93	5 940 38	5 940 38	2 336 55
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	120 000	3/28/2000	5/7/2002	5/7/2002	3 474 94	1 966 03	1 966 03	280 60
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	180 000	3/29/2000	5/7/2002	5/7/2002	2 396 21	2 985 41	2 985 41	429 53
SLOF2013002	743977100	PROVINCE HEALTHCARE CO COM	100 000	5/3/2001	5/7/2002	5/7/2002	7 194 62	5 366 60	5 366 60	628 68
SLOF2013002	743977100	PROVINCE HEALTHCARE CO COM	300 000	6/1/2001	5/7/2002	5/7/2002	2 397 42	1 788 87	1 788 87	606 55
SLOF2013002	743977100	PROVINCE HEALTHCARE CO COM	100 000	7/25/2001	5/7/2002	5/7/2002	2 039 19	1 348 12	1 348 12	694 81
SLOF2013002	96385X106	XTO ENERGY INC COM	200 000	7/26/2001	5/7/2002	5/7/2002	4 078 37	2 802 40	2 802 40	1 275 97
SLOF2013002	96385X106	XTO ENERGY INC COM	250 000	12/27/2001	5/7/2002	5/7/2002	9 502 81	6 896 77	6 896 77	2 604 04
SLOF2013002	169815102	CHICOS FAS INC COM	150 000	12/27/2001	5/6/2002	5/6/2002	5 701 69	4 016 44	4 016 44	1 685 25
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	300 000	11/9/2001	5/6/2002	5/6/2002	12 132 68	8 708 72	8 708 72	3 424 96

SLOF-201-3002	70590105	PEGASUS SOLUTIONS INC COM	1	200	000	3/28/2000	5/13/2002	22	565	07	19	802	72	2	663	35	
SLOF-201-3002	74397100	PROVINCE HEALTHCARE CO COM	S	200	000	6/1/2001	5/13/2002	4	816	71	3	577	73	1	238	98	
SLOF-201-3002	74397100	PROVINCE HEALTHCARE CO COM	S	150	000	6/4/2001	5/13/2002	3	612	53	2	700	00	9	12	53	
SLOF-201-3002	74397100	PROVINCE HEALTHCARE CO COM	S	450	000	6/4/2001	5/13/2002	10	837	60	6	080	07	2	747	53	
SLOF-201-3002	75930100	RENAL CARE GROUP INC COM	S	200	000	10/19/2001	5/13/2002	13	311	83	7	920	00	5	381	83	
SLOF-201-3002	827064106	SILICON VALLEY BANCSHARES COM	S	100	000	10/19/2001	5/13/2002	3	309	40	3	960	00	1	329	40	
SLOF-201-3002	827064106	SILICON VALLEY BANCSHARES COM	S	200	000	10/19/2001	5/13/2002	6	638	22	3	960	00	2	676	22	
SLOF-201-3002	827064106	SILICON VALLEY BANCSHARES COM	S	200	000	10/18/2001	5/13/2002	6	636	22	3	978	62	2	657	60	
SLOF-201-3002	86385106	XTO ENERGY INC COM	S	100	000	7/26/2001	5/13/2002	2	065	97	1	405	50	6	660	47	
SLOF-201-3002	96385106	XTO ENERGY INC COM	S	300	000	7/27/2001	5/13/2002	6	211	64	4	506	18	1	705	46	
SLOF-201-3002	96572207	BIO RAD LABS INC CL A	S	500	000	4/25/2002	5/14/2002	23	758	63	23	030	00	7	28	63	
SLOF-201-3002	532181109	LIFEPOINT HOSPS INC COM	S	200	000	1/18/2001	5/14/2002	8	188	83	5	805	48	2	383	35	
SLOF-201-3002	705906105	PEGASUS SOLUTIONS INC COM	S	400	000	3/28/2000	5/14/2002	7	581	09	6	634	24	9	46	85	
SLOF-201-3002	743971100	PROVINCE HEALTHCARE CO COM	S	100	000	6/4/2001	5/14/2002	2	434	38	1	797	79	6	38	59	
SLOF-201-3002	759930100	RENAL CARE GROUP INC COM	S	100	000	7/6/2000	5/14/2002	3	409	89	2	645	52	7	64	37	
SLOF-201-3002	816074306	SETEL INC NEW	S	11	000	3/17/1999	5/14/2002	47	678	04	137	362	50	-89	684	46	
SLOF-201-3002	816074306	SETEL INC NEW	S	200	000	4/16/1999	5/14/2002	8	866	87	2	939	00	-2	072	13	
SLOF-201-3002	816074306	SETEL INC NEW	S	400	000	9/28/1999	5/14/2002	8	866	87	1	962	00	-1	095	13	
SLOF-201-3002	816074306	SETEL INC NEW	S	200	000	12/27/2000	5/14/2002	1	733	75	7	324	00	5	590	25	
SLOF-201-3002	816074306	SETEL INC NEW	S	200	000	5/14/2001	5/14/2002	4	767	80	21	276	09	16	508	29	
SLOF-201-3002	816074306	SETEL INC NEW	S	100	000	5/15/2001	5/14/2002	4	33	44	1	898	87	-1	465	43	
SLOF-201-3002	816074306	SETEL INC NEW	S	200	000	12/10/1999	5/14/2002	8	66	87	3	658	80	-2	991	93	
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	1	100	000	5/9/2002	5/9/2002	420	96	25	162	50	-2	741	54	
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	600	000	12/13/1999	5/9/2002	229	61	13	680	00	13	450	39		
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	300	000	1/14/1999	5/9/2002	0	837	21	6	822	40	-6	722	40	
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	300	000	12/14/1999	5/9/2002	11	81	11	8	852	78	-6	737	97	
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	3	800	000	12/15/1999	5/9/2002	1	454	22	80	252	96	-78	788	74
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	4	800	000	1/27/2000	5/9/2002	1	836	90	83	985	12	-82	148	22
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	100	000	1/28/2000	5/9/2002	38	27	1	867	63	1	829	36		
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	3	490	000	1/31/2000	5/9/2002	1	335	58	63	928	42	-62	592	84
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	200	000	2/10/1999	5/9/2002	76	54	1	587	66	3	516	50		
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	200	000	2/22/2000	5/9/2002	1	687	66	87	287	13	-85	599	47	
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	4	410	000	6/19/2000	5/9/2002	612	30	10	800	00	-10	187	70	
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	1	600	000	6/19/2000	5/9/2002	191	34	3	353	75	-3	162	41	
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	500	000	6/21/2000	5/9/2002	114	81	2	362	50	2	247	69		
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	200	000	4/2/2002	5/9/2002	76	54	1	587	66	1	511	12		
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	9	348	560	4/2/2002	5/9/2002	6	348	56	6	348	56	0	00	
SLOF-201-3002	996102802	SLO CLIENT CASH INVESTMENT TR	S	119	029	580	4/8/2002	5/9/2002	119	029	58	119	029	58	0	00	
SLOF-201-3002	996102802	SLO CLIENT CASH INVESTMENT TR	S	13	552	600	4/8/2002	5/9/2002	13	552	60	13	552	60	0	00	
SLOF-201-3002	705906105	PEGASUS SOLUTIONS INC COM	S	100	000	3/29/2000	5/10/2002	1	894	94	1	658	56	23	96	38	
SLOF-201-3002	743971100	PROVINCE HEALTHCARE CO COM	S	100	000	6/4/2001	5/10/2002	2	330	55	1	797	79	532	76	38	
SLOF-201-3002	759930100	RENAL CARE GROUP INC COM	S	100	000	7/6/2000	5/10/2002	3	373	29	2	645	52	727	77	38	
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	100	000	6/21/2000	5/10/2002	179	99	3	969	15	3	789	16		
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	600	000	6/22/2000	5/10/2002	215	99	5	062	50	-4	846	51		
SLOF-201-3002	996102802	SLO CLIENT CASH INVESTMENT TR	S	27	045	340	5/10/2002	5/10/2002	27	045	34	27	045	34	0	00	
SLOF-201-3002	996102802	SLO CLIENT CASH INVESTMENT TR	S	47	586	510	4/9/2002	5/10/2002	47	586	51	47	586	51	0	00	
SLOF-201-3002	996102802	SLO CLIENT CASH INVESTMENT TR	S	17	422	690	4/10/2002	5/10/2002	17	422	69	17	422	69	0	00	
SLOF-201-3002	996102802	SLO CLIENT CASH INVESTMENT TR	S	17	579	090	4/11/2002	5/10/2002	17	579	09	17	579	09	0	00	
SLOF-201-3002	163072101	CHEESECAKE FACTORY (THE)	S	100	000	6/18/2001	5/13/2002	4	165	95	3	575	81	14	065	14	
SLOF-201-3002	163072101	CHEESECAKE FACTORY (THE)	S	200	000	6/18/2001	5/13/2002	8	319	35	7	151	62	1	167	73	
SLOF-201-3002	163072101	CHEESECAKE FACTORY (THE)	S	300	000	6/28/2001	5/13/2002	12	479	02	7	659	50	4	620	52	
SLOF-201-3002	163072101	CHEESECAKE FACTORY (THE)	S	200	000	6/28/2001	5/13/2002	8	319	35	5	269	00	3	050	35	
SLOF-201-3002	532181109	LIFEPOINT HOSPS INC COM	S	200	000	11/8/2001	5/13/2002	7	26	08	5	805	48	1	920	58	
SLOF-201-3002	743971100	PROVINCE HEALTHCARE CO COM	S	100	000	6/4/2001	5/13/2002	2	289	43	1	787	80	4	91	63	
SLOF-201-3002	759930100	RENAL CARE GROUP INC COM	S	200	000	6/4/2001	5/13/2002	4	608	56	3	595	99	1	012	99	
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	100	000	6/23/2000	5/13/2002	3	280	95	2	645	52	6	35	43	
SLOF-201-3002	863860105	STUDENT ADVANTAGE INC	S	400	000	7/27/2001	5/13/2002	143	99	3	235	72	3	061	73		
SLOF-201-3002	96385106	XTO ENERGY INC COM	S	200	000	7/27/2001	5/13/2002	4	175	45	3	004	12	1	171	33	
SLOF-201-3002	96385106	XTO ENERGY INC COM	S	100	000	8/27/2001	5/13/2002	2	087	73	1	480	00	6	07	73	
SLOF-201-3002	163072101	CHEESECAKE FACTORY (THE)	S	100	000	6/28/2001	5/14/2002	4	173	66	2	634	50	1	566	16	

SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	100 000	S	6/29/2001	5/14/2002	5/17/2002	4 173 66	2 749 03	1 424 63
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	100 000	S	7/2/2001	5/14/2002	5/17/2002	4 173 66	2 814 68	1 358 98
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	100 000	S	8/23/2001	5/14/2002	5/17/2002	12 520 99	9 107 52	3 413 47
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	300 000	S	9/24/2001	5/14/2002	5/17/2002	8 347 33	6 113 82	2 233 51
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	100 000	S	9/24/2001	5/14/2002	5/17/2002	4 173 66	2 421 98	1 751 68
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	500 000	S	9/24/2001	5/14/2002	5/17/2002	20 868 32	12 082 50	8 785 82
SLOF2013002	743971100	PROVINCE HEALTHCARE CO COM	100 000	S	6/4/2001	5/14/2002	5/17/2002	2 285 69	1 797 79	487 90
SLOF2013002	743971100	PROVINCE HEALTHCARE CO COM	100 000	S	6/5/2001	5/14/2002	5/17/2002	2 285 69	1 858 67	427 02
SLOF2013002	743971100	PROVINCE HEALTHCARE CO COM	50 000	S	6/5/2001	5/14/2002	5/17/2002	1 149 02	929 33	219 69
SLOF2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	6/5/2001	5/14/2002	5/17/2002	3 447 06	3 088 61	358 45
SLOF2013002	759930100	RENAL CARE GROUP INC COM	200 000	S	7/6/2000	5/14/2002	5/17/2002	6 565 62	5 291 04	1 274 58
SLOF2013002	759930100	RENAL CARE GROUP INC COM	300 000	S	7/6/2000	5/14/2002	5/17/2002	9 762 12	7 936 56	1 825 56
SLOF2013002	863860106	STUDENT ADVANTAGE INC	700 000	S	6/23/2000	5/14/2002	5/17/2002	244 99	5 662 51	-5 417 52
SLOF2013002	863860106	STUDENT ADVANTAGE INC	100 000	S	6/23/2000	5/14/2002	5/17/2002	35 00	805 13	-770 13
SLOF2013002	966102802	SLO CLIENT CASH INVESTMENT TR	2 356 350	S	4/11/2002	5/14/2002	5/14/2002	2 356 35	2 356 35	0 00
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	300 000	S	9/24/2001	5/15/2002	5/20/2002	12 508 06	7 249 50	5 258 56
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	500 000	S	9/25/2001	5/15/2002	5/20/2002	20 846 77	12 148 60	8 698 17
SLOF2013002	163072101	CHEESECAKE FACTORY (THE)	100 000	S	3/17/1999	5/15/2002	5/20/2002	2 904 51	2 880 00	24 51
SLOF2013002	594901100	MICROS SYS INC COM	200 000	S	7/6/2000	5/15/2002	5/20/2002	6 522 94	5 291 04	1 231 90
SLOF2013002	759930100	RENAL CARE GROUP INC COM	200 000	S	6/23/2000	5/15/2002	5/20/2002	639 96	17 712 86	-17 072 90
SLOF2013002	863860106	STUDENT ADVANTAGE INC	13 540 270	S	4/11/2002	5/15/2002	5/15/2002	13 540 27	13 540 27	0 00
SLOF2013002	966102802	SLO CLIENT CASH INVESTMENT TR	63 300 510	S	4/12/2002	5/15/2002	5/15/2002	63 300 51	63 300 51	0 00
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	400 000	S	10/4/2000	5/16/2002	5/21/2002	20 578 45	11 412 00	9 168 45
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	400 000	S	10/4/2000	5/16/2002	5/21/2002	20 590 81	11 412 00	9 178 81
SLOF2013002	41043F206	HANGER ORTHOPEDIC GROUP INC	10 400 000	S	3/17/1999	5/16/2002	5/21/2002	123 964 24	131 820 00	7 855 78
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	800 000	S	11/9/2001	5/16/2002	5/21/2002	29 206 71	23 221 92	5 984 79
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	500 000	S	11/9/2001	5/16/2002	5/21/2002	18 247 10	14 231 60	4 022 60
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	600 000	S	11/9/2001	5/16/2002	5/21/2002	18 247 10	16 838 35	1 408 75
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	500 000	S	11/9/2001	5/16/2002	5/21/2002	17 298 84	6 735 00	563 84
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	200 000	S	12/3/2001	5/16/2002	5/21/2002	3 649 42	3 162 27	487 15
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	100 000	S	12/13/2001	5/16/2002	5/21/2002	18 247 10	15 799 15	2 447 95
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	500 000	S	12/13/2001	5/16/2002	5/21/2002	18 247 10	15 799 15	2 447 95
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	100 000	S	12/14/2001	5/16/2002	5/21/2002	3 649 42	3 109 06	540 36
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	280 000	S	12/14/2001	5/16/2002	5/21/2002	10 218 38	6 608 12	1 610 28
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	100 000	S	12/18/2001	5/16/2002	5/21/2002	3 649 42	3 322 50	326 92
SLOF2013002	53219L109	LIFEPOINT HOSPS INC COM	20 000	S	12/19/2001	5/16/2002	5/21/2002	729 88	657 48	72 40
SLOF2013002	863860106	STUDENT ADVANTAGE INC	400 000	S	6/23/2000	5/16/2002	5/21/2002	119 99	3 220 52	-3 101 53
SLOF2013002	876377100	TECHNE CORP COM	1 100 000	S	5/8/2001	5/16/2002	5/21/2002	32 483 56	38 109 61	5 626 05
SLOF2013002	876377100	TECHNE CORP COM	100 000	S	5/8/2001	5/16/2002	5/21/2002	2 953 05	3 467 00	513 95
SLOF2013002	876377100	TECHNE CORP COM	600 000	S	5/9/2001	5/16/2002	5/21/2002	17 718 30	20 813 64	-3 095 34
SLOF2013002	876377100	TECHNE CORP COM	600 000	S	5/9/2001	5/16/2002	5/21/2002	17 852 46	20 813 64	-2 961 18
SLOF2013002	876377100	TECHNE CORP COM	100 000	S	5/9/2001	5/16/2002	5/21/2002	2 975 41	3 469 82	-461 41
SLOF2013002	879939106	TELETECH HLDGS INC	100 000	S	7/28/1999	5/16/2002	5/21/2002	1 254 60	1 168 75	85 85
SLOF2013002	879939106	TELETECH HLDGS INC	100 000	S	7/28/1999	5/16/2002	5/21/2002	1 254 60	1 148 88	105 72
SLOF2013002	879939106	TELETECH HLDGS INC	100 000	S	7/29/1999	5/16/2002	5/21/2002	10 036 82	9 983 96	453 46
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	800 000	S	10/4/2000	5/16/2002	5/22/2002	5 143 84	2 853 00	2 290 84
SLOF2013002	863860106	STUDENT ADVANTAGE INC	6 000 000	S	6/23/2000	5/17/2002	5/22/2002	1 799 94	48 307 80	-46 507 86
SLOF2013002	879939106	TELETECH HLDGS INC	100 000	S	7/30/1999	5/17/2002	5/22/2002	1 257 96	1 203 91	54 05
SLOF2013002	879939106	TELETECH HLDGS INC	100 000	S	7/29/1999	5/17/2002	5/22/2002	1 252 55	1 197 92	54 63
SLOF2013002	879939106	TELETECH HLDGS INC	200 000	S	7/30/1999	5/20/2002	5/23/2002	2 434 06	2 407 82	26 24
SLOF2013002	879939106	TELETECH HLDGS INC	400 000	S	7/30/1999	5/20/2002	5/23/2002	4 898 85	4 815 64	83 21
SLOF2013002	966102802	SLO CLIENT CASH INVESTMENT TR	16 602 330	S	4/12/2002	5/22/2002	5/22/2002	16 602 33	16 602 33	0 00
SLOF2013002	966102802	SLO CLIENT CASH INVESTMENT TR	10 298 550	S	4/15/2002	5/23/2002	5/23/2002	10 298 55	10 298 55	0 00
SLOF2013002	966102802	SLO CLIENT CASH INVESTMENT TR	17 515 150	S	4/15/2002	5/23/2002	5/23/2002	17 515 15	17 515 15	0 00
SLOF2013002	966102802	SLO CLIENT CASH INVESTMENT TR	7 623 120	S	4/15/2002	5/24/2002	5/24/2002	7 623 12	7 623 12	0 00
SLOF2013002	966102802	SLO CLIENT CASH INVESTMENT TR	5 348 960	S	4/17/2002	5/24/2002	5/24/2002	5 348 96	5 348 96	0 00
SLOF2013002	2083103	ATS MED INC	700 000	S	3/17/1999	5/24/2002	5/31/2002	1 211 73	5 066 25	-3 854 52
SLOF2013002	876377100	TECHNE CORP COM	300 000	S	5/9/2001	5/24/2002	5/31/2002	9 397 63	10 409 46	1 011 83
SLOF2013002	876377100	TECHNE CORP COM	100 000	S	5/10/2001	5/24/2002	5/31/2002	3 132 54	3 508 07	-375 53
SLOF2013002	876377100	TECHNE CORP COM	300 000	S	5/10/2001	5/24/2002	5/31/2002	9 397 63	10 450 04	1 052 41
SLOF2013002	966102802	SLO CLIENT CASH INVESTMENT TR	1 745 080	S	4/17/2002	5/28/2002	5/28/2002	1 745 08	1 745 08	0 00
SLOF2013002	2083103	ATS MED INC	1 100 000	S	3/17/1999	5/28/2002	6/3/2002	1 776 55	7 961 25	-9 184 70

SLOF	2013002	996102802	SLO CLIENT CASH INVESTMENT TR	20 969 460	S	4/17/2002	5/29/2002	20 969 46	20 969 46	0 00
SLOF	2013002	996102802	SLO CLIENT CASH INVESTMENT TR	81 212 120	S	4/18/2002	5/29/2002	81 212 12	81 212 12	0 00
SLOF	2013002	996102802	SLO CLIENT CASH INVESTMENT TR	44 563 500	S	4/19/2002	5/29/2002	44 563 50	44 563 50	0 00
SLOF	2013002	996102802	SLO CLIENT CASH INVESTMENT TR	191 805 280	S	4/24/2002	5/29/2002	191 805 28	191 805 28	0 00
SLOF	2013002	2083103	ATS MED INC	6 800 000	S	3/19/1999	6/4/2002	10 743 67	49 215 00	-38 471 33
SLOF	2013002	2083103	ATS MED INC	7 400 000	S	3/19/1999	6/4/2002	11 691 64	59 332 46	-47 640 82
SLOF	2013002	2083103	ATS MED INC	6 100 000	S	3/22/1999	6/4/2002	9 637 71	49 173 93	-39 536 22
SLOF	2013002	2083103	ATS MED INC	2 800 000	S	3/23/1999	6/4/2002	4 423 86	22 049 44	-17 625 58
SLOF	2013002	2083103	ATS MED INC	400 000	S	9/28/1999	6/4/2002	631 98	4 025 00	3 393 02
SLOF	2013002	2083103	ATS MED INC	300 000	S	5/29/2001	6/4/2002	473 99	3 224 04	-2 750 05
SLOF	2013002	2083103	ATS MED INC	200 000	S	11/2/2001	6/4/2002	315 99	766 00	-450 01
SLOF	2013002	2083103	ATS MED INC	200 000	S	11/2/2001	6/4/2002	308 17	766 00	-457 83
SLOF	2013002	996102802	SLO CLIENT CASH INVESTMENT TR	34 447 300	S	4/24/2002	5/30/2002	34 447 30	34 447 30	0 00
SLOF	2013002	996102802	SLO CLIENT CASH INVESTMENT TR	33 517 780	S	4/26/2002	5/30/2002	33 517 78	33 517 78	0 00
SLOF	2013002	996102802	HANGER ORTHOPEDIC GROUP INC	5 800 000	S	3/17/1999	6/5/2002	84 635 19	73 515 00	11 320 19
SLOF	2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1 149 940	S	4/29/2002	5/31/2002	1 149 94	1 149 94	0 00
SLOF	2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	300 000	S	9/28/1999	6/6/2002	4 377 80	4 199 25	178 55
SLOF	2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	2 300 000	S	3/22/2000	6/6/2002	33 583 11	11 063 00	22 500 11
SLOF	2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	700 000	S	3/17/1999	6/6/2002	10 214 86	8 872 50	1 342 36
SLOF	2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	200 000	S	4/16/1999	6/6/2002	2 918 53	2 714 00	204 53
SLOF	2013002	996102802	SLO CLIENT CASH INVESTMENT TR	31 222 450	S	4/26/2002	6/7/2002	31 222 45	31 222 45	0 00
SLOF	2013002	5125109	ACXION CORP COM	200 000	S	7/24/2001	6/7/2002	3 448 83	2 551 00	895 83
SLOF	2013002	743977100	PROVINCE HEALTHCARE CO COM	300 000	S	6/8/2001	6/7/2002	7 499 77	6 177 22	1 322 55
SLOF	2013002	743977100	PROVINCE HEALTHCARE CO COM	100 000	S	7/11/2001	6/7/2002	5 000 62	4 835 71	164 91
SLOF	2013002	759500100	RENAL CARE GROUP INC COM	200 000	S	6/4/2002	6/7/2002	3 279 25	2 645 52	633 73
SLOF	2013002	759500100	RENAL CARE GROUP INC COM	100 000	S	7/6/2000	6/7/2002	3 279 25	2 670 75	608 50
SLOF	2013002	759500100	RENAL CARE GROUP INC COM	600 000	S	7/6/2000	6/7/2002	19 675 50	16 170 00	3 505 50
SLOF	2013002	816909105	SEMITOOL INC	800 000	S	2/28/2000	6/7/2002	10 095 05	15 732 78	5 637 71
SLOF	2013002	816909105	SEMITOOL INC	400 000	S	2/29/2000	6/7/2002	5 047 53	6 300 00	-3 252 47
SLOF	2013002	816909105	SEMITOOL INC	200 000	S	3/11/2000	6/7/2002	5 204 84	9 144 32	-3 939 48
SLOF	2013002	942712100	WATSON WYATT & CO HLDGS CL A	400 000	S	2/19/2002	6/7/2002	4 780 29	4 455 98	334 31
SLOF	2013002	5125109	ACXION CORP COM	500 000	S	7/24/2001	6/5/2002	6 600 99	6 377 50	2 223 49
SLOF	2013002	28224R101	EFUNDS CORP COM	300 000	S	9/26/2001	6/10/2002	2 533 30	4 547 55	2 014 25
SLOF	2013002	28224R101	EFUNDS CORP COM	500 000	S	8/21/2001	6/10/2002	4 213 22	8 522 15	-4 308 93
SLOF	2013002	28224R101	EFUNDS CORP COM	100 000	S	8/21/2001	6/10/2002	842 64	1 702 50	-859 86
SLOF	2013002	28224R101	EFUNDS CORP COM	100 000	S	8/22/2001	6/10/2002	842 64	1 727 00	-884 36
SLOF	2013002	28224R101	EFUNDS CORP COM	1 000 000	S	8/22/2001	6/10/2002	8 426 45	17 075 60	-8 649 15
SLOF	2013002	28224R101	EFUNDS CORP COM	500 000	S	8/23/2001	6/10/2002	4 213 22	8 995 10	-4 781 88
SLOF	2013002	28224R101	EFUNDS CORP COM	400 000	S	8/23/2001	6/10/2002	3 422 42	7 198 08	-3 771 66
SLOF	2013002	28224R101	EFUNDS CORP COM	100 000	S	8/24/2001	6/10/2002	5 139 62	10 880 46	-5 749 84
SLOF	2013002	28224R101	EFUNDS CORP COM	300 000	S	8/24/2001	6/10/2002	2 565 81	5 422 50	-2 855 69
SLOF	2013002	28224R101	EFUNDS CORP COM	300 000	S	8/27/2001	6/10/2002	2 566 81	5 632 50	-3 065 69
SLOF	2013002	28224R101	EFUNDS CORP COM	400 000	S	8/27/2001	6/10/2002	3 422 42	7 540 76	-4 118 34
SLOF	2013002	28224R101	EFUNDS CORP COM	1 000 000	S	8/28/2001	6/10/2002	6 844 83	15 168 00	-10 539 36
SLOF	2013002	28224R101	EFUNDS CORP COM	800 000	S	8/29/2001	6/10/2002	11 978 46	26 505 22	-14 526 76
SLOF	2013002	28224R101	EFUNDS CORP COM	1 400 000	S	8/29/2001	6/10/2002	9 354 33	20 825 53	-11 471 20
SLOF	2013002	28224R101	EFUNDS CORP COM	100 000	S	8/29/2001	6/10/2002	4 251 97	9 084 90	-4 812 93
SLOF	2013002	28224R101	EFUNDS CORP COM	500 000	S	9/19/2001	6/10/2002	3 401 58	5 224 00	-1 822 42
SLOF	2013002	28224R101	EFUNDS CORP COM	400 000	S	9/19/2001	6/10/2002	4 222 17	6 530 00	-2 307 83
SLOF	2013002	28224R101	EFUNDS CORP COM	700 000	S	9/20/2001	6/10/2002	5 811 04	6 530 00	-3 930 66
SLOF	2013002	28224R101	EFUNDS CORP COM	1 500 000	S	9/20/2001	6/10/2002	12 666 52	19 642 95	-6 976 43
SLOF	2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	200 000	S	3/22/2000	6/10/2002	2 793 91	982 00	1 811 91
SLOF	2013002	743977100	PROVINCE HEALTHCARE CO COM	100 000	S	7/11/2000	6/10/2002	2 522 17	2 417 85	104 32
SLOF	2013002	816909105	SEMITOOL INC	300 000	S	3/1/2000	6/10/2002	3 909 93	6 858 24	-2 948 31
SLOF	2013002	942712100	WATSON WYATT & CO HLDGS CL A	100 000	S	2/19/2002	6/10/2002	2 325 42	2 227 99	97 43
SLOF	2013002	942712100	WATSON WYATT & CO HLDGS CL A	500 000	S	2/19/2002	6/10/2002	11 609 65	11 139 95	469 70
SLOF	2013002	942712100	WATSON WYATT & CO HLDGS CL A	800 000	S	2/20/2002	6/10/2002	16 575 44	17 912 96	1 337 52
SLOF	2013002	942712100	WATSON WYATT & CO HLDGS CL A	500 000	S	2/20/2002	6/10/2002	11 609 65	11 609 65	0 00
SLOF	2013002	942712100	WATSON WYATT & CO HLDGS CL A	2 700 000	S	2/20/2002	6/10/2002	62 626 23	60 681 68	1 934 55
SLOF	2013002	5125109	ACXION CORP COM	800 000	S	7/24/2001	6/6/2002	13 793 58	10 204 00	3 559 58

SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	2 000 000	S	3/22/2000	6/6/2002	6/11/2002	27 029 18	9 620 00	17 409 18
SLOF2013002	5125109	ACXIOM CORP COM	400 000	S	7/24/2001	6/10/2002	6/13/2002	6 865 51	5 102 00	1 763 51
SLOF2013002	5125109	ACXIOM CORP COM	500 000	S	7/24/2001	6/10/2002	6/13/2002	8 640 08	6 377 50	2 262 58
SLOF2013002	442487203	HOVANIAN ENTERPRISES INC CL A	600 000	S	2/27/2002	6/10/2002	6/13/2002	20 141 33	15 053 88	5 087 45
SLOF2013002	442487203	HOVANIAN ENTERPRISES INC CL A	200 000	S	2/26/2002	6/10/2002	6/13/2002	8 781 99	4 910 52	1 871 47
SLOF2013002	442487203	HOVANIAN ENTERPRISES INC CL A	200 000	S	2/26/2002	6/10/2002	6/13/2002	6 650 78	4 910 52	1 740 26
SLOF2013002	442487203	HOVANIAN ENTERPRISES INC CL A	700 000	S	2/27/2002	6/10/2002	6/13/2002	23 277 72	17 562 86	5 714 86
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	150 000	S	4/28/1999	6/10/2002	6/13/2002	3 900 20	2 763 10	1 137 10
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	550 000	S	4/29/1999	6/10/2002	6/13/2002	14 300 72	10 056 31	4 244 41
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	200 000	S	4/29/1999	6/10/2002	6/13/2002	5 198 64	3 656 84	1 541 80
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	300 000	S	7/24/2001	6/11/2002	6/14/2002	5 182 58	3 626 50	1 356 08
SLOF2013002	5125109	ACXIOM CORP COM	100 000	S	7/24/2001	6/11/2002	6/14/2002	1 730 44	1 275 50	454 94
SLOF2013002	5125109	ACXIOM CORP COM	300 000	S	7/24/2001	6/11/2002	6/14/2002	5 197 61	3 626 50	1 371 11
SLOF2013002	5125109	ACXIOM CORP COM	300 000	S	4/29/1999	6/11/2002	6/14/2002	7 860 03	5 492 50	2 367 53
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	300 000	S	5/7/2002	6/11/2002	6/11/2002	12 098 33	13 815 90	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	12 098 330	S	4/29/2002	6/11/2002	6/11/2002	13 815 90	13 815 90	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	13 815 900	S	5/8/2002	6/11/2002	6/11/2002	75 722 46	75 722 46	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	75 722 460	S	4/28/2002	6/11/2002	6/11/2002	7 921 56	7 921 56	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	7 921 560	S	3/22/2000	6/12/2002	6/18/2002	8 540 48	2 898 00	5 654 46
SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	600 000	S	3/22/2000	6/13/2002	6/18/2002	8 544 04	2 888 00	5 658 04
SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	600 000	S	5/23/2002	6/14/2002	6/19/2002	19 414 13	17 208 00	2 206 13
SLOF2013002	9057207	BIO RAD LABS INC CL A	400 000	S	3/22/2002	6/14/2002	6/19/2002	6 992 03	2 405 00	4 587 03
SLOF2013002	442487203	HOVANIAN ENTERPRISES INC CL A	500 000	S	2/27/2002	6/17/2002	6/20/2002	3 416 97	2 508 98	907 99
SLOF2013002	442487203	HOVANIAN ENTERPRISES INC CL A	100 000	S	2/28/2002	6/17/2002	6/20/2002	37 484 77	28 797 67	8 687 10
SLOF2013002	442487203	HOVANIAN ENTERPRISES INC CL A	1 100 000	S	4/29/1999	6/17/2002	6/20/2002	36 545 05	25 631 67	10 913 38
SLOF2013002	442487203	HOVANIAN ENTERPRISES INC CL A	1 400 000	S	4/29/1999	6/17/2002	6/20/2002	5 211 84	3 661 87	1 550 17
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	200 000	S	2/28/2002	6/18/2002	6/21/2002	5 210 03	2 617 97	902 06
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	100 000	S	3/1/2002	6/18/2002	6/21/2002	56 320 54	41 599 52	14 721 02
SLOF2013002	442487203	HOVANIAN ENTERPRISES INC CL A	1 600 000	S	5/7/2002	6/18/2002	6/18/2002	38 871 24	38 871 24	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	38 871 240	S	5/8/2002	6/18/2002	6/18/2002	9 111 37	9 111 37	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	9 111 370	S	5/13/2002	6/18/2002	6/18/2002	85 928 95	85 928 95	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	85 928 950	S	5/16/2002	6/18/2002	6/18/2002	40 815 31	40 815 31	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	40 815 310	S	5/16/2002	6/18/2002	6/18/2002	76 382 53	76 382 53	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	76 382 530	S	5/20/2002	6/18/2002	6/18/2002	32 808 24	32 808 24	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	32 808 240	S	5/21/2002	6/18/2002	6/18/2002	122 233 32	122 233 32	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	122 233 320	S	3/1/2002	6/18/2002	6/24/2002	20 754 39	15 599 82	5 154 57
SLOF2013002	442487203	HOVANIAN ENTERPRISES INC CL A	600 000	S	5/21/2002	6/19/2002	6/19/2002	8 067 46	8 067 46	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	8 067 460	S	3/17/1999	6/20/2002	6/25/2002	2 910 56	2 890 00	30 56
SLOF2013002	594901100	MICROS SYS INC COM	100 000	S	7/17/2000	6/24/2002	6/27/2002	1 823 94	3 210 93	1 386 99
SLOF2013002	232217109	CUTTER & BUCK INC COM	300 000	S	5/9/2001	6/26/2002	7/1/2002	9 825 42	7 207 05	2 618 37
SLOF2013002	552676108	M D C HLDGS INC	200 000	S	5/21/2002	6/26/2002	6/26/2002	10 162 60	10 162 60	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	10 162 600	S	1/29/2002	6/27/2002	7/2/2002	17 725 02	12 580 80	5 144 22
SLOF2013002	222862104	COVENTRY HEALTH CARE INC COM	600 000	S	5/9/2001	6/27/2002	7/2/2002	10 058 33	7 207 06	2 851 27
SLOF2013002	552676108	M D C HLDGS INC	200 000	S	5/21/2002	6/27/2002	6/27/2002	28 064 10	28 064 10	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	28 064 100	S	7/24/2001	6/28/2002	7/3/2002	5 249 30	3 828 50	1 422 80
SLOF2013002	5125109	ACXIOM CORP COM	300 000	S	7/24/2001	6/28/2002	7/3/2002	6 990 34	5 102 00	1 888 34
SLOF2013002	5125109	ACXIOM CORP COM	400 000	S	12/20/2001	6/28/2002	7/3/2002	4 186 43	2 873 70	1 312 73
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	100 000	S	9/7/2001	6/28/2002	7/3/2002	16 761 01	11 494 80	5 266 21
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	400 000	S	9/7/2001	6/28/2002	7/3/2002	3 100 53	1 670 31	1 430 22
SLOF2013002	808905103	SCIOS INC	100 000	S	7/24/2001	7/1/2002	7/5/2002	10 518 48	10 518 48	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	10 518 480	S	7/24/2001	7/1/2002	7/5/2002	1 757 44	1 275 50	481 94
SLOF2013002	5125109	ACXIOM CORP COM	300 000	S	7/24/2001	7/1/2002	7/5/2002	3 523 89	2 551 00	972 89
SLOF2013002	5125109	ACXIOM CORP COM	200 000	S	5/9/2001	7/1/2002	7/5/2002	42 066 17	28 828 22	13 237 95
SLOF2013002	552676108	M D C HLDGS INC	800 000	S	4/30/2002	7/1/2002	7/5/2002	2 971 01	2 587 00	384 01
SLOF2013002	579662100	MCAFEE COM CORP CL A	200 000	S	9/7/2001	7/1/2002	7/1/2002	5 140 58	5 140 58	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	5 140 580	S	9/7/2001	7/2/2002	7/8/2002	14 489 58	8 351 55	1 018 03
SLOF2013002	808905103	SCIOS INC	500 000	S	9/7/2001	7/2/2002	7/8/2002	38 026 71	21 714 03	16 312 68
SLOF2013002	808905103	SCIOS INC	1 300 000	S	3/22/2000	7/2/2002	7/8/2002	14 489 58	8 351 55	1 018 03
SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	100 000	S	9/7/2001	7/2/2002	7/8/2002	16 902 57	10 021 88	6 880 71
SLOF2013002	808905103	SCIOS INC	600 000	S	3/22/2000	7/2/2002	7/8/2002	1 393 95	481 00	912 95
SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	100 000	S	3/22/2000	7/5/2002	7/10/2002	1 393 95	481 00	912 95
SLOF2013002	579662100	MCAFEE COM CORP CL A	1 600 000	S	4/30/2002	7/5/2002	7/10/2002	24 303 42	20 696 00	3 607 42

Account	Description	7/5/2002	7/10/2002	6/07/06	5/23/44	8/41/42
SLOF2013002	MCAFEES COM CORP CL A	4/30/2002	7/10/2002	10 632 75	9 263 59	1 369 16
SLOF2013002	MCAFEES COM CORP CL A	5/17/2002	7/10/2002	13 670 68	12 021 03	1 649 65
SLOF2013002	MCAFEES COM CORP CL A	5/27/2002	7/10/2002	3 018 84	2 671 34	347 50
SLOF2013002	MCAFEES COM CORP CL A	3/9/2001	7/10/2002	6 298 88	4 977 60	1 322 28
SLOF2013002	PATINA OIL & GAS CORP	3/9/2001	7/10/2002	110 413 63	86 937 64	23 475 99
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	5/21/2002	7/10/2002	66 969 05	66 969 05	0 00
SLOF2013002	HANGER ORTHOPEDIC GROUP INC	3/22/2000	7/10/2002	34 812 22	24 143 63	10 668 59
SLOF2013002	M D C HLDGS INC	5/9/2001	7/10/2002	11 430 88	7 870 00	3 560 88
SLOF2013002	M D C HLDGS INC	5/10/2001	7/10/2002	5 715 44	4 031 72	1 683 72
SLOF2013002	M D C HLDGS INC	5/11/1999	7/10/2002	5 042 23	12 775 00	-7 732 77
SLOF2013002	MATRIA HEALTHCARE INC	5/10/1999	7/10/2002	12 965 72	33 300 00	20 334 28
SLOF2013002	PATINA OIL & GAS CORP	3/9/2001	7/10/2002	26 445 80	20 885 92	5 559 88
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	5/21/2002	7/10/2002	92 268 67	92 268 67	0 00
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	6/4/2002	7/10/2002	6 541 45	6 541 45	0 00
SLOF2013002	HANGER ORTHOPEDIC GROUP INC	3/22/2000	7/10/2002	1 394 35	481 00	913 35
SLOF2013002	MATRIA HEALTHCARE INC	5/10/1999	7/10/2002	525 43	1 387 50	-862 07
SLOF2013002	MATRIA HEALTHCARE INC	5/10/1999	7/10/2002	525 43	1 374 75	-849 32
SLOF2013002	MATRIA HEALTHCARE INC	5/11/1999	7/10/2002	1 401 16	3 666 00	2 264 84
SLOF2013002	MATRIA HEALTHCARE INC	5/11/1999	7/10/2002	8 582 09	22 662 50	-14 080 41
SLOF2013002	MATRIA HEALTHCARE INC	5/12/1999	7/10/2002	700 58	1 870 32	-1 169 94
SLOF2013002	MATRIA HEALTHCARE INC	5/13/1999	7/10/2002	6 655 50	16 927 10	18 300 56
SLOF2013002	MATRIA HEALTHCARE INC	5/14/1999	7/10/2002	16 931 05	16 931 05	-10 271 60
SLOF2013002	SLO CLIENT CASH INVESTMENT TR	6/4/2002	7/10/2002	9 792 28	3 367 00	6 425 28
SLOF2013002	HANGER ORTHOPEDIC GROUP INC	3/22/2000	7/10/2002	35 093 40	40 045 20	-4 951 80
SLOF2013002	INDYMAC BANCORP INC COM	9/24/2001	7/10/2002	2 064 32	2 528 00	-461 68
SLOF2013002	INDYMAC BANCORP INC COM	9/25/2001	7/10/2002	10 321 59	12 555 00	2 233 41
SLOF2013002	INDYMAC BANCORP INC COM	9/25/2001	7/10/2002	4 128 64	5 014 00	-885 36
SLOF2013002	MATRIA HEALTHCARE INC	5/14/1999	7/10/2002	8 656 37	35 368 00	-26 709 63
SLOF2013002	CTS CORP	11/14/2000	7/10/2002	2 582 39	1 736 00	849 39
SLOF2013002	COLE KENNETH PRODTNS INC CL A	12/28/2001	7/10/2002	2 582 39	1 743 50	838 89
SLOF2013002	COLE KENNETH PRODTNS INC CL A	12/31/2001	7/10/2002	2 582 39	1 706 00	876 39
SLOF2013002	COLE KENNETH PRODTNS INC CL A	1/23/2001	7/10/2002	2 582 39	3 407 00	1 757 78
SLOF2013002	COLE KENNETH PRODTNS INC CL A	1/18/2002	7/10/2002	5 164 78	3 407 00	1 703 50
SLOF2013002	COLE KENNETH PRODTNS INC CL A	1/22/2002	7/10/2002	10 264 85	6 746 24	3 518 61
SLOF2013002	COLE KENNETH PRODTNS INC CL A	1/23/2002	7/10/2002	2 787 91	1 680 57	1 107 34
SLOF2013002	COLE KENNETH PRODTNS INC CL A	3/22/2000	7/10/2002	13 046 84	15 042 00	1 995 16
SLOF2013002	INDYMAC BANCORP INC COM	9/25/2001	7/10/2002	2 787 91	962 00	1 825 91
SLOF2013002	INDYMAC BANCORP INC COM	9/26/2001	7/10/2002	17 395 79	20 132 64	2 736 85
SLOF2013002	INDYMAC BANCORP INC COM	10/18/2001	7/10/2002	13 046 84	15 414 42	2 367 58
SLOF2013002	INDYMAC BANCORP INC COM	11/12/2001	7/10/2002	15 121 85	16 844 18	-1 722 33
SLOF2013002	MANHATTAN ASSOCS INC COM	3/29/2000	7/10/2002	3 988 87	6 460 78	2 471 91
SLOF2013002	MANHATTAN ASSOCS INC COM	3/29/2000	7/10/2002	8 086 84	12 921 56	-4 834 72
SLOF2013002	MANHATTAN ASSOCS INC COM	3/30/2000	7/10/2002	8 086 84	12 921 56	-4 834 72
SLOF2013002	MATRIA HEALTHCARE INC	5/25/1999	7/10/2002	348 91	1 000 00	-651 09
SLOF2013002	MATRIA HEALTHCARE INC	5/26/1999	7/10/2002	697 83	1 975 60	-1 277 77
SLOF2013002	MATRIA HEALTHCARE INC	5/26/1999	7/10/2002	348 91	998 34	-649 43
SLOF2013002	MATRIA HEALTHCARE INC	5/14/1999	7/10/2002	1 406 95	3 563 60	2 156 65
SLOF2013002	MATRIA HEALTHCARE INC	5/17/1999	7/10/2002	351 74	900 00	-548 26
SLOF2013002	MATRIA HEALTHCARE INC	5/25/1999	7/10/2002	351 74	1 001 92	-649 18
SLOF2013002	CTS CORP	11/14/2000	7/10/2002	3 310 40	12 802 25	9 491 85
SLOF2013002	CTS CORP	11/14/2000	7/10/2002	4 383 46	17 683 00	13 299 54
SLOF2013002	FEI COMPANY	5/3/2002	7/10/2002	21 619 78	22 545 00	-925 22
SLOF2013002	FEI COMPANY	5/6/2002	7/10/2002	40 837 35	42 303 14	-1 465 79
SLOF2013002	FEI COMPANY	5/9/2002	7/10/2002	21 398 20	22 434 93	-1 036 73
SLOF2013002	FEI COMPANY	5/9/2002	7/10/2002	4 755 18	5 376 26	-620 08
SLOF2013002	FEI COMPANY	5/9/2002	7/10/2002	7 132 73	7 919 18	-786 45
SLOF2013002	INDYMAC BANCORP INC COM	11/12/2001	7/10/2002	2 170 17	2 377 74	-207 57
SLOF2013002	INDYMAC BANCORP INC COM	11/11/2001	7/10/2002	15 191 22	16 729 93	-1 538 71

SLOF2013002	562750109	MANHATTAN ASSOCS INC COM	300 000	7/12/2002	7/12/2002	6 143 90	9 487 50	-3 343 60
SLOF2013002	562750109	MANHATTAN ASSOCS INC COM	100 000	7/12/2002	7/12/2002	2 047 97	3 164 50	-1 116 53
SLOF2013002	562750109	MANHATTAN ASSOCS INC COM	100 000	7/12/2002	7/12/2002	2 047 97	3 345 36	-1 297 39
SLOF2013002	126501105	CTS CORP	400 000	7/15/2002	7/15/2002	4 440 30	17 683 00	-13 242 70
SLOF2013002	232217109	CUTTER & BUCK INC COM	200 000	7/11/2000	7/11/2000	1 181 16	2 140 62	-849 46
SLOF2013002	232217109	CUTTER & BUCK INC COM	300 000	7/18/2002	7/18/2002	1 786 74	3 075 00	-1 288 26
SLOF2013002	232217109	CUTTER & BUCK INC COM	300 000	7/18/2002	7/18/2002	1 786 74	3 048 09	-1 261 35
SLOF2013002	302411109	FEI COMPANY	400 000	7/15/2002	7/15/2002	9 432 67	9 980 00	-547 33
SLOF2013002	302411109	FEI COMPANY	700 000	7/15/2002	7/15/2002	16 507 18	17 711 82	-1 204 64
SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	200 000	7/15/2002	7/15/2002	2 787 91	982 00	1 825 91
SLOF2013002	562750109	MANHATTAN ASSOCS INC COM	700 000	7/15/2002	7/15/2002	13 862 03	23 417 52	-9 555 49
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	9 357 410	7/15/2002	7/15/2002	9 357 41	9 357 41	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	64 047 610	7/15/2002	7/15/2002	64 047 61	64 047 61	0 00
SLOF2013002	126501105	CTS CORP	600 000	7/15/2002	7/15/2002	6 582 40	26 524 50	-19 942 10
SLOF2013002	193284105	COLE KENNETH PRODTNS INC CL A	300 000	7/16/2002	7/16/2002	7 151 78	5 041 71	2 110 07
SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	700 000	7/16/2002	7/16/2002	9 757 98	3 367 00	6 390 98
SLOF2013002	576817209	MATRIA HEALTHCARE INC	25 000	7/16/2002	7/16/2002	174 67	489 17	-324 50
SLOF2013002	576817209	MATRIA HEALTHCARE INC	150 000	7/16/2002	7/16/2002	1 048 00	3 399 78	2 351 78
SLOF2013002	576817209	MATRIA HEALTHCARE INC	25 000	7/16/2002	7/16/2002	174 67	575 00	-400 33
SLOF2013002	576817209	MATRIA HEALTHCARE INC	25 000	7/16/2002	7/16/2002	15 008 64	8 351 55	6 657 09
SLOF2013002	806905103	SCIOS INC	500 000	7/16/2002	7/16/2002	27 230 83	15 032 79	12 198 04
SLOF2013002	806905103	SCIOS INC	900 000	7/16/2002	7/16/2002	176 97	575 00	-398 03
SLOF2013002	806905103	SCIOS INC	25 000	7/17/2002	7/17/2002	353 95	1 143 78	-789 81
SLOF2013002	576817209	MATRIA HEALTHCARE INC	50 000	7/17/2002	7/17/2002	5 309 23	17 123 50	-11 813 27
SLOF2013002	576817209	MATRIA HEALTHCARE INC	750 000	7/17/2002	7/17/2002	884 87	2 875 00	1 990 13
SLOF2013002	576817209	MATRIA HEALTHCARE INC	125 000	7/17/2002	7/17/2002	6 237 27	3 340 62	2 896 65
SLOF2013002	806905103	SCIOS INC	2 200 000	7/17/2002	7/17/2002	68 609 99	37 163 74	31 426 25
SLOF2013002	886500100	TIER TECHNOLOGIES INC CL B	800 000	7/17/2002	7/17/2002	13 496 55	16 000 00	-2 503 45
SLOF2013002	886500100	TIER TECHNOLOGIES INC CL B	200 000	7/17/2002	7/17/2002	8 435 34	10 750 00	2 314 66
SLOF2013002	126501105	CTS CORP	100 000	7/18/2002	7/18/2002	3 374 14	4 215 68	-841 54
SLOF2013002	126501105	CTS CORP	100 000	7/18/2002	7/18/2002	1 072 47	4 417 40	-3 344 93
SLOF2013002	302411109	FEI COMPANY	500 000	7/18/2002	7/18/2002	10 289 28	12 775 00	-2 485 72
SLOF2013002	302411109	FEI COMPANY	100 000	7/18/2002	7/18/2002	2 057 86	2 790 50	-732 64
SLOF2013002	879639106	TELETECH HLDGS INC	1 500 000	7/18/2002	7/18/2002	11 631 24	18 058 65	-6 427 41
SLOF2013002	88162G103	TETRA TECH INC NEW	1 100 000	7/19/2002	7/19/2002	11 726 19	22 176 00	-10 449 81
SLOF2013002	88162G103	TETRA TECH INC NEW	800 000	7/19/2002	7/19/2002	8 339 20	35 339 20	-26 000 00
SLOF2013002	879639106	TELETECH HLDGS INC	1 000 000	7/19/2002	7/19/2002	7 282 37	12 039 10	-4 756 73
SLOF2013002	879639106	TELETECH HLDGS INC	1 000 000	7/19/2002	7/19/2002	244 45	504 00	-259 55
SLOF2013002	88162G103	TETRA TECH INC NEW	1 100 000	7/19/2002	7/19/2002	733 34	1 514 40	-781 06
SLOF2013002	88162G103	TETRA TECH INC NEW	1 000 000	7/19/2002	7/19/2002	10 525 58	22 211 20	-11 685 62
SLOF2013002	126501105	CTS CORP	200 000	7/22/2002	7/22/2002	1 847 20	8 834 80	-6 987 60
SLOF2013002	126501105	CTS CORP	1 400 000	7/22/2002	7/22/2002	6 697 69	1 203 91	5 068 22
SLOF2013002	126501105	CTS CORP	75 000	7/22/2002	7/22/2002	9 767 64	17 153 50	-7 385 86
SLOF2013002	88162G103	TETRA TECH INC NEW	25 000	7/22/2002	7/22/2002	856 13	1 514 40	-658 27
SLOF2013002	88162G103	TETRA TECH INC NEW	1 600 000	7/22/2002	7/22/2002	218 71	516 20	-297 49
SLOF2013002	88162G103	TETRA TECH INC NEW	200 000	7/23/2002	7/23/2002	13 759 10	33 036 80	19 277 70
SLOF2013002	126501105	CTS CORP	200 000	7/23/2002	7/23/2002	1 757 47	4 736 26	2 978 79
SLOF2013002	126501105	CTS CORP	200 000	7/23/2002	7/23/2002	1 757 47	6 652 88	2 895 41
SLOF2013002	126501105	CTS CORP	500 000	7/23/2002	7/23/2002	5 941 47	6 678 35	-76 88
SLOF2013002	579062100	MCAFFEE COM CORP CL A	1 000 000	7/23/2002	7/23/2002	1 128 29	1 312 44	-181 15
SLOF2013002	579062100	MCAFFEE COM CORP CL A	1 500 000	7/23/2002	7/23/2002	16 629 55	19 686 60	-3 057 05
SLOF2013002	579062100	MCAFFEE COM CORP CL A	800 000	7/23/2002	7/23/2002	6 869 09	10 196 64	-3 327 55
SLOF2013002	88162G103	TETRA TECH INC NEW	100 000	7/23/2002	7/23/2002	857 38	2 054 80	-1 207 42
SLOF2013002	88162G103	TETRA TECH INC NEW	150 000	7/23/2002	7/23/2002	1 306 74	3 087 20	-1 790 46
SLOF2013002	88162G103	TETRA TECH INC NEW	250 000	7/23/2002	7/23/2002	2 177 91	5 401 46	-3 223 55
SLOF2013002	88162G103	TETRA TECH INC NEW	100 000	7/23/2002	7/23/2002	871 16	2 043 99	-1 172 83
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	9 229 110	7/23/2002	7/23/2002	9 229 11	9 229 11	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	10 681 100	7/23/2002	7/23/2002	10 681 10	10 681 10	0 00
SLOF2013002	03071D109	AMERIPATH INC	600 000	7/24/2002	7/24/2002	8 789 73	17 469 72	-8 679 99

SLOF2013002	682159108	ON ASSIGNMENT INC COM	300 000	6/26/2001	7/31/2002	8/5/2002	2 379 47	5 370 33	-2 990 86
SLOF2013002	682159108	ON ASSIGNMENT INC COM	100 000	11/2/2001	7/31/2002	8/5/2002	793 16	1 704 00	-910 84
SLOF2013002	126501105	CTS CORP	300 000	4/20/2001	8/1/2002	8/5/2002	2 396 63	6 979 32	-4 582 69
SLOF2013002	126501105	CTS CORP	100 000	11/2/2001	8/1/2002	8/5/2002	798 88	1 676 00	-877 12
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	98 099 550	6/10/2002	8/1/2002	8/12/2002	98 099 55	98 099 55	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	64 933 350	3/22/2000	8/5/2002	8/5/2002	64 933 35	64 933 35	0 00
SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	400 000	2/12/2002	8/7/2002	8/12/2002	18 109 45	14 657 50	3 451 95
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	500 000	6/10/2002	8/7/2002	8/7/2002	19 643 43	19 643 43	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	19 643 430	6/8/2002	8/8/2002	8/13/2002	6 623 80	2 964 04	3 659 76
SLOF2013002	M6748L102	ORTHOPIX INTERNATIONAL N V	2 000 000	3/23/1999	8/8/2002	8/13/2002	21 617 74	23 487 50	1 869 76
SLOF2013002	192479103	COHERENT INC COM	1 000 000	1/29/2002	8/8/2002	8/13/2002	25 551 23	16 774 40	8 776 83
SLOF2013002	222662104	COVENTRY HEALTH CARE INC COM	800 000	1/29/2002	8/8/2002	8/13/2002	44 714 65	29 468 16	15 246 47
SLOF2013002	222662104	COVENTRY HEALTH CARE INC COM	1 400 000	1/29/2002	8/8/2002	8/13/2002	6 387 81	6 387 81	0 00
SLOF2013002	222662104	COVENTRY HEALTH CARE INC COM	200 000	1/29/2002	8/8/2002	8/13/2002	2 780 92	2 780 92	0 00
SLOF2013002	359065109	FRONTIER AIRLINES INC	500 000	3/28/2001	8/8/2002	8/13/2002	15 573 12	32 438 00	16 864 88
SLOF2013002	359065109	FRONTIER AIRLINES INC	2 800 000	7/12/2001	8/8/2002	8/13/2002	321 99	2 165 60	-1 843 61
SLOF2013002	67053T101	NUMERICAL TECH INC COM	100 000	7/12/2001	8/8/2002	8/13/2002	3 863 88	27 050 98	-23 187 00
SLOF2013002	67053T101	NUMERICAL TECH INC COM	1 200 000	7/16/2001	8/8/2002	8/13/2002	14 801 87	14 801 87	0 00
SLOF2013002	67053T101	NUMERICAL TECH INC COM	14 801 870	7/16/2001	8/8/2002	8/13/2002	19 217 42	8 892 12	10 325 30
SLOF2013002	M6748L102	ORTHOPIX INTERNATIONAL N V	800 000	3/23/1999	8/9/2002	8/14/2002	3 180 90	1 482 02	1 698 88
SLOF2013002	M6748L102	ORTHOPIX INTERNATIONAL N V	100 000	3/23/1999	8/9/2002	8/14/2002	316 99	2 254 24	-1 937 25
SLOF2013002	67053T101	NUMERICAL TECH INC COM	400 000	2/12/2002	8/9/2002	8/14/2002	15 197 50	11 726 00	3 471 50
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	26 630 530	6/10/2002	8/9/2002	8/9/2002	26 630 53	26 630 53	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	52 537 770	6/13/2002	8/9/2002	8/9/2002	52 537 77	52 537 77	0 00
SLOF2013002	86074Q102	STILLWATER MING CO COM	1 000 000	1/18/2000	8/12/2002	8/15/2002	8 221 35	29 988 40	-21 767 05
SLOF2013002	719153108	PHOENIX TECHNOLOGY LTD COM	300 000	11/2/2000	8/12/2002	8/15/2002	2 134 70	5 434 83	-3 300 13
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	100 000	2/12/2002	8/13/2002	8/16/2002	3 906 36	2 931 50	974 86
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	300 000	2/12/2002	8/13/2002	8/16/2002	11 719 09	8 820 00	2 899 09
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	200 000	2/12/2002	8/13/2002	8/16/2002	7 812 72	5 867 88	1 945 04
SLOF2013002	719153108	PHOENIX TECHNOLOGY LTD COM	800 000	11/2/2000	8/14/2002	8/19/2002	5 796 30	14 492 88	-8 696 58
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	200 000	2/12/2002	8/14/2002	8/19/2002	7 607 77	5 867 68	1 740 09
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	300 000	2/12/2002	8/14/2002	8/19/2002	11 411 66	8 863 83	2 547 83
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	100 000	2/14/2002	8/14/2002	8/19/2002	3 803 88	2 940 50	836 38
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	43 239 200	6/13/2002	8/14/2002	8/14/2002	43 239 20	43 239 20	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	19 052 540	6/14/2002	8/14/2002	8/14/2002	19 052 54	19 052 54	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	400 000	11/2/2000	8/15/2002	8/20/2002	3 011 35	7 246 44	-4 235 09
SLOF2013002	719153108	PHOENIX TECHNOLOGY LTD COM	200 000	11/2/2000	8/15/2002	8/20/2002	1 505 67	3 650 82	-2 145 15
SLOF2013002	719153108	PHOENIX TECHNOLOGY LTD COM	918 120	6/14/2002	8/15/2002	8/15/2002	918 12	918 12	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	8 580 460	6/17/2002	8/15/2002	8/15/2002	8 580 46	8 580 46	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	41 832 220	6/20/2002	8/15/2002	8/15/2002	41 832 22	41 832 22	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	59 840 570	6/22/2002	8/15/2002	8/15/2002	59 840 57	59 840 57	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2 910 560	6/25/2002	8/15/2002	8/15/2002	2 910 56	2 910 56	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	2 910 560	6/25/2002	8/15/2002	8/15/2002	2 910 56	2 910 56	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	25 543 720	7/2/2002	8/15/2002	8/15/2002	25 543 72	25 543 72	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	1 200 000	3/28/2001	8/15/2002	8/15/2002	6 617 56	13 802 00	-7 184 44
SLOF2013002	359065109	FRONTIER AIRLINES INC	1 100 000	5/2/2001	8/16/2002	8/21/2002	6 066 09	15 895 00	-9 828 91
SLOF2013002	359065109	FRONTIER AIRLINES INC	600 000	3/22/2000	8/16/2002	8/21/2002	9 222 80	2 886 00	6 336 80
SLOF2013002	67053T101	NUMERICAL TECH INC COM	400 000	7/16/2001	8/16/2002	8/21/2002	1 458 55	9 016 96	-7 558 41
SLOF2013002	67053T101	NUMERICAL TECH INC COM	300 000	7/26/2001	8/16/2002	8/21/2002	1 093 92	6 646 50	-5 552 58
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	100 000	2/15/2002	8/16/2002	8/21/2002	3 835 88	2 919 00	916 88
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	200 000	2/15/2002	8/16/2002	8/21/2002	7 671 77	5 857 32	1 814 45
SLOF2013002	878377100	TECHNE CORP COM	200 000	5/10/2002	8/16/2002	8/21/2002	6 394 20	6 973 36	-679 16
SLOF2013002	303072102	FACTORY 2-U INC COM	1 100 000	1/26/2001	8/19/2002	8/22/2002	3 589 96	18 710 34	-15 120 38
SLOF2013002	303072102	FACTORY 2-U INC COM	400 000	1/26/2001	8/19/2002	8/22/2002	1 305 44	6 954 24	-5 648 80
SLOF2013002	303072102	FACTORY 2-U INC COM	600 000	1/26/2001	8/19/2002	8/22/2002	4 145 99	4 759 62	-613 63
SLOF2013002	303072102	FACTORY 2-U INC COM	200 000	1/26/2001	8/20/2002	8/23/2002	612 04	3 477 12	-2 864 08

SLOF2013002	303072102	FACTORY 2-U INC COM	400 000	S	12/27/2001	8/20/2002	8/23/2002	1 224 08	7 454 48	-6 230 40
SLOF2013002	303072102	FACTORY 2-U INC COM	100 000	S	12/28/2001	8/20/2002	8/23/2002	308 02	1 927 50	-1 621 48
SLOF2013002	303072102	FACTORY 2-U INC COM	400 000	S	12/31/2001	8/20/2002	8/23/2002	1 224 08	8 124 32	-6 900 24
SLOF2013002	303072102	FACTORY 2-U INC COM	200 000	S	1/2/2002	8/20/2002	8/23/2002	612 04	3 985 80	-3 373 78
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	100 000	S	2/15/2002	8/20/2002	8/23/2002	3 754 89	2 928 66	828 23
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	100 000	S	2/19/2002	8/20/2002	8/23/2002	3 754 89	2 899 26	855 63
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	700 000	S	2/19/2002	8/20/2002	8/23/2002	26 284 21	20 258 49	6 025 72
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	100 000	S	2/20/2002	8/20/2002	8/23/2002	3 754 89	2 875 00	879 89
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	100 000	S	2/20/2002	8/20/2002	8/23/2002	3 754 89	2 875 00	879 89
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	100 000	S	2/21/2002	8/20/2002	8/23/2002	3 754 89	2 912 03	842 86
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	100 000	S	2/21/2002	8/20/2002	8/23/2002	3 754 89	5 760 00	1 749 77
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	200 000	S	2/28/2000	8/21/2002	8/26/2002	13 764 44	6 643 36	7 121 08
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	200 000	S	2/14/2001	8/21/2002	8/26/2002	685 14	783 27	-108 13
SLOF2013002	20478N100	COMPUREDIT CORP COM	100 000	S	2/15/2001	8/21/2002	8/26/2002	685 14	838 59	153 45
SLOF2013002	20478N100	COMPUREDIT CORP COM	100 000	S	1/3/2002	8/21/2002	8/26/2002	291 70	1 998 60	-1 706 90
SLOF2013002	303072102	FACTORY 2-U INC COM	100 000	S	1/3/2002	8/21/2002	8/26/2002	560 90	3 997 20	-3 436 30
SLOF2013002	303072102	FACTORY 2-U INC COM	100 000	S	1/7/2002	8/21/2002	8/26/2002	280 45	1 998 50	-1 718 05
SLOF2013002	303072102	FACTORY 2-U INC COM	200 000	S	1/9/2002	8/21/2002	8/26/2002	560 90	4 000 00	-3 439 10
SLOF2013002	303072102	FACTORY 2-U INC COM	100 000	S	2/15/2002	8/21/2002	8/26/2002	280 45	1 673 18	-1 392 73
SLOF2013002	303072102	FACTORY 2-U INC COM	100 000	S	2/15/2002	8/21/2002	8/26/2002	280 45	1 673 18	-1 392 73
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	100 000	S	2/15/2002	8/21/2002	8/26/2002	280 45	1 673 18	-1 392 73
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	300 000	S	2/26/2002	8/21/2002	8/26/2002	3 789 63	3 015 00	774 63
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	600 000	S	2/26/2002	8/21/2002	8/26/2002	11 368 88	9 208 50	2 160 38
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	400 000	S	2/27/2002	8/21/2002	8/26/2002	22 737 75	18 810 30	3 927 45
SLOF2013002	84476R109	SOUTHWEST BANCORP TEX INC COM	400 000	S	2/28/2002	8/21/2002	8/26/2002	15 158 50	12 375 16	2 783 34
SLOF2013002	20478N100	COMPUREDIT CORP COM	300 000	S	2/15/2001	8/22/2002	8/27/2002	2 034 32	2 515 77	-481 45
SLOF2013002	20478N100	COMPUREDIT CORP COM	400 000	S	2/21/2002	8/22/2002	8/27/2002	1 132 92	7 039 76	-5 906 84
SLOF2013002	20478N100	COMPUREDIT CORP COM	500 000	S	3/22/2000	8/22/2002	8/27/2002	8 324 09	2 405 00	5 919 09
SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	500 000	S	7/26/2001	8/22/2002	8/27/2002	2 109 94	11 077 50	-8 967 56
SLOF2013002	67053T101	NUMERICAL TECH INC COM	200 000	S	7/26/2001	8/22/2002	8/27/2002	843 97	20 991 88	-15 294 03
SLOF2013002	67053T101	NUMERICAL TECH INC COM	700 000	S	1/18/2000	8/22/2002	8/27/2002	814 88	2 998 84	-2 183 96
SLOF2013002	68074Q102	STILLWATER MNG CO COM	100 000	S	1/18/2000	8/22/2002	8/27/2002	814 88	2 998 84	-2 183 96
SLOF2013002	68074Q102	STILLWATER MNG CO COM	500 000	S	1/21/2000	8/22/2002	8/27/2002	4 074 42	15 660 25	-11 585 83
SLOF2013002	68074Q102	STILLWATER MNG CO COM	100 000	S	1/21/2000	8/22/2002	8/27/2002	814 88	3 073 88	2 259 00
SLOF2013002	68074Q102	STILLWATER MNG CO COM	200 000	S	3/17/2000	8/23/2002	8/28/2002	14 200 21	6 309 69	7 890 52
SLOF2013002	6806109	BARR LABS INC	200 000	S	2/15/2001	8/23/2002	8/28/2002	1 334 56	1 977 18	-342 62
SLOF2013002	20478N100	COMPUREDIT CORP COM	300 000	S	2/16/2001	8/23/2002	8/28/2002	2 001 83	2 512 50	-510 67
SLOF2013002	303072102	FACTORY 2-U INC COM	200 000	S	2/22/2002	8/23/2002	8/28/2002	528 92	3 482 54	-2 953 62
SLOF2013002	303072102	FACTORY 2-U INC COM	100 000	S	2/25/2002	8/23/2002	8/28/2002	264 46	1 659 13	-1 394 67
SLOF2013002	303072102	FACTORY 2-U INC COM	200 000	S	2/26/2002	8/23/2002	8/28/2002	528 92	3 409 00	-2 880 08
SLOF2013002	359065109	FRONTIER AIRLINES INC	200 000	S	2/26/2002	8/23/2002	8/28/2002	528 92	3 377 66	2 848 74
SLOF2013002	986102802	SLO CLIENT CASH INVESTMENT TR	400 000	S	5/21/2001	8/23/2002	8/28/2002	3 060 56	5 760 00	2 716 42
SLOF2013002	986102802	SLO CLIENT CASH INVESTMENT TR	30 376 450	S	7/3/2002	8/23/2002	8/28/2002	30 376 45	30 376 45	0 00
SLOF2013002	N22711107	CORE LABORATORIES N V	44 568 080	S	7/10/2002	8/23/2002	8/28/2002	44 569 08	44 569 08	-18 475 55
SLOF2013002	N22711107	CORE LABORATORIES N V	1 200 000	S	3/22/1999	8/23/2002	8/28/2002	11 610 97	30 088 52	22 780 04
SLOF2013002	N22711107	CORE LABORATORIES N V	1 500 000	S	3/23/1999	8/23/2002	8/28/2002	14 513 71	37 293 75	22 780 04
SLOF2013002	N22711107	CORE LABORATORIES N V	300 000	S	4/16/1999	8/23/2002	8/28/2002	2 902 74	4 052 25	1 149 51
SLOF2013002	N22711107	CORE LABORATORIES N V	3 800 000	S	9/23/1998	8/23/2002	8/28/2002	36 768 07	79 537 04	-42 768 97
SLOF2013002	N22711107	CORE LABORATORIES N V	4 200 000	S	9/24/1999	8/23/2002	8/28/2002	40 638 39	84 069 30	-43 430 91
SLOF2013002	N22711107	CORE LABORATORIES N V	200 000	S	9/24/1999	8/23/2002	8/28/2002	4 837 90	9 498 05	-4 660 15
SLOF2013002	N22711107	CORE LABORATORIES N V	200 000	S	12/27/2000	8/23/2002	8/28/2002	1 935 16	4 907 32	2 972 16
SLOF2013002	N22711107	CORE LABORATORIES N V	200 000	S	12/18/2001	8/23/2002	8/28/2002	1 935 16	2 828 00	-892 84
SLOF2013002	N22711107	CORE LABORATORIES N V	200 000	S	2/9/2000	8/23/2002	8/28/2002	5 219 84	7 345 52	-2 125 68
SLOF2013002	N22711107	CORE LABORATORIES N V	400 000	S	2/9/2000	8/23/2002	8/28/2002	5 219 84	7 350 00	-2 130 16
SLOF2013002	P8744Y102	STEINER LEISURE LTD	400 000	S	2/10/2000	8/23/2002	8/28/2002	1 304 96	1 870 75	-565 79
SLOF2013002	P8744Y102	STEINER LEISURE LTD	100 000	S	2/11/2000	8/23/2002	8/28/2002	1 304 96	1 870 75	-565 79
SLOF2013002	P8744Y102	STEINER LEISURE LTD	100 000	S	2/11/2000	8/23/2002	8/28/2002	7 829 78	11 100 00	-3 270 24
SLOF2013002	P8744Y102	STEINER LEISURE LTD	600 000	S	2/16/2000	8/23/2002	8/28/2002	3 914 88	5 662 50	-1 747 62
SLOF2013002	P8744Y102	STEINER LEISURE LTD	300 000	S	2/16/2000	8/23/2002	8/28/2002	5 219 84	7 345 52	-2 125 68
SLOF2013002	P8744Y102	STEINER LEISURE LTD	400 000	S	2/18/2000	8/23/2002	8/28/2002	2 609 92	3 775 00	-1 165 08
SLOF2013002	P8744Y102	STEINER LEISURE LTD	200 000	S	3/20/2000	8/23/2002	8/28/2002	82 212 52	110 250 00	-28 037 48
SLOF2013002	P8744Y102	STEINER LEISURE LTD	6 300 000	S	12/19/2001	8/23/2002	8/28/2002	1 304 96	2 110 00	-805 04
SLOF2013002	00246W103	AXT INC COM	3 100 000	S	3/19/1999	8/23/2002	8/28/2002	18 597 27	67 783 67	-49 186 40

Account Number	Description	Code	Amount	Month	Year	Balance	Year	Month	Year	Balance
SLOF2013002	00246W103 AXT INC COM	S	2 600 000	3/22/1999	8/26/2002	16 797 53	8/26/2002	60 227 44	8/26/2002	-43 429 91
SLOF2013002	00246W103 AXT INC COM	S	3 400 000	3/23/1999	8/26/2002	5 999 12	8/26/2002	21 762 50	8/26/2002	15 763 36
SLOF2013002	00246W103 AXT INC COM	S	3 400 000	4/16/1998	8/26/2002	20 397 00	8/26/2002	69 450 10	8/26/2002	-49 053 10
SLOF2013002	00246W103 AXT INC COM	S	600 000	8/28/1999	8/26/2002	3 599 47	8/26/2002	11 869 18	8/26/2002	-8 269 71
SLOF2013002	00246W103 AXT INC COM	S	100 000	12/27/2000	8/26/2002	599 91	8/26/2002	3 325 00	8/26/2002	2 725 09
SLOF2013002	ACTION PERFORMANCE COS INC	S	1 800 000	3/26/2002	8/26/2002	59 967 71	8/26/2002	78 900 66	8/26/2002	18 932 95
SLOF2013002	ACTION PERFORMANCE COS INC	S	200 000	4/29/2002	8/26/2002	13 326 16	8/26/2002	18 531 12	8/26/2002	2 319 12
SLOF2013002	ACTION PERFORMANCE COS INC	S	400 000	4/29/2002	8/26/2002	33 315 39	8/26/2002	44 564 70	8/26/2002	-5 204 96
SLOF2013002	ACTION PERFORMANCE COS INC	S	1 000 000	6/6/2002	8/26/2002	19 989 24	8/26/2002	19 898 00	8/26/2002	83 24
SLOF2013002	ACTION PERFORMANCE COS INC	S	600 000	7/10/2002	8/26/2002	26 652 32	8/26/2002	18 434 64	8/26/2002	6 217 68
SLOF2013002	ACTION PERFORMANCE COS INC	S	800 000	7/11/2002	8/26/2002	26 652 32	8/26/2002	19 377 84	8/26/2002	7 274 48
SLOF2013002	ACTION PERFORMANCE COS INC	S	600 000	7/12/2002	8/26/2002	9 994 62	8/26/2002	7 780 05	8/26/2002	2 214 57
SLOF2013002	ACTION PERFORMANCE COS INC	S	400 000	7/12/2002	8/26/2002	13 326 16	8/26/2002	10 824 00	8/26/2002	2 502 16
SLOF2013002	ACTION PERFORMANCE COS INC	S	300 000	7/29/2002	8/26/2002	3 331 54	8/26/2002	2 867 07	8/26/2002	444 47
SLOF2013002	ACTION PERFORMANCE COS INC	S	100 000	7/30/2002	8/26/2002	6 663 08	8/26/2002	5 739 46	8/26/2002	823 62
SLOF2013002	ACTION PERFORMANCE COS INC	S	200 000	7/31/2002	8/26/2002	9 994 62	8/26/2002	6 521 26	8/26/2002	1 473 36
SLOF2013002	AXIOM CORP COM	S	300 000	8/6/2002	8/26/2002	19 989 24	8/26/2002	15 786 00	8/26/2002	4 203 24
SLOF2013002	AXIOM CORP COM	S	800 000	8/6/2002	8/26/2002	18 864 43	8/26/2002	14 030 50	8/26/2002	4 833 93
SLOF2013002	AXIOM CORP COM	S	1 100 000	7/24/2001	8/26/2002	36 013 91	8/26/2002	27 187 44	8/26/2002	8 826 47
SLOF2013002	AXIOM CORP COM	S	2 100 000	7/24/2001	8/26/2002	24 009 28	8/26/2002	17 780 00	8/26/2002	6 229 28
SLOF2013002	AXIOM CORP COM	S	1 400 000	8/9/2001	8/26/2002	3 429 90	8/26/2002	2 277 42	8/26/2002	1 152 48
SLOF2013002	AXIOM CORP COM	S	200 000	8/9/2001	8/26/2002	46 303 60	8/26/2002	30 819 42	8/26/2002	15 484 18
SLOF2013002	AXIOM CORP COM	S	2 700 000	8/9/2001	8/26/2002	12 004 54	8/26/2002	7 966 00	8/26/2002	4 038 64
SLOF2013002	AXIOM CORP COM	S	3 900 000	8/9/2001	8/26/2002	66 882 98	8/26/2002	44 525 91	8/26/2002	22 357 07
SLOF2013002	AXIOM CORP COM	S	2 200 000	2/5/2002	8/26/2002	37 728 86	8/26/2002	28 592 52	8/26/2002	9 136 34
SLOF2013002	AXIOM CORP COM	S	2 400 000	2/5/2002	8/26/2002	41 158 76	8/26/2002	30 951 60	8/26/2002	10 207 16
SLOF2013002	AXIOM CORP COM	S	700 000	2/6/2002	8/26/2002	13 004 54	8/26/2002	8 983 45	8/26/2002	3 021 19
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	4 400 000	5/11/2000	8/26/2002	23 964 31	8/26/2002	82 175 72	8/26/2002	-58 211 41
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	3 200 000	5/11/2000	8/26/2002	17 428 59	8/26/2002	59 020 16	8/26/2002	-41 591 57
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	2 800 000	5/12/2000	8/26/2002	15 250 02	8/26/2002	52 656 80	8/26/2002	-37 406 02
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	7 800 000	5/17/2000	8/26/2002	42 482 19	8/26/2002	111 827 66	8/26/2002	-69 445 47
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	3 300 000	5/23/2000	8/26/2002	17 973 23	8/26/2002	40 699 89	8/26/2002	-22 726 66
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	2 000 000	5/24/2000	8/26/2002	10 892 87	8/26/2002	22 391 50	8/26/2002	11 498 13
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	900 000	5/26/2000	8/26/2002	4 901 79	8/26/2002	10 597 50	8/26/2002	-5 695 71
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	500 000	12/27/2000	8/26/2002	2 723 22	8/26/2002	10 814 45	8/26/2002	-8 091 23
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	1 500 000	8/21/2001	8/26/2002	6 169 65	8/26/2002	17 985 00	8/26/2002	-8 815 35
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	400 000	8/22/2001	8/26/2002	2 178 57	8/26/2002	4 790 00	8/26/2002	2 611 43
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	1 700 000	8/22/2001	8/26/2002	9 258 94	8/26/2002	20 378 60	8/26/2002	-11 120 66
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	1 400 000	8/23/2001	8/26/2002	7 625 01	8/26/2002	17 024 00	8/26/2002	-9 398 99
SLOF2013002	ADVANCED DIGITAL INFORMATION	S	200 000	8/28/2001	8/26/2002	1 089 29	8/26/2002	2 084 00	8/26/2002	-1 004 71
SLOF2013002	ADVANCE PCS COM	S	300 000	3/20/2000	8/26/2002	6 140 81	8/26/2002	2 185 59	8/26/2002	3 955 22
SLOF2013002	ADVANCE PCS COM	S	2 600 000	3/20/2000	8/26/2002	53 220 39	8/26/2002	19 282 25	8/26/2002	33 938 14
SLOF2013002	ADVANCE PCS COM	S	600 000	12/27/2000	8/26/2002	12 281 63	8/26/2002	12 750 00	8/26/2002	-468 37
SLOF2013002	ALBANY MOLECULAR RESH INC COM	S	200 000	11/2/2001	8/26/2002	4 093 88	8/26/2002	6 360 00	8/26/2002	-2 266 12
SLOF2013002	ALBANY MOLECULAR RESH INC COM	S	3 500 000	10/5/2000	8/26/2002	76 822 68	8/26/2002	171 500 00	8/26/2002	-94 677 32
SLOF2013002	ALBANY MOLECULAR RESH INC COM	S	2 100 000	7/6/2001	8/26/2002	42 000 00	8/26/2002	76 178 45	8/26/2002	-34 178 45
SLOF2013002	ALBANY MOLECULAR RESH INC COM	S	1 700 000	5/4/2001	8/26/2002	37 313 87	8/26/2002	54 859 00	8/26/2002	-17 545 13
SLOF2013002	ALBANY MOLECULAR RESH INC COM	S	100 000	5/29/2001	8/26/2002	2 194 93	8/26/2002	3 305 00	8/26/2002	-1 110 07
SLOF2013002	ALBANY MOLECULAR RESH INC COM	S	100 000	8/21/2001	8/26/2002	41 703 74	8/26/2002	48 282 04	8/26/2002	-6 578 30
SLOF2013002	ALBANY MOLECULAR RESH INC COM	S	1 900 000	8/22/2001	8/26/2002	26 339 21	8/26/2002	30 104 64	8/26/2002	-3 765 43
SLOF2013002	ALBANY MOLECULAR RESH INC COM	S	1 200 000	8/22/2001	8/26/2002	26 339 21	8/26/2002	30 124 92	8/26/2002	-3 785 71
SLOF2013002	ALBANY MOLECULAR RESH INC COM	S	1 200 000	9/28/2001	8/26/2002	2 194 93	8/26/2002	2 431 00	8/26/2002	-236 07
SLOF2013002	ALBANY MOLECULAR RESH INC COM	S	1 300 000	8/8/2002	8/26/2002	28 534 14	8/26/2002	24 793 47	8/26/2002	2 703 14
SLOF2013002	ALLOY INC COM	S	1 300 000	3/1/2000	8/26/2002	13 891 38	8/26/2002	23 069 16	8/26/2002	10 902 09
SLOF2013002	ALLOY INC COM	S	1 200 000	3/1/2000	8/26/2002	12 822 81	8/26/2002	23 069 16	8/26/2002	10 246 35
SLOF2013002	ALLOY INC COM	S	1 900 000	3/2/2000	8/26/2002	20 302 79	8/26/2002	35 625 00	8/26/2002	-15 322 21
SLOF2013002	ALLOY INC COM	S	200 000	3/28/2000	8/26/2002	2 137 14	8/26/2002	3 425 00	8/26/2002	-1 287 86
SLOF2013002	ALLOY INC COM	S	800 000	3/28/2000	8/26/2002	8 548 54	8/26/2002	13 903 20	8/26/2002	-5 354 66
SLOF2013002	ALLOY INC COM	S	600 000	3/29/2000	8/26/2002	6 411 41	8/26/2002	10 417 50	8/26/2002	-4 006 09
SLOF2013002	ALLOY INC COM	S	1 200 000	3/30/2000	8/26/2002	12 822 81	8/26/2002	20 437 56	8/26/2002	-7 614 75

SLOF2013002	19855105	ALLOY INC COM	1 500 000	S	3/31/2000	8/25/2002	8/29/2002	16 028 51	25 499 85	9 471 34
SLOF2013002	19855105	ALLOY INC COM	800 000	S	3/19/2002	8/25/2002	8/29/2002	8 548 54	12 032 08	-3 483 54
SLOF2013002	19855105	ALLOY INC COM	1 000 000	S	3/19/2002	8/25/2002	8/29/2002	10 685 68	14 671 90	-3 986 22
SLOF2013002	19855105	ALLOY INC COM	300 000	S	4/11/2002	8/25/2002	8/29/2002	3 205 70	3 252 00	-46 30
SLOF2013002	19855105	ALLOY INC COM	1 400 000	S	4/11/2002	8/25/2002	8/29/2002	14 959 95	15 555 40	-595 45
SLOF2013002	19855105	ALLOY INC COM	500 000	S	4/11/2002	8/25/2002	8/29/2002	5 342 84	5 614 20	-271 36
SLOF2013002	20813101	ALPHARMA INC CL A COM	4 500 000	S	4/1/2001	8/25/2002	8/29/2002	47 306 17	136 552 05	-89 245 88
SLOF2013002	20813101	ALPHARMA INC CL A COM	2 200 000	S	4/18/2001	8/25/2002	8/29/2002	23 127 46	66 352 00	-43 224 54
SLOF2013002	20813101	ALPHARMA INC CL A COM	700 000	S	5/14/2001	8/25/2002	8/29/2002	7 358 74	16 084 74	-8 726 00
SLOF2013002	20813101	ALPHARMA INC CL A COM	400 000	S	5/15/2001	8/25/2002	8/29/2002	4 204 99	9 314 00	-5 109 01
SLOF2013002	20813101	ALPHARMA INC CL A COM	300 000	S	5/16/2001	8/25/2002	8/29/2002	3 153 74	7 283 82	-4 130 08
SLOF2013002	32657207	ALPHARMA INC CL A COM	1 000 000	S	3/16/1999	8/25/2002	8/29/2002	43 811 98	33 612 50	10 199 48
SLOF2013002	32657207	ANALOGIC CORP COM PAR 80 05	3 400 000	S	3/17/1999	8/25/2002	8/29/2002	148 960 73	116 620 00	32 340 73
SLOF2013002	32657207	ANALOGIC CORP COM PAR 80 05	100 000	S	4/16/1999	8/25/2002	8/29/2002	4 381 20	3 525 00	856 20
SLOF2013002	32657207	ANALOGIC CORP COM PAR 80 05	100 000	S	9/28/1999	8/25/2002	8/29/2002	4 381 20	3 162 50	1 218 70
SLOF2013002	32657207	ANALOGIC CORP COM PAR 80 05	300 000	S	5/29/2001	8/25/2002	8/29/2002	13 143 59	13 912 85	-769 26
SLOF2013002	32657207	ANALOGIC CORP COM PAR 80 05	100 000	S	11/2/2001	8/25/2002	8/29/2002	4 381 20	3 522 09	859 11
SLOF2013002	42260109	ARMOR HLDGS INC	1 100 000	S	6/6/2002	8/25/2002	8/29/2002	48 193 18	44 825 00	3 368 18
SLOF2013002	42260109	ARMOR HLDGS INC	4 400 000	S	4/15/1999	8/25/2002	8/29/2002	6 270 33	4 924 00	1 346 33
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	1 200 000	S	4/18/1999	8/25/2002	8/29/2002	68 973 63	56 160 72	12 812 91
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	1 050 000	S	11/28/2001	8/25/2002	8/29/2002	8 472 84	28 479 52	-20 006 58
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	750 000	S	11/30/2001	8/25/2002	8/29/2002	7 413 83	25 544 96	-18 131 13
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	750 000	S	12/3/2001	8/25/2002	8/29/2002	5 295 59	18 281 05	12 985 46
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	150 000	S	12/4/2001	8/25/2002	8/29/2002	1 059 12	3 694 50	2 635 38
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	150 000	S	12/4/2001	8/25/2002	8/29/2002	3 177 35	11 068 74	7 891 39
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	150 000	S	12/5/2001	8/25/2002	8/29/2002	1 059 12	3 913 50	-2 854 38
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	300 000	S	12/7/2001	8/25/2002	8/29/2002	1 059 12	3 952 23	-2 893 11
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	150 000	S	12/12/2001	8/25/2002	8/29/2002	2 118 24	7 971 54	-5 853 30
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	150 000	S	1/2/2002	8/25/2002	8/29/2002	1 059 12	3 943 89	-2 884 77
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	150 000	S	1/3/2002	8/25/2002	8/29/2002	1 059 12	4 011 32	2 952 20
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	300 000	S	1/4/2002	8/25/2002	8/29/2002	2 118 24	6 259 64	-4 141 40
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	150 000	S	1/7/2002	8/25/2002	8/29/2002	1 059 12	4 066 68	-3 007 76
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	450 000	S	1/15/2002	8/25/2002	8/29/2002	3 177 35	11 401 38	-8 224 03
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	150 000	S	1/30/2002	8/25/2002	8/29/2002	1 059 12	3 697 50	2 638 38
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	450 000	S	2/1/2002	8/25/2002	8/29/2002	3 177 35	11 100 00	-7 922 65
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	200 000	S	6/3/2002	8/25/2002	8/29/2002	1 412 16	4 305 28	-2 893 12
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	200 000	S	6/4/2002	8/25/2002	8/29/2002	1 412 16	4 303 34	-2 891 18
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	500 000	S	6/21/2002	8/25/2002	8/29/2002	3 530 39	10 163 60	-6 632 21
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	900 000	S	6/24/2002	8/25/2002	8/29/2002	6 354 71	16 591 50	-10 236 79
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	600 000	S	6/25/2002	8/25/2002	8/29/2002	4 238 47	11 080 98	-6 844 51
SLOF2013002	06444A101	ASTROPOWER INC CDT-COM	100 000	S	7/29/2002	8/25/2002	8/29/2002	706 08	1 448 00	-741 92
SLOF2013002	68306109	BARR LABS INC	3 850 000	S	3/17/2000	8/25/2002	8/29/2002	268 962 52	121 461 60	147 500 92
SLOF2013002	68306109	BARR LABS INC	100 000	S	5/29/2001	8/25/2002	8/29/2002	6 986 04	6 746 00	270 04
SLOF2013002	075560105	BEAZER HOMES USA INC	1 699 959	S	9/21/2001	8/25/2002	8/29/2002	113 082 29	74 432 70	38 649 59
SLOF2013002	075560105	BEAZER HOMES USA INC	500 000	S	1/8/2002	8/25/2002	8/29/2002	33 260 30	34 522 25	-1 261 95
SLOF2013002	075560105	BEAZER HOMES USA INC	4 851 041	S	4/19/2002	8/25/2002	8/29/2002	322 694 14	299 731 51	22 962 63
SLOF2013002	80572207	BIO RAD LABS INC CL A	2 600 000	S	5/23/2002	8/25/2002	8/29/2002	109 222 70	111 852 00	2 629 30
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	1 300 000	S	5/15/2001	8/25/2002	8/29/2002	5 164 09	13 078 00	-7 913 91
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	1 500 000	S	5/16/2001	8/25/2002	8/29/2002	5 958 57	15 229 50	-9 270 93
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	1 000 000	S	5/17/2001	8/25/2002	8/29/2002	3 972 38	10 968 80	-6 996 42
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	600 000	S	5/17/2001	8/25/2002	8/29/2002	2 383 43	6 660 78	-4 277 35
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	200 000	S	5/18/2001	8/25/2002	8/29/2002	1 588 95	2 200 00	-1 405 52
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	400 000	S	5/18/2001	8/25/2002	8/29/2002	794 48	4 408 60	-2 817 65
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	190 000	S	5/21/2001	8/25/2002	8/29/2002	754 75	2 121 75	-1 367 00
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	600 000	S	5/30/2001	8/25/2002	8/29/2002	2 383 43	6 717 90	-4 334 47
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	200 000	S	5/30/2001	8/25/2002	8/29/2002	794 48	2 253 28	-1 458 80
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	2 300 000	S	5/31/2001	8/25/2002	8/29/2002	9 136 47	27 439 00	-18 302 53
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	1 500 000	S	6/1/2001	8/25/2002	8/29/2002	5 958 57	17 919 50	-12 015 93

SLOF	Yr	Entity Name	Amount	Code	Yr	Entity Name	Amount	Code	Yr	Entity Name	Amount	Code
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	200 000	S	8/26/2002	8/26/2002	794 48	2 420 00	8/29/2002	1 625 52		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	300 000	S	8/26/2002	8/26/2002	1 191 71	4 008 00	8/29/2002	-2 816 29		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	410 000	S	8/26/2002	8/26/2002	1 628 68	5 313 60	8/29/2002	-3 684 92		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	1 000 000	S	8/26/2002	8/26/2002	3 972 38	11 359 80	8/29/2002	-7 387 42		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	100 000	S	8/26/2002	8/26/2002	3 972 38	1 205 20	8/29/2002	-807 96		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	1 000 000	S	8/26/2002	8/26/2002	3 972 38	12 263 30	8/29/2002	-8 290 92		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	1 100 000	S	8/26/2002	8/26/2002	4 369 62	14 153 15	8/29/2002	-9 783 53		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	100 000	S	8/26/2002	8/26/2002	3 972 38	1 300 00	8/29/2002	-902 76		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	700 000	S	8/26/2002	8/26/2002	2 780 57	9 073 96	8/29/2002	-6 293 29		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	200 000	S	8/26/2002	8/26/2002	794 48	2 002 00	8/29/2002	-1 207 52		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	600 000	S	8/26/2002	8/26/2002	2 383 43	4 410 00	8/29/2002	-2 026 57		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	200 000	S	8/26/2002	8/26/2002	794 48	1 458 12	8/29/2002	-663 64		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	1 700 000	S	8/26/2002	8/26/2002	6 753 04	12 465 00	8/29/2002	-5 741 96		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	300 000	S	8/26/2002	8/26/2002	1 191 71	2 186 71	8/29/2002	-997 00		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	400 000	S	8/26/2002	8/26/2002	1 588 95	2 916 72	8/29/2002	-2 490 82		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	700 000	S	8/26/2002	8/26/2002	2 780 57	5 271 49	8/29/2002	-1 792 45		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	400 000	S	8/26/2002	8/26/2002	1 588 95	3 381 40	8/29/2002	-1 792 45		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	100 000	S	8/26/2002	8/26/2002	397 24	845 00	8/29/2002	-447 76		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	600 000	S	8/26/2002	8/26/2002	2 383 43	4 982 10	8/29/2002	-2 598 67		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	800 000	S	8/26/2002	8/26/2002	3 177 90	6 018 40	8/29/2002	-2 840 50		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	800 000	S	8/26/2002	8/26/2002	3 177 90	5 920 00	8/29/2002	-2 742 10		
SLOF2013002	90578105	BIO TECHNOLOGY GEN CORP	1 500 000	S	8/26/2002	8/26/2002	5 958 57	10 717 50	8/29/2002	-4 758 93		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	12 300 000	S	8/26/2002	8/26/2002	80 039 82	164 481 75	8/29/2002	-84 441 93		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	200 000	S	8/26/2002	8/26/2002	1 301 46	2 912 00	8/29/2002	-1 610 54		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	800 000	S	8/26/2002	8/26/2002	35 854 92	39 231 04	8/29/2002	-3 376 12		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	800 000	S	8/26/2002	8/26/2002	35 854 92	39 298 24	8/29/2002	-3 443 32		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	1 190 000	S	8/26/2002	8/26/2002	24 084 87	29 679 20	8/29/2002	-5 594 33		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	200 000	S	8/26/2002	8/26/2002	4 047 88	6 112 50	8/29/2002	-2 064 62		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	1 700 000	S	8/26/2002	8/26/2002	34 408 98	52 201 22	8/29/2002	-17 794 26		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	300 000	S	8/26/2002	8/26/2002	6 071 82	7 112 25	8/29/2002	-1 040 43		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	100 000	S	8/26/2002	8/26/2002	2 023 94	2 602 84	8/29/2002	-578 90		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	700 000	S	8/26/2002	8/26/2002	14 167 57	17 898 16	8/29/2002	-3 730 59		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	100 000	S	8/26/2002	8/26/2002	2 023 94	2 625 34	8/29/2002	-601 40		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	400 000	S	8/26/2002	8/26/2002	8 095 76	10 485 00	8/29/2002	-2 389 24		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	100 000	S	8/26/2002	8/26/2002	2 023 94	2 753 20	8/29/2002	-742 11		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	900 000	S	8/26/2002	8/26/2002	18 215 45	25 326 99	8/29/2002	-7 111 54		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	400 000	S	8/26/2002	8/26/2002	8 095 76	11 552 00	8/29/2002	-3 456 24		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	300 000	S	8/26/2002	8/26/2002	6 071 82	8 690 50	8/29/2002	-2 608 68		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	400 000	S	8/26/2002	8/26/2002	8 095 76	11 362 40	8/29/2002	-3 266 64		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	200 000	S	8/26/2002	8/26/2002	4 047 88	4 084 34	8/29/2002	-36 46		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	200 000	S	8/26/2002	8/26/2002	13 295 60	6 944 17	8/29/2002	6 351 9		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	600 000	S	8/26/2002	8/26/2002	26 591 20	14 490 39	8/29/2002	12 100 81		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	200 000	S	8/26/2002	8/26/2002	8 863 73	4 687 50	8/29/2002	4 176 23		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	400 000	S	8/26/2002	8/26/2002	17 727 47	9 485 26	8/29/2002	8 242 21		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	400 000	S	8/26/2002	8/26/2002	17 727 47	9 171 26	8/29/2002	8 556 21		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	400 000	S	8/26/2002	8/26/2002	8 863 73	9 000 00	8/29/2002	1 136 27		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	400 000	S	8/26/2002	8/26/2002	17 727 47	10 104 30	8/29/2002	7 623 17		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	600 000	S	8/26/2002	8/26/2002	26 591 20	15 055 14	8/29/2002	11 539 06		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	1 600 000	S	8/26/2002	8/26/2002	70 969 66	38 610 72	8/29/2002	32 059 14		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	900 000	S	8/26/2002	8/26/2002	39 896 80	5 796 00	8/29/2002	3 590 3		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	700 000	S	8/26/2002	8/26/2002	31 023 07	25 535 16	8/29/2002	5 497 91		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	2 000 000	S	8/26/2002	8/26/2002	6 536 20	107 688 00	8/29/2002	101 151 80		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	300 000	S	8/26/2002	8/26/2002	1 534 24	7 375 17	8/29/2002	-5 840 83		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	200 000	S	8/26/2002	8/26/2002	1 022 83	4 920 00	8/29/2002	-3 897 17		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	200 000	S	8/26/2002	8/26/2002	1 022 83	5 001 82	8/29/2002	-878 99		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	700 000	S	8/26/2002	8/26/2002	3 579 90	17 507 84	8/29/2002	13 927 94		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	800 000	S	8/26/2002	8/26/2002	4 091 32	19 985 12	8/29/2002	15 892 96		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	500 000	S	8/26/2002	8/26/2002	2 557 07	12 540 05	8/29/2002	9 982 98		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	100 000	S	8/26/2002	8/26/2002	5 111 41	2 481 04	8/29/2002	-1 633 63		
SLOF2013002	126824109	CABLE DESIGN TECHNOLOGIES CORP	200 000	S	8/26/2002	8/26/2002	1 022 83	5 075 84	8/29/2002	-4 053 64		

SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	5/17/2001	8/26/2002	8/29/2002	511 41	2 730 68	2 219 27
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	5/29/2001	8/26/2002	8/29/2002	511 41	3 268 00	2 758 59
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	6/20/2001	8/26/2002	8/29/2002	511 41	2 389 43	-1 878 02
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	6/20/2001	8/26/2002	8/29/2002	511 41	2 394 00	-1 882 59
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	6/21/2001	8/26/2002	8/29/2002	511 41	2 443 20	-1 931 79
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	300 000	S	6/22/2001	8/26/2002	8/29/2002	1 534 24	7 263 42	-5 729 18
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	6/25/2001	8/26/2002	8/29/2002	511 41	2 389 42	1 878 01
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	7/26/2001	8/26/2002	8/29/2002	511 41	2 786 22	2 274 81
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	8/21/2001	8/26/2002	8/29/2002	4 602 73	24 246 00	-19 843 27
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	900 000	S	11/2/2001	8/26/2002	8/29/2002	511 41	3 000 44	-2 489 03
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	11/19/2001	8/26/2002	8/29/2002	2 557 07	15 123 75	12 566 68
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	500 000	S	11/19/2001	8/26/2002	8/29/2002	511 41	3 010 00	2 488 59
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	500 000	S	11/30/2001	8/26/2002	8/29/2002	2 557 07	15 155 00	-12 597 93
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	300 000	S	11/30/2001	8/26/2002	8/29/2002	2 557 07	8 361 00	-6 826 76
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	400 000	S	11/30/2001	8/26/2002	8/29/2002	2 045 66	11 278 00	-8 232 34
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	500 000	S	5/7/2002	8/26/2002	8/29/2002	2 557 07	5 344 05	2 786 88
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	500 000	S	5/7/2002	8/26/2002	8/29/2002	2 557 07	5 401 45	2 844 38
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	700 000	S	5/8/2002	8/26/2002	8/29/2002	3 579 90	8 179 22	-4 589 32
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	500 000	S	5/8/2002	8/26/2002	8/29/2002	2 557 07	5 763 70	-3 208 83
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	5/10/2002	8/26/2002	8/29/2002	511 41	1 121 55	-610 14
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	200 000	S	5/16/2002	8/26/2002	8/29/2002	1 022 83	2 966 00	-1 343 17
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	500 000	S	5/16/2002	8/26/2002	8/29/2002	2 557 07	5 954 50	-3 397 43
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	600 000	S	5/17/2002	8/26/2002	8/29/2002	3 068 49	7 298 00	-4 230 51
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	700 000	S	5/17/2002	8/26/2002	8/29/2002	3 579 90	8 381 52	-4 801 62
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	600 000	S	5/20/2002	8/26/2002	8/29/2002	3 068 49	6 971 46	-3 902 97
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	100 000	S	5/20/2002	8/26/2002	8/29/2002	511 41	1 133 24	-621 83
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	700 000	S	6/3/2002	8/26/2002	8/29/2002	3 579 90	8 211 14	-4 631 24
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	1 900 000	S	6/4/2002	8/26/2002	8/29/2002	9 716 87	11 495 38	1 778 51
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	3 000 000	S	6/4/2002	8/26/2002	8/29/2002	15 342 43	18 374 40	-3 031 97
SLOF2013002	150934107	CELL THERAPEUTICS INC CDT COM	500 000	S	7/31/2002	8/26/2002	8/29/2002	2 557 07	3 028 45	-471 38
SLOF2013002	168905107	CHILDREN S PL RETAIL STORES	100 000	S	8/2/2002	8/26/2002	8/29/2002	1 981 94	1 805 00	186 94
SLOF2013002	168905107	CHILDREN S PL RETAIL STORES	700 000	S	8/5/2002	8/26/2002	8/29/2002	13 943 58	12 621 77	1 321 81
SLOF2013002	168905107	CHILDREN S PL RETAIL STORES	300 000	S	8/5/2002	8/26/2002	8/29/2002	5 975 82	5 409 69	566 13
SLOF2013002	168905107	CHILDREN S PL RETAIL STORES	300 000	S	8/7/2002	8/26/2002	8/29/2002	5 975 82	5 409 45	566 37
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	600 000	S	12/20/2001	8/26/2002	8/29/2002	19 205 66	17 242 20	1 963 46
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	700 000	S	12/20/2001	8/26/2002	8/29/2002	6 401 89	5 762 60	639 29
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	1 300 000	S	1/2/12001	8/26/2002	8/29/2002	41 612 27	40 927 90	684 37
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	400 000	S	1/2/12001	8/26/2002	8/29/2002	12 803 77	12 512 32	291 45
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	400 000	S	1/11/2002	8/26/2002	8/29/2002	12 803 77	12 458 00	345 77
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	700 000	S	1/11/2002	8/26/2002	8/29/2002	22 406 60	21 861 70	544 90
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	600 000	S	1/14/2002	8/26/2002	8/29/2002	19 205 66	18 552 60	653 06
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	300 000	S	1/14/2002	8/26/2002	8/29/2002	9 602 83	9 400 32	202 51
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	200 000	S	1/15/2002	8/26/2002	8/29/2002	6 401 89	6 225 56	176 33
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	500 000	S	2/7/2002	8/26/2002	8/29/2002	16 004 72	14 797 85	1 206 87
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	100 000	S	2/7/2002	8/26/2002	8/29/2002	3 200 94	2 985 32	215 62
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	200 000	S	2/8/2002	8/26/2002	8/29/2002	6 401 89	6 401 89	434 89
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	400 000	S	3/6/2002	8/26/2002	8/29/2002	12 803 77	12 001 24	802 53
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	700 000	S	3/6/2002	8/26/2002	8/29/2002	22 406 60	19 390 70	3 015 90
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	100 000	S	3/6/2002	8/26/2002	8/29/2002	3 200 94	2 761 50	439 44
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	800 000	S	3/6/2002	8/26/2002	8/29/2002	25 607 55	22 327 60	3 278 95
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	700 000	S	3/6/2002	8/26/2002	8/29/2002	22 406 60	19 395 74	3 010 86
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	600 000	S	3/6/2002	8/26/2002	8/29/2002	19 205 66	15 684 00	3 521 66
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	200 000	S	3/7/2002	8/26/2002	8/29/2002	6 401 89	5 579 80	822 09
SLOF2013002	171046105	CHRISTOPHER & BANKS CORP COM	100 000	S	3/7/2002	8/26/2002	8/29/2002	3 200 94	2 797 37	403 57
SLOF2013002	185060100	CLEARONE COMMUNICATIONS INC	3 200 000	S	2/26/2002	8/26/2002	8/29/2002	36 446 90	42 464 00	-6 017 10
SLOF2013002	185060100	CLEARONE COMMUNICATIONS INC	600 000	S	2/27/2002	8/26/2002	8/29/2002	6 833 79	7 950 00	12 911 62
SLOF2013002	185060100	CLEARONE COMMUNICATIONS INC	2 700 000	S	2/27/2002	8/26/2002	8/29/2002	30 752 07	35 845 67	-4 968 05
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	100 000	S	1/30/2002	8/26/2002	8/29/2002	2 227 22	1 702 95	524 26
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	800 000	S	1/31/2002	8/26/2002	8/29/2002	17 817 78	13 617 92	4 198 86
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	100 000	S	1/31/2002	8/26/2002	8/29/2002	2 227 22	1 706 00	521 22
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	100 000	S	2/4/2002	8/26/2002	8/29/2002	2 227 22	1 687 00	540 22
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	900 000	S	2/4/2002	8/26/2002	8/29/2002	20 045 00	15 301 62	4 743 38

SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	400 000	S	2/5/2002	8/28/2002	8/29/2002	8 908 89	6 693 72	2 215 17
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	200 000	S	2/5/2002	8/26/2002	8/26/2002	4 454 45	3 365 10	1 089 35
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	900 000	S	2/6/2002	8/26/2002	8/29/2002	20 045 00	14 923 53	5 121 47
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	1 300 000	S	2/7/2002	8/28/2002	8/29/2002	28 953 90	21 017 23	7 936 67
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	600 000	S	2/7/2002	8/26/2002	8/29/2002	17 817 76	12 773 20	5 044 56
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	600 000	S	2/7/2002	8/26/2002	8/29/2002	13 363 34	9 607 38	3 755 96
SLOF2013002	193294105	COLE KENNETH PRODTNS INC CL A	300 000	S	2/11/2002	8/26/2002	8/29/2002	6 681 67	4 875 75	1 805 92
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	2/16/2001	8/26/2002	8/29/2002	640 26	637 50	-187 24
SLOF2013002	20478N100	COMPUACREDIT CORP COM	200 000	S	2/20/2001	8/26/2002	8/29/2002	1 280 52	1 700 00	-419 48
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	2/21/2001	8/26/2002	8/29/2002	640 26	844 45	-204 19
SLOF2013002	20478N100	COMPUACREDIT CORP COM	200 000	S	2/21/2001	8/26/2002	8/29/2002	1 280 52	1 689 58	-409 08
SLOF2013002	20478N100	COMPUACREDIT CORP COM	200 000	S	2/22/2001	8/26/2002	8/29/2002	640 26	787 50	-147 24
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	2/23/2001	8/26/2002	8/29/2002	1 280 52	1 645 14	-364 62
SLOF2013002	20478N100	COMPUACREDIT CORP COM	700 000	S	2/23/2001	8/26/2002	8/29/2002	4 481 82	5 967 57	-1 485 75
SLOF2013002	20478N100	COMPUACREDIT CORP COM	900 000	S	2/26/2001	8/26/2002	8/29/2002	5 762 35	7 818 75	-2 056 40
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	2/27/2001	8/26/2002	8/29/2002	640 26	868 75	228 49
SLOF2013002	20478N100	COMPUACREDIT CORP COM	200 000	S	2/27/2001	8/26/2002	8/29/2002	1 280 52	1 750 88	-470 36
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	3/1/2001	8/26/2002	8/29/2002	640 26	837 50	-197 24
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	3/2/2001	8/26/2002	8/29/2002	640 26	837 50	-197 24
SLOF2013002	20478N100	COMPUACREDIT CORP COM	700 000	S	3/6/2001	8/26/2002	8/29/2002	4 481 82	6 103 16	1 621 34
SLOF2013002	20478N100	COMPUACREDIT CORP COM	200 000	S	3/7/2001	8/26/2002	8/29/2002	1 280 52	1 805 68	-525 16
SLOF2013002	20478N100	COMPUACREDIT CORP COM	200 000	S	3/8/2001	8/26/2002	8/29/2002	1 280 52	1 712 50	-431 98
SLOF2013002	20478N100	COMPUACREDIT CORP COM	2 200 000	S	3/12/2001	8/26/2002	8/29/2002	14 085 73	17 768 52	-3 682 79
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	3/13/2001	8/26/2002	8/29/2002	640 26	832 17	-181 91
SLOF2013002	20478N100	COMPUACREDIT CORP COM	300 000	S	3/14/2001	8/26/2002	8/29/2002	1 920 78	2 492 64	-571 86
SLOF2013002	20478N100	COMPUACREDIT CORP COM	200 000	S	3/15/2001	8/26/2002	8/29/2002	1 280 52	1 668 66	388 14
SLOF2013002	20478N100	COMPUACREDIT CORP COM	300 000	S	3/16/2001	8/26/2002	8/29/2002	1 920 78	2 514 27	-593 49
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	6/25/2001	8/26/2002	8/29/2002	640 26	1 075 00	-434 74
SLOF2013002	20478N100	COMPUACREDIT CORP COM	650 000	S	6/25/2001	8/26/2002	8/29/2002	4 161 69	7 062 12	2 900 43
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	6/26/2001	8/26/2002	8/29/2002	640 26	1 090 29	-450 03
SLOF2013002	20478N100	COMPUACREDIT CORP COM	400 000	S	6/26/2001	8/26/2002	8/29/2002	2 561 04	4 372 00	-1 810 96
SLOF2013002	20478N100	COMPUACREDIT CORP COM	1 150 000	S	6/27/2001	8/26/2002	8/29/2002	7 363 00	12 669 44	-5 306 44
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	6/28/2001	8/26/2002	8/29/2002	2 561 04	4 338 24	-1 777 20
SLOF2013002	20478N100	COMPUACREDIT CORP COM	300 000	S	6/29/2001	8/26/2002	8/29/2002	1 920 78	3 211 62	-1 290 84
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	7/2/2001	8/26/2002	8/29/2002	640 26	1 094 66	-454 40
SLOF2013002	20478N100	COMPUACREDIT CORP COM	140 000	S	7/2/2001	8/26/2002	8/29/2002	896 36	1 542 10	-645 74
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	7/5/2001	8/26/2002	8/29/2002	640 26	1 085 65	-445 39
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	7/6/2001	8/26/2002	8/29/2002	640 26	1 090 47	-450 21
SLOF2013002	20478N100	COMPUACREDIT CORP COM	760 000	S	7/6/2001	8/26/2002	8/29/2002	4 865 98	8 360 00	-3 494 02
SLOF2013002	20478N100	COMPUACREDIT CORP COM	500 000	S	7/6/2001	8/26/2002	8/29/2002	3 201 30	5 505 35	-2 304 05
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	8/21/2001	8/26/2002	8/29/2002	640 26	1 103 00	-462 74
SLOF2013002	20478N100	COMPUACREDIT CORP COM	900 000	S	8/21/2001	8/26/2002	8/29/2002	5 762 35	9 913 50	-4 151 15
SLOF2013002	20478N100	COMPUACREDIT CORP COM	1 000 000	S	8/21/2001	8/26/2002	8/29/2002	7 042 87	12 066 34	-5 023 47
SLOF2013002	20478N100	COMPUACREDIT CORP COM	300 000	S	1/12/2001	8/26/2002	8/29/2002	1 920 78	1 836 00	64 78
SLOF2013002	20478N100	COMPUACREDIT CORP COM	100 000	S	4/22/2002	8/26/2002	8/29/2002	4 591 49	5 238 74	-647 25
SLOF2013002	216648402	COOPER COS INC COM NEW	300 000	S	4/22/2002	8/26/2002	8/29/2002	13 774 47	15 728 55	-1 954 08
SLOF2013002	216648402	COOPER COS INC COM NEW	100 000	S	4/24/2002	8/26/2002	8/29/2002	4 591 49	5 343 71	714 22
SLOF2013002	216648402	COOPER COS INC COM NEW	400 000	S	4/25/2002	8/26/2002	8/29/2002	18 365 97	21 015 92	2 649 95
SLOF2013002	216648402	COOPER COS INC COM NEW	400 000	S	4/26/2002	8/26/2002	8/29/2002	18 365 97	20 890 52	2 524 55
SLOF2013002	216648402	COOPER COS INC COM NEW	200 000	S	4/26/2002	8/26/2002	8/29/2002	9 182 98	10 444 64	-1 261 66
SLOF2013002	216648402	COOPER COS INC COM NEW	100 000	S	4/28/2002	8/26/2002	8/29/2002	4 591 49	5 163 00	-571 51
SLOF2013002	216648402	COOPER COS INC COM NEW	1 000 000	S	4/29/2002	8/26/2002	8/29/2002	45 914 92	51 500 40	-5 585 48
SLOF2013002	216648402	COOPER COS INC COM NEW	300 000	S	4/30/2002	8/26/2002	8/29/2002	13 774 47	15 670 50	-1 896 03
SLOF2013002	216648402	COOPER COS INC COM NEW	300 000	S	5/6/2002	8/26/2002	8/29/2002	13 774 47	15 487 31	2 712 84
SLOF2013002	216648402	CORPORATE EXECUTIVE BD CO COM	2 800 000	S	2/29/2000	8/26/2002	8/29/2002	84 454 70	74 473 98	9 980 72
SLOF2013002	21988R102	CORPORATE EXECUTIVE BD CO COM	1 700 000	S	8/27/2001	8/26/2002	8/29/2002	51 276 06	59 179 21	-7 903 15
SLOF2013002	21988R102	CORPORATE EXECUTIVE BD CO COM	1 400 000	S	9/7/2001	8/26/2002	8/29/2002	42 227 35	42 809 62	-582 27
SLOF2013002	21988R102	CORPORATE EXECUTIVE BD CO COM	1 000 000	S	11/12/2001	8/26/2002	8/29/2002	30 162 39	29 243 60	918 79
SLOF2013002	21988R102	CORPORATE EXECUTIVE BD CO COM	1 000 000	S	1/17/2002	8/26/2002	8/29/2002	30 162 39	30 734 30	-571 91
SLOF2013002	21988R102	CORPORATE EXECUTIVE BD CO COM	2 000 000	S	2/7/2002	8/26/2002	8/29/2002	60 324 78	63 370 00	-3 045 22
SLOF2013002	21988R102	CORPORATE EXECUTIVE BD CO COM	700 000	S	8/29/2002	8/26/2002	8/29/2002	21 113 67	21 021 00	92 67
SLOF2013002	21988R102	CORPORATE EXECUTIVE BD CO COM	2 900 000	S	7/10/2002	8/26/2002	8/29/2002	87 470 93	86 669 50	801 43

SLOF2013002	221485105	COST PLUS INC CALIF	2 850 000	S	2/28/2000	8/26/2002	8/29/2002	73 356 79	51 014 14	122 342 65
SLOF2013002	221485105	COST PLUS INC CALIF	1 100 000	S	3/17/2000	8/26/2002	8/29/2002	28 313 15	30 162 33	-1 849 18
SLOF2013002	221485105	COST PLUS INC CALIF	2 700 000	S	3/17/2000	8/26/2002	8/29/2002	69 495 90	75 622 95	-6 127 05
SLOF2013002	221485105	COVENTRY HEALTH CARE INC COM	4 000 000	S	1/29/2002	8/26/2002	8/29/2002	128 516 12	78 000 00	50 516 12
SLOF2013002	23330X100	DRS TECHNOLOGIES INC COM	300 000	S	7/19/2002	8/26/2002	8/29/2002	11 036 67	10 518 00	518 67
SLOF2013002	23330X100	DRS TECHNOLOGIES INC COM	400 000	S	7/19/2002	8/26/2002	8/29/2002	14 715 55	13 948 76	766 79
SLOF2013002	23330X100	DRS TECHNOLOGIES INC COM	800 000	S	7/22/2002	8/26/2002	8/29/2002	29 431 11	25 930 72	3 500 39
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	720 000	S	11/8/2000	8/26/2002	8/29/2002	27 064 68	19 971 00	7 093 68
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	220 000	S	11/8/2000	8/26/2002	8/29/2002	8 506 04	5 245 35	3 260 69
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 380 000	S	11/9/2000	8/26/2002	8/29/2002	53 356 09	32 434 55	20 921 54
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	200 000	S	12/17/2001	8/26/2002	8/29/2002	7 32 77	6 390 52	-647 75
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	100 000	S	12/18/2001	8/26/2002	8/29/2002	3 866 38	4 227 50	-361 12
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	300 000	S	12/18/2001	8/26/2002	8/29/2002	11 599 15	12 700 32	-1 101 17
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	200 000	S	12/20/2001	8/26/2002	8/29/2002	7 732 77	8 601 50	-868 73
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	200 000	S	12/21/2001	8/26/2002	8/29/2002	7 732 77	8 734 72	-1 001 95
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	600 000	S	1/28/2002	8/26/2002	8/29/2002	23 198 30	22 638 00	560 30
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 100 000	S	2/15/2002	8/26/2002	8/29/2002	42 530 22	39 262 96	3 267 26
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	100 000	S	2/19/2002	8/26/2002	8/29/2002	3 866 38	3 603 25	263 13
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	300 000	S	7/3/2002	8/26/2002	8/29/2002	11 598 15	10 633 50	965 65
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	700 000	S	7/3/2002	8/26/2002	8/29/2002	27 064 68	25 088 91	1 975 77
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	700 000	S	7/5/2002	8/26/2002	8/29/2002	27 064 68	25 211 20	1 853 48
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	200 000	S	7/8/2002	8/26/2002	8/29/2002	7 732 77	7 211 60	521 17
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	200 000	S	11/6/2000	8/26/2002	8/29/2002	2 143 94	6 719 18	-4 575 24
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	500 000	S	11/7/2000	8/26/2002	8/29/2002	5 359 84	17 000 00	11 640 16
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 800 000	S	12/12/2000	8/26/2002	8/29/2002	19 295 42	53 146 08	-33 850 66
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	2 000 000	S	12/13/2000	8/26/2002	8/29/2002	21 439 35	60 718 80	-39 279 45
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	100 000	S	5/28/2001	8/26/2002	8/29/2002	1 071 97	2 055 00	-983 03
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	700 000	S	10/3/2001	8/26/2002	8/29/2002	7 503 77	7 340 34	163 43
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 300 000	S	10/4/2001	8/26/2002	8/29/2002	13 935 56	14 456 52	-520 94
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 000 000	S	10/4/2001	8/26/2002	8/29/2002	10 719 68	10 993 80	-274 12
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	600 000	S	11/14/2001	8/26/2002	8/29/2002	6 431 81	8 476 14	-2 044 33
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 100 000	S	1/4/2002	8/26/2002	8/29/2002	11 791 64	15 620 00	-3 828 36
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	300 000	S	3/27/2002	8/26/2002	8/29/2002	3 215 90	4 377 00	-1 161 10
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	100 000	S	3/27/2002	8/26/2002	8/29/2002	1 071 97	1 462 30	-390 33
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	600 000	S	3/28/2002	8/26/2002	8/29/2002	6 431 81	9 356 64	-2 924 83
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	400 000	S	3/28/2002	8/26/2002	8/29/2002	4 287 87	6 279 12	-1 991 25
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	800 000	S	4/1/2002	8/26/2002	8/29/2002	8 575 74	12 507 76	-3 932 02
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	200 000	S	7/29/2002	8/26/2002	8/29/2002	2 143 94	2 308 00	-154 06
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 100 000	S	2/1/2002	8/26/2002	8/29/2002	13 826 58	22 799 37	-8 972 79
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 000 000	S	2/1/2002	8/26/2002	8/29/2002	12 569 62	19 380 00	-6 810 38
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 600 000	S	2/8/2002	8/26/2002	8/29/2002	20 111 39	31 764 00	-11 652 61
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	800 000	S	2/8/2002	8/26/2002	8/29/2002	10 055 70	15 977 92	-5 922 22
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	700 000	S	2/15/2002	8/26/2002	8/29/2002	8 798 73	12 693 52	-3 894 79
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	2 000 000	S	2/15/2002	8/26/2002	8/29/2002	8 798 73	12 663 00	-3 864 27
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	800 000	S	5/7/2002	8/26/2002	8/29/2002	25 139 24	28 835 20	-3 695 96
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	400 000	S	5/7/2002	8/26/2002	8/29/2002	2 709 92	3 475 22	-765 30
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	600 000	S	5/7/2002	8/26/2002	8/29/2002	8 129 75	10 805 60	-2 676 85
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	400 000	S	4/1/2002	8/26/2002	8/29/2002	5 419 84	7 127 44	-1 707 60
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	500 000	S	4/2/2002	8/26/2002	8/29/2002	6 774 80	9 071 85	-2 297 05
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	100 000	S	4/2/2002	8/26/2002	8/29/2002	1 354 98	1 828 50	-473 54
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	500 000	S	4/3/2002	8/26/2002	8/29/2002	6 774 80	9 028 05	-2 253 25
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 200 000	S	4/4/2002	8/26/2002	8/29/2002	16 259 51	21 646 92	-5 387 41
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	200 000	S	4/5/2002	8/26/2002	8/29/2002	2 709 92	3 634 58	-924 66
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	300 000	S	4/5/2002	8/26/2002	8/29/2002	5 487 24	5 487 24	-1 422 36
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	100 000	S	4/6/2002	8/26/2002	8/29/2002	1 354 98	1 829 00	-474 04
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	900 000	S	4/8/2002	8/26/2002	8/29/2002	12 194 63	16 573 50	-4 378 87
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	700 000	S	4/9/2002	8/26/2002	8/29/2002	8 484 71	13 963 20	-4 478 49
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	100 000	S	4/9/2002	8/26/2002	8/29/2002	1 354 98	1 999 08	-644 12
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	600 000	S	4/9/2002	8/26/2002	8/29/2002	8 129 75	11 872 68	-3 742 93
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	200 000	S	4/10/2002	8/26/2002	8/29/2002	2 709 92	4 125 48	-1 415 56
SLOF2013002	252450101	DIAGNOSTIC PRODS CORP COM	1 100 000	S	4/11/2002	8/26/2002	8/29/2002	14 904 55	22 485 65	-7 581 10

SLOF2013002	27874N105	ECHELON CORP OC COM	1 800 000	S	4/12/2002	8/29/2002	8/29/2002	24 389 26	33 544 26	-9 155 00
SLOF2013002	28139T101	EDUCATION MGMT CORP	1 000 000	S	10/17/2001	8/29/2002	8/29/2002	41 403 75	34 550 00	6 853 75
SLOF2013002	28139T101	EDUCATION MGMT CORP	800 000	S	10/17/2001	8/29/2002	8/29/2002	33 123 00	27 808 00	5 315 00
SLOF2013002	28139T101	EDUCATION MGMT CORP	400 000	S	10/18/2001	8/29/2002	8/29/2002	16 561 50	14 098 00	2 463 50
SLOF2013002	28139T101	EDUCATION MGMT CORP	3 000 000	S	11/29/2001	8/29/2002	8/29/2002	12 421 13	10 471 50	1 949 63
SLOF2013002	28139T101	EDUCATION MGMT CORP	1 700 000	S	11/29/2001	8/29/2002	8/29/2002	70 398 38	55 250 00	15 138 38
SLOF2013002	28139T101	EDUCATION MGMT CORP	600 000	S	8/6/2002	8/29/2002	8/29/2002	24 842 25	22 811 70	2 030 55
SLOF2013002	28604S109	ELECTRONICS BOUTIQUE HLDGS	400 000	S	12/28/2001	8/29/2002	8/29/2002	11 391 66	15 900 00	-4 508 34
SLOF2013002	28604S109	ELECTRONICS BOUTIQUE HLDGS	1 600 000	S	12/28/2001	8/29/2002	8/29/2002	45 566 63	63 596 96	-18 030 33
SLOF2013002	28604S109	ELECTRONICS BOUTIQUE HLDGS	700 000	S	12/31/2001	8/29/2002	8/29/2002	19 935 40	27 903 40	-7 968 00
SLOF2013002	28604S109	ELECTRONICS BOUTIQUE HLDGS	1 000 000	S	1/2/2002	8/29/2002	8/29/2002	28 479 14	39 335 20	-10 856 06
SLOF2013002	28604S109	ELECTRONICS BOUTIQUE HLDGS	500 000	S	1/9/2002	8/29/2002	8/29/2002	14 239 57	19 794 10	-5 554 53
SLOF2013002	28604S109	ELECTRONICS BOUTIQUE HLDGS	100 000	S	4/10/2002	8/29/2002	8/29/2002	17 087 48	19 087 34	-1 979 86
SLOF2013002	28604S109	ELECTRONICS BOUTIQUE HLDGS	100 000	S	4/10/2002	8/29/2002	8/29/2002	2 847 91	3 406 05	-558 14
SLOF2013002	28604S109	ELECTRONICS BOUTIQUE HLDGS	100 000	S	4/11/2002	8/29/2002	8/29/2002	2 847 91	3 338 36	-490 45
SLOF2013002	28604S109	ELECTRONICS BOUTIQUE HLDGS	3 600 000	S	5/23/2002	8/29/2002	8/29/2002	63 468 08	54 144 00	9 322 08
SLOF2013002	2 94E+104	EON LABS INC	5 000 000	S	5/23/2002	8/29/2002	8/29/2002	88 147 34	74 834 50	13 312 84
SLOF2013002	2 94E+104	EON LABS INC	3 000 000	S	12/18/2001	8/29/2002	8/29/2002	122 786 28	132 000 00	-9 213 71
SLOF2013002	30244S101	FLIR SYS INC	500 000	S	12/19/2001	8/29/2002	8/29/2002	20 464 38	22 008 05	-1 541 67
SLOF2013002	30244S101	FLIR SYS INC	200 000	S	7/29/2002	8/29/2002	8/29/2002	8 185 75	8 478 90	-293 15
SLOF2013002	30244S101	FLIR SYS INC	200 000	S	2/20/2002	8/29/2002	8/29/2002	7 602 01	5 266 00	2 336 01
SLOF2013002	302941109	FTI CONSULTING INC COM	600 000	S	2/20/2002	8/29/2002	8/29/2002	22 808 03	15 691 18	6 914 85
SLOF2013002	302941109	FTI CONSULTING INC COM	100 000	S	2/21/2002	8/29/2002	8/29/2002	3 801 01	2 708 00	1 095 01
SLOF2013002	302941109	FTI CONSULTING INC COM	200 000	S	2/22/2002	8/29/2002	8/29/2002	7 602 01	5 365 00	2 237 01
SLOF2013002	302941109	FTI CONSULTING INC COM	200 000	S	2/22/2002	8/29/2002	8/29/2002	7 602 01	5 450 92	2 151 09
SLOF2013002	302941109	FTI CONSULTING INC COM	200 000	S	2/25/2002	8/29/2002	8/29/2002	3 801 01	2 706 00	1 095 01
SLOF2013002	302941109	FTI CONSULTING INC COM	100 000	S	2/26/2002	8/29/2002	8/29/2002	3 801 01	2 898 00	903 01
SLOF2013002	302941109	FTI CONSULTING INC COM	500 000	S	2/27/2002	8/29/2002	8/29/2002	19 005 03	15 457 10	3 547 93
SLOF2013002	302941109	FTI CONSULTING INC COM	400 000	S	3/1/2002	8/29/2002	8/29/2002	15 204 02	12 378 64	2 825 36
SLOF2013002	302941109	FTI CONSULTING INC COM	600 000	S	3/1/2002	8/29/2002	8/29/2002	22 808 03	17 745 36	5 060 67
SLOF2013002	302941109	FTI CONSULTING INC COM	400 000	S	3/1/2002	8/29/2002	8/29/2002	15 204 02	12 348 00	2 856 02
SLOF2013002	303072102	FACTORY 2-J INC COM	1 200 000	S	2/28/2002	8/29/2002	8/29/2002	2 902 83	20 866 36	17 963 53
SLOF2013002	303072102	FACTORY 2-J INC COM	400 000	S	4/4/2002	8/29/2002	8/29/2002	967 61	4 800 00	-3 832 39
SLOF2013002	303072102	FACTORY 2-J INC COM	1 000 000	S	4/4/2002	8/29/2002	8/29/2002	2 419 02	12 000 00	-9 580 98
SLOF2013002	303072102	FACTORY 2-J INC COM	100 000	S	4/5/2002	8/29/2002	8/29/2002	241 90	1 185 37	-984 47
SLOF2013002	303072102	FACTORY 2-J INC COM	1 800 000	S	4/5/2002	8/29/2002	8/29/2002	4 354 24	21 260 94	16 906 70
SLOF2013002	303072102	FACTORY 2-J INC COM	200 000	S	4/8/2002	8/29/2002	8/29/2002	483 80	2 320 72	-1 836 92
SLOF2013002	303072102	FACTORY 2-J INC COM	200 000	S	4/8/2002	8/29/2002	8/29/2002	483 80	2 393 40	-1 909 60
SLOF2013002	303072102	FACTORY 2-J INC COM	200 000	S	4/9/2002	8/29/2002	8/29/2002	15 280 40	30 345 00	-15 064 60
SLOF2013002	35906S109	FRONTIER AIRLINES INC	2 100 000	S	5/2/2001	8/29/2002	8/29/2002	10 186 93	20 008 00	-9 818 07
SLOF2013002	35906S109	FRONTIER AIRLINES INC	1 600 000	S	5/2/2001	8/29/2002	8/29/2002	11 542 21	22 877 92	-11 335 71
SLOF2013002	35906S109	FRONTIER AIRLINES INC	100 000	S	5/16/2001	8/29/2002	8/29/2002	727 64	1 523 00	-795 36
SLOF2013002	35906S109	FRONTIER AIRLINES INC	1 000 000	S	6/21/2001	8/29/2002	8/29/2002	7 276 38	11 503 80	-4 227 42
SLOF2013002	35906S109	FRONTIER AIRLINES INC	500 000	S	6/21/2001	8/29/2002	8/29/2002	3 638 19	5 872 50	-2 234 31
SLOF2013002	35906S109	FRONTIER AIRLINES INC	800 000	S	6/22/2001	8/29/2002	8/29/2002	5 821 10	9 112 00	-3 290 90
SLOF2013002	35906S109	FRONTIER AIRLINES INC	200 000	S	7/26/2001	8/29/2002	8/29/2002	1 435 48	3 046 00	-1 610 52
SLOF2013002	35906S109	FRONTIER AIRLINES INC	100 000	S	7/26/2001	8/29/2002	8/29/2002	727 64	1 503 00	-775 36
SLOF2013002	35906S109	FRONTIER AIRLINES INC	500 000	S	9/21/2001	8/29/2002	8/29/2002	3 638 19	3 685 45	-47 26
SLOF2013002	35906S109	FRONTIER AIRLINES INC	1 700 000	S	3/16/1999	8/29/2002	8/29/2002	56 183 30	87 847 50	-31 664 20
SLOF2013002	361268105	G & K SVCS INC CL A	100 000	S	4/16/1999	8/29/2002	8/29/2002	3 304 90	4 375 00	-1 070 10
SLOF2013002	361268105	G & K SVCS INC CL A	100 000	S	9/29/1999	8/29/2002	8/29/2002	3 304 90	4 012 50	-707 60
SLOF2013002	361268105	G & K SVCS INC CL A	600 000	S	12/17/1999	8/29/2002	8/29/2002	19 629 40	18 963 64	663 76
SLOF2013002	361268105	G & K SVCS INC CL A	200 000	S	12/20/1999	8/29/2002	8/29/2002	6 509 60	4 412 50	2 097 10
SLOF2013002	361268105	G & K SVCS INC CL A	100 000	S	12/21/1999	8/29/2002	8/29/2002	3 304 90	3 198 88	106 02
SLOF2013002	361268105	G & K SVCS INC CL A	1 400 000	S	12/22/1999	8/29/2002	8/29/2002	46 268 60	44 800 00	1 468 60
SLOF2013002	361268105	G & K SVCS INC CL A	100 000	S	12/22/1999	8/29/2002	8/29/2002	3 304 90	3 73 73	12 17 12
SLOF2013002	361268105	G & K SVCS INC CL A	100 000	S	12/23/1999	8/29/2002	8/29/2002	3 304 90	3 243 78	19 12
SLOF2013002	361268105	G & K SVCS INC CL A	500 000	S	12/23/1999	8/29/2002	8/29/2002	16 524 50	15 875 00	649 50
SLOF2013002	361268105	G & K SVCS INC CL A	700 000	S	12/23/1999	8/29/2002	8/29/2002	23 134 30	21 540 82	1 593 48
SLOF2013002	361268105	G & K SVCS INC CL A	1 300 000	S	10/31/2001	8/29/2002	8/29/2002	42 963 70	35 886 50	7 077 20
SLOF2013002	361268105	G & K SVCS INC CL A	500 000	S	11/5/2001	8/29/2002	8/29/2002	16 524 50	14 261 40	2 263 10

SLOF2013002	361268105	G & K SVCS INC CL A	600 000	S	11/5/2001	8/26/2002	8/29/2002	19 829 40	16 820 00	2 909 40
SLOF2013002	361269105	G & K SVCS INC CL A	100 000	S	11/5/2001	8/26/2002	8/29/2002	3 304 90	2 840 23	464 67
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	600 000	S	17/2/002	8/26/2002	8/29/2002	16 626 34	17 780 28	1 153 94
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	200 000	S	17/2/002	8/26/2002	8/29/2002	5 542 11	5 767 00	-224 89
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	200 000	S	18/2/002	8/26/2002	8/29/2002	5 542 11	5 900 22	-358 11
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	1 100 000	S	18/2/002	8/26/2002	8/29/2002	30 481 62	33 140 91	-2 659 29
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	800 000	S	18/2/002	8/26/2002	8/29/2002	22 168 45	24 525 12	2 356 67
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	300 000	S	18/2/002	8/26/2002	8/29/2002	8 313 17	9 011 82	-698 65
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	300 000	S	17/10/2002	8/26/2002	8/29/2002	8 313 17	8 967 00	-653 83
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	500 000	S	1/10/2002	8/26/2002	8/29/2002	13 855 28	14 996 80	-1 141 52
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	900 000	S	6/17/2002	8/26/2002	8/29/2002	24 839 51	34 277 58	-9 338 07
SLOF2013002	398905109	GROUP 1 AUTOMOTIVE INC COM	8 800 000	S	3/22/2000	8/26/2002	8/29/2002	108 907 55	32 708 00	76 199 55
SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	800 000	S	1/14/2002	8/26/2002	8/29/2002	12 812 65	5 820 80	6 991 85
SLOF2013002	41043F208	HANGER ORTHOPEDIC GROUP INC	150 000	S	1/2/2002	8/26/2002	8/29/2002	2 627 92	3 211 50	-583 58
SLOF2013002	441339108	HOT TOPIC INC	600 000	S	1/2/2002	8/26/2002	8/29/2002	10 511 68	12 780 00	2 268 32
SLOF2013002	441339108	HOT TOPIC INC	600 000	S	1/2/2002	8/26/2002	8/29/2002	10 511 68	12 718 40	2 206 72
SLOF2013002	441339108	HOT TOPIC INC	900 000	S	1/2/2002	8/26/2002	8/29/2002	15 767 52	19 162 74	-3 395 22
SLOF2013002	441339108	HOT TOPIC INC	150 000	S	1/5/2002	8/26/2002	8/29/2002	2 627 92	3 289 60	-661 68
SLOF2013002	441339108	HOT TOPIC INC	150 000	S	1/5/2002	8/26/2002	8/29/2002	2 627 92	3 194 00	-566 08
SLOF2013002	441339108	HOT TOPIC INC	450 000	S	1/4/2002	8/26/2002	8/29/2002	7 883 76	9 957 00	2 073 24
SLOF2013002	441339108	HOT TOPIC INC	150 000	S	1/7/2002	8/26/2002	8/29/2002	2 627 92	3 410 16	-782 24
SLOF2013002	441339108	HOT TOPIC INC	1 500 000	S	1/7/2002	8/26/2002	8/29/2002	26 278 21	34 020 00	-7 740 79
SLOF2013002	441339108	HOT TOPIC INC	900 000	S	1/8/2002	8/26/2002	8/29/2002	15 767 52	20 059 32	-4 291 80
SLOF2013002	441339108	HOT TOPIC INC	300 000	S	1/8/2002	8/26/2002	8/29/2002	5 255 84	6 600 00	1 344 16
SLOF2013002	441339108	HOT TOPIC INC	300 000	S	1/11/2002	8/26/2002	8/29/2002	5 255 84	6 761 26	-1 505 42
SLOF2013002	441339108	HOT TOPIC INC	300 000	S	1/14/2002	8/26/2002	8/29/2002	5 255 84	6 760 84	-1 505 04
SLOF2013002	441339108	HOT TOPIC INC	1 200 000	S	1/14/2002	8/26/2002	8/29/2002	21 023 37	27 238 72	-6 215 35
SLOF2013002	441339108	HOT TOPIC INC	450 000	S	1/15/2002	8/26/2002	8/29/2002	7 883 76	10 245 39	2 361 63
SLOF2013002	441339108	HOT TOPIC INC	150 000	S	1/15/2002	8/26/2002	8/29/2002	2 627 92	3 380 00	-752 08
SLOF2013002	441339108	HOT TOPIC INC	450 000	S	1/17/2002	8/26/2002	8/29/2002	7 883 76	10 193 85	-2 310 09
SLOF2013002	441339108	HOT TOPIC INC	100 000	S	7/3/2002	8/26/2002	8/29/2002	1 751 95	1 593 00	159 95
SLOF2013002	441339108	HOT TOPIC INC	1 400 000	S	7/3/2002	8/26/2002	8/29/2002	24 527 26	21 944 88	2 582 40
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	8 600 000	S	4/29/1999	8/26/2002	8/29/2002	98 155 00	157 451 66	-58 296 66
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	300 000	S	9/28/1999	8/26/2002	8/29/2002	3 458 90	5 550 00	2 091 10
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	2 700 000	S	3/22/2000	8/26/2002	8/29/2002	31 130 06	50 154 84	-19 024 78
SLOF2013002	45765U103	INSIGHT ENTERPRISES INC COM	200 000	S	6/27/2001	8/26/2002	8/29/2002	2 305 83	4 204 00	1 898 07
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	1 180 000	S	9/2/2000	8/26/2002	8/29/2002	24 389 86	34 506 69	10 116 83
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	1 920 000	S	9/2/2000	8/26/2002	8/29/2002	39 685 20	55 935 55	16 250 35
SLOF2013002	552676108	M D C HLDGS INC	2 090 000	S	5/10/2001	8/26/2002	8/29/2002	90 478 71	76 602 68	13 874 03
SLOF2013002	552676108	M D C HLDGS INC	1 870 000	S	6/20/2001	8/26/2002	8/29/2002	80 952 85	59 453 25	21 499 60
SLOF2013002	552676108	M D C HLDGS INC	220 000	S	6/26/2001	8/26/2002	8/29/2002	9 523 86	6 821 00	2 692 86
SLOF2013002	552676108	M D C HLDGS INC	330 000	S	6/27/2001	8/26/2002	8/29/2002	14 285 80	10 593 33	3 692 47
SLOF2013002	552676108	M D C HLDGS INC	220 000	S	6/28/2001	8/26/2002	8/29/2002	9 523 86	7 307 96	2 215 90
SLOF2013002	552676108	M D C HLDGS INC	330 000	S	6/29/2001	8/26/2002	8/29/2002	14 285 80	11 037 15	3 248 65
SLOF2013002	552676108	M D C HLDGS INC	110 000	S	7/5/2001	8/26/2002	8/29/2002	4 781 93	3 754 67	1 027 26
SLOF2013002	552676108	M D C HLDGS INC	110 000	S	7/5/2001	8/26/2002	8/29/2002	4 781 93	3 778 15	983 78
SLOF2013002	552676108	M D C HLDGS INC	330 000	S	7/11/2001	8/26/2002	8/29/2002	14 285 80	11 915 91	2 369 89
SLOF2013002	552676108	M D C HLDGS INC	200 000	S	1/14/2002	8/26/2002	8/29/2002	8 658 06	6 902 00	1 756 06
SLOF2013002	553530106	MSC INDL DIRECT INC CL A	2 040 000	S	3/31/2000	8/26/2002	8/29/2002	27 335 17	35 192 65	-7 857 48
SLOF2013002	553530106	MSC INDL DIRECT INC CL A	500 000	S	4/3/2000	8/26/2002	8/29/2002	6 699 80	8 854 80	-2 155 00
SLOF2013002	553530106	MSC INDL DIRECT INC CL A	3 800 000	S	4/26/2000	8/26/2002	8/29/2002	50 918 46	66 816 16	-15 897 70
SLOF2013002	553530106	MSC INDL DIRECT INC CL A	3 100 000	S	4/4/2000	8/26/2002	8/29/2002	41 538 74	54 199 78	12 661 04
SLOF2013002	553530106	MSC INDL DIRECT INC CL A	4 600 000	S	4/5/2000	8/26/2002	8/29/2002	61 838 14	79 585 98	-17 747 84
SLOF2013002	553530106	MSC INDL DIRECT INC CL A	7 000 000	S	4/6/2000	8/26/2002	8/29/2002	9 379 72	12 264 00	-2 884 28
SLOF2013002	553530106	MSC INDL DIRECT INC CL A	1 000 000	S	4/6/2000	8/26/2002	8/29/2002	13 399 59	17 533 20	-4 133 61
SLOF2013002	553530106	MSC INDL DIRECT INC CL A	4 960 000	S	4/7/2000	8/26/2002	8/29/2002	66 481 99	85 857 60	19 375 61
SLOF2013002	553530106	MSC INDL DIRECT INC CL A	500 000	S	12/27/2000	8/26/2002	8/29/2002	6 699 80	7 963 50	1 263 70
SLOF2013002	564563104	MANTECH INTERNATIONAL CORP	3 100 000	S	2/7/2002	8/26/2002	8/29/2002	72 122 73	49 600 00	22 522 73
SLOF2013002	564563104	MANTECH INTERNATIONAL CORP	200 000	S	2/7/2002	8/26/2002	8/29/2002	4 653 08	3 586 00	1 067 08
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	8 400 000	S	4/16/1999	8/26/2002	8/29/2002	208 921 02	122 850 00	86 071 02
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	600 000	S	9/29/1999	8/26/2002	8/29/2002	19 897 24	11 308 00	8 589 24

SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	200 000	S	5/24/2000	8/26/2002	8/29/2002	4 974 31	2 430 13	2 544 18
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	1 500 000	S	5/24/2000	8/26/2002	8/29/2002	14 922 93	7 293 75	7 629 18
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	600 000	S	5/24/2000	8/26/2002	8/29/2002	38 799 62	19 012 50	19 787 12
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	400 000	S	5/24/2000	8/26/2002	8/29/2002	9 948 62	4 875 00	5 073 62
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	600 000	S	6/16/2000	8/26/2002	8/29/2002	14 922 93	7 893 50	6 929 43
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	800 000	S	6/16/2000	8/26/2002	8/29/2002	19 897 24	11 000 00	8 797 24
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	600 000	S	6/16/2000	8/26/2002	8/29/2002	14 922 93	8 362 50	6 560 43
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	200 000	S	6/20/2000	8/26/2002	8/29/2002	4 974 31	2 783 25	2 191 06
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	600 000	S	6/20/2000	8/26/2002	8/29/2002	19 897 24	11 150 00	8 747 24
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	600 000	S	6/22/2000	8/26/2002	8/29/2002	4 974 31	2 793 75	2 180 56
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	200 000	S	6/22/2000	8/26/2002	8/29/2002	9 948 62	5 597 50	4 361 12
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	400 000	S	6/23/2000	8/26/2002	8/29/2002	9 948 62	5 587 50	4 361 12
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	400 000	S	6/26/2000	8/26/2002	8/29/2002	4 974 31	2 793 75	2 180 56
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	840 000	S	6/26/2000	8/26/2002	8/29/2002	20 892 10	11 766 25	9 105 85
SLOF2013002	577128101	MATTHEWS INTL CORP PA CL A	220 000	S	1/25/2001	8/26/2002	8/29/2002	8 909 31	12 332 17	-2 522 86
SLOF2013002	584690309	MEDICIS PHARMACEUTICAL CORP	1 480 000	S	1/28/2001	8/26/2002	8/29/2002	65 989 98	84 390 78	-18 400 90
SLOF2013002	584690309	MEDICIS PHARMACEUTICAL CORP	100 000	S	5/10/2001	8/26/2002	8/29/2002	4 458 78	5 276 11	-817 33
SLOF2013002	584690309	MEDICIS PHARMACEUTICAL CORP	100 000	S	6/26/2001	8/26/2002	8/29/2002	17 835 10	20 957 64	-3 122 54
SLOF2013002	584690309	MEDICIS PHARMACEUTICAL CORP	1 200 000	S	6/26/2001	8/26/2002	8/29/2002	53 505 31	59 744 40	-6 239 09
SLOF2013002	584690309	MEDICIS PHARMACEUTICAL CORP	200 000	S	7/26/2001	8/26/2002	8/29/2002	8 917 55	9 868 78	-951 23
SLOF2013002	584690309	MEDICIS PHARMACEUTICAL CORP	600 000	S	7/27/2001	8/26/2002	8/29/2002	26 752 65	30 028 26	-3 275 61
SLOF2013002	584690309	MEDICIS PHARMACEUTICAL CORP	300 000	S	12/18/2001	8/26/2002	8/29/2002	13 376 33	15 018 18	-1 641 85
SLOF2013002	584690309	MEDICIS PHARMACEUTICAL CORP	100 000	S	7/10/2002	8/26/2002	8/29/2002	40 128 98	33 018 39	7 110 59
SLOF2013002	589378108	MERCURY COMPUTER SYS INC COM	900 000	S	9/26/2001	8/26/2002	8/29/2002	28 519 72	41 563 63	-13 063 91
SLOF2013002	589378108	MERCURY COMPUTER SYS INC COM	1 100 000	S	9/27/2001	8/26/2002	8/29/2002	7 778 11	11 106 75	-3 328 64
SLOF2013002	589378108	MERCURY COMPUTER SYS INC COM	300 000	S	9/28/2001	8/26/2002	8/29/2002	2 592 70	3 971 79	-1 379 09
SLOF2013002	589378108	MERCURY COMPUTER SYS INC COM	100 000	S	9/28/2001	8/26/2002	8/29/2002	7 778 11	11 265 75	-3 487 64
SLOF2013002	589378108	MERCURY COMPUTER SYS INC COM	300 000	S	10/1/2001	8/26/2002	8/29/2002	10 370 81	15 001 60	-4 630 79
SLOF2013002	589378108	MERCURY COMPUTER SYS INC COM	600 000	S	5/3/2002	8/26/2002	8/29/2002	15 596 21	22 414 86	-6 858 65
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	3 800 000	S	5/6/2002	8/26/2002	8/29/2002	47 295 65	71 054 68	23 759 03
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	100 000	S	5/6/2002	8/26/2002	8/29/2002	1 244 62	1 881 06	-636 44
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	1 300 000	S	5/7/2002	8/26/2002	8/29/2002	16 180 09	23 917 01	7 736 92
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	200 000	S	5/8/2002	8/26/2002	8/29/2002	2 489 24	3 870 00	-1 380 76
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	200 000	S	5/8/2002	8/26/2002	8/29/2002	2 489 24	3 883 42	-1 394 18
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	200 000	S	5/9/2002	8/26/2002	8/29/2002	1 244 62	1 806 73	-562 11
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	1 900 000	S	5/10/2002	8/26/2002	8/29/2002	23 647 83	35 240 44	-11 592 62
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	400 000	S	6/14/2002	8/26/2002	8/29/2002	8 712 36	9 862 37	-2 259 51
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	700 000	S	6/26/2002	8/26/2002	8/29/2002	9 956 98	10 000 00	-43 02
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	800 000	S	6/26/2002	8/26/2002	8/29/2002	13 346 76	14 688 00	-1 341 24
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	300 000	S	6/26/2002	8/26/2002	8/29/2002	3 733 87	3 977 70	-243 83
SLOF2013002	59163F105	METRO ONE TELECOMMUNICATIONS	300 000	S	6/26/2002	8/26/2002	8/29/2002	13 346 76	14 688 00	-1 341 24
SLOF2013002	594901100	MICROSYS INC COM	510 000	S	3/17/1999	8/26/2002	8/29/2002	2 617 01	3 175 00	-557 99
SLOF2013002	594901100	MICROSYS INC COM	100 000	S	4/16/1999	8/26/2002	8/29/2002	2 617 01	3 175 00	-557 99
SLOF2013002	594901100	MICROSYS INC COM	100 000	S	4/23/1999	8/26/2002	8/29/2002	2 617 01	3 993 75	-1 376 74
SLOF2013002	594901100	MICROSYS INC COM	300 000	S	5/18/2000	8/26/2002	8/29/2002	7 851 03	11 456 25	-3 605 22
SLOF2013002	594901100	MICROSYS INC COM	100 000	S	5/19/2000	8/26/2002	8/29/2002	60 191 25	87 200 59	-27 009 34
SLOF2013002	594901100	MICROSYS INC COM	1 000 000	S	12/10/2001	8/26/2002	8/29/2002	2 617 01	2 454 00	163 01
SLOF2013002	594901100	MICROSYS INC COM	600 000	S	2/20/2002	8/26/2002	8/29/2002	15 702 07	13 123 56	2 578 51
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	500 000	S	2/21/2002	8/26/2002	8/29/2002	9 006 56	12 425 00	-3 418 44
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	S	7/10/2001	8/26/2002	8/29/2002	1 286 65	1 802 00	-515 35
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	600 000	S	7/11/2001	8/26/2002	8/29/2002	7 719 91	10 879 98	-3 160 07
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	700 000	S	7/12/2001	8/26/2002	8/29/2002	9 006 56	13 651 75	-4 645 19
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	200 000	S	7/13/2001	8/26/2002	8/29/2002	2 573 30	4 158 50	-1 586 20
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	600 000	S	7/13/2001	8/26/2002	8/29/2002	7 719 91	12 424 20	-4 704 29
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	600 000	S	7/16/2001	8/26/2002	8/29/2002	7 719 91	12 693 60	-4 973 69
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	1 000 000	S	7/17/2001	8/26/2002	8/29/2002	12 866 51	20 914 60	-8 048 09
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	200 000	S	7/26/2001	8/26/2002	8/29/2002	2 573 30	4 138 74	-1 565 44

SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	7/27/2001	8/26/2002	8/29/2002	1 286 65	2 071 82	785 27
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	200 000	\$	7/27/2001	8/26/2002	8/29/2002	2 573 30	4 173 22	-1 589 92
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	300 000	\$	7/31/2001	8/26/2002	8/29/2002	3 659 95	6 409 62	2 549 67
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	7/31/2001	8/26/2002	8/29/2002	1 286 65	2 093 15	-806 50
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	200 000	\$	8/2/2001	8/26/2002	8/29/2002	2 573 30	4 382 90	-1 809 60
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	200 000	\$	8/13/2001	8/26/2002	8/29/2002	2 573 30	4 323 32	1 750 02
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	300 000	\$	8/13/2001	8/26/2002	8/29/2002	3 859 95	6 464 61	2 604 66
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	200 000	\$	8/14/2001	8/26/2002	8/29/2002	2 573 30	4 298 40	-1 725 10
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	8/14/2001	8/26/2002	8/29/2002	1 286 65	2 156 50	-869 85
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	8/15/2001	8/26/2002	8/29/2002	1 286 65	2 172 00	-885 35
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	8/15/2001	8/26/2002	8/29/2002	1 286 65	2 162 00	-875 35
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	500 000	\$	8/16/2001	8/26/2002	8/29/2002	6 433 26	10 561 35	-4 128 09
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	8/17/2001	8/26/2002	8/29/2002	1 286 65	2 100 00	-813 35
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	200 000	\$	8/20/2001	8/26/2002	8/29/2002	2 573 30	4 193 12	-1 619 82
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	8/21/2001	8/26/2002	8/29/2002	1 286 65	2 100 00	-813 35
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	300 000	\$	1/18/2002	8/26/2002	8/29/2002	3 859 95	5 830 20	1 970 25
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	400 000	\$	1/22/2002	8/26/2002	8/29/2002	5 148 60	7 892 40	-2 745 80
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	1/23/2002	8/26/2002	8/29/2002	1 286 65	1 997 65	-711 00
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	1/24/2002	8/26/2002	8/29/2002	1 286 65	2 000 02	-713 37
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	1/28/2002	8/26/2002	8/29/2002	1 286 65	2 045 10	-750 45
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	1/29/2002	8/26/2002	8/29/2002	1 286 65	2 060 00	-773 35
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	1/30/2002	8/26/2002	8/29/2002	1 286 65	2 014 77	-767 95
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	1/31/2002	8/26/2002	8/29/2002	1 286 65	2 054 60	-767 95
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	100 000	\$	2/1/2002	8/26/2002	8/29/2002	1 286 65	2 059 25	-772 60
SLOF2013002	60851C107	MOLECULAR DEVICES CORP	4 600 000	\$	2/21/2002	8/26/2002	8/29/2002	40 878 98	56 672 00	-15 793 04
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	1 200 000	\$	2/21/2002	8/26/2002	8/29/2002	10 664 06	14 886 84	-4 222 76
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	500 000	\$	2/22/2002	8/26/2002	8/29/2002	4 443 37	6 219 15	-1 775 78
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	100 000	\$	2/25/2002	8/26/2002	8/29/2002	888 67	1 254 61	-365 94
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	200 000	\$	2/28/2002	8/26/2002	8/29/2002	1 777 35	2 545 60	-768 25
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	200 000	\$	2/28/2002	8/26/2002	8/29/2002	888 67	1 344 94	-456 27
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	100 000	\$	3/22/2002	8/26/2002	8/29/2002	6 220 71	9 170 00	2 949 29
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	700 000	\$	3/27/2002	8/26/2002	8/29/2002	6 220 71	9 019 50	-2 798 79
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	900 000	\$	3/27/2002	8/26/2002	8/29/2002	7 998 06	11 704 50	-3 706 44
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	1 200 000	\$	3/28/2002	8/26/2002	8/29/2002	10 664 06	13 668 96	-3 004 88
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	300 000	\$	3/28/2002	8/26/2002	8/29/2002	2 666 02	3 405 00	-738 98
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	300 000	\$	4/11/2001	8/26/2002	8/29/2002	6 348 53	7 707 27	-1 358 74
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	900 000	\$	4/19/2001	8/26/2002	8/29/2002	19 045 59	24 372 81	-5 327 22
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	100 000	\$	4/19/2001	8/26/2002	8/29/2002	2 116 18	2 686 50	-572 32
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	1 400 000	\$	4/17/2001	8/26/2002	8/29/2002	29 626 47	39 097 52	9 471 05
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	600 000	\$	4/17/2001	8/26/2002	8/29/2002	12 697 06	16 693 44	-3 996 38
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	100 000	\$	4/19/2001	8/26/2002	8/29/2002	2 116 18	2 782 00	-668 82
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	500 000	\$	6/25/2001	8/26/2002	8/29/2002	10 560 88	15 394 20	-4 833 32
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	400 000	\$	6/26/2001	8/26/2002	8/29/2002	8 464 70	12 309 20	-3 844 50
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	500 000	\$	6/27/2001	8/26/2002	8/29/2002	10 560 88	15 706 25	-5 125 37
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	900 000	\$	11/30/2001	8/26/2002	8/29/2002	19 045 59	29 772 81	-10 727 22
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	500 000	\$	7/11/2002	8/26/2002	8/29/2002	6 494 70	7 716 00	-1 221 30
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	500 000	\$	7/11/2002	8/26/2002	8/29/2002	10 560 88	12 259 45	-1 678 57
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	2 000 000	\$	7/23/2002	8/26/2002	8/29/2002	42 323 52	38 120 00	4 203 52
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	200 000	\$	7/31/2002	8/26/2002	8/29/2002	4 232 35	4 244 48	-12 13
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	200 000	\$	7/31/2002	8/26/2002	8/29/2002	4 232 35	4 232 35	0
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	100 000	\$	7/31/2002	8/26/2002	8/29/2002	2 116 18	2 111 75	4 43
SLOF2013002	60851C107	MONOLITHIC SYS TECHNOLOGY INC	200 000	\$	7/31/2002	8/26/2002	8/29/2002	4 232 35	4 221 80	10 55
SLOF2013002	60851C107	NOVEN PHARMACEUTICALS INC COM	500 000	\$	6/15/2000	8/26/2002	8/29/2002	7 069 79	10 000 00	2 930 21
SLOF2013002	60851C107	NOVEN PHARMACEUTICALS INC COM	1 300 000	\$	6/16/2000	8/26/2002	8/29/2002	18 381 45	26 693 75	8 312 30
SLOF2013002	60851C107	NOVEN PHARMACEUTICALS INC COM	200 000	\$	6/21/2000	8/26/2002	8/29/2002	2 827 91	5 022 76	2 194 85
SLOF2013002	60851C107	NOVEN PHARMACEUTICALS INC COM	100 000	\$	6/22/2000	8/26/2002	8/29/2002	1 413 96	2 408 25	966 29
SLOF2013002	60851C107	NOVEN PHARMACEUTICALS INC COM	300 000	\$	6/22/2000	8/26/2002	8/29/2002	4 241 87	7 087 50	2 845 63
SLOF2013002	60851C107	NOVEN PHARMACEUTICALS INC COM	200 000	\$	6/28/2000	8/26/2002	8/29/2002	2 827 91	5 575 00	-2 747 09
SLOF2013002	60851C107	NOVEN PHARMACEUTICALS INC COM	300 000	\$	7/5/2000	8/26/2002	8/29/2002	4 241 87	8 212 50	3 970 63
SLOF2013002	60851C107	NOVEN PHARMACEUTICALS INC COM	700 000	\$	7/5/2000	8/26/2002	8/29/2002	9 897 70	19 403 16	9 505 46
SLOF2013002	60851C107	NOVEN PHARMACEUTICALS INC COM	1 500 000	\$	11/11/2000	8/26/2002	8/29/2002	21 209 36	50 908 50	29 699 14

SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	2 200 000	S	3/8/2001	8/26/2002	8/29/2002	31 107 06	73 773 48	-42 666 42
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	1 600 000	S	4/27/2001	8/26/2002	8/29/2002	22 623 32	29 097 12	-6 473 80
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	300 000	S	4/27/2001	8/26/2002	8/29/2002	4 241 87	5 370 00	1 128 13
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	200 000	S	4/30/2001	8/26/2002	8/29/2002	2 827 91	4 118 00	1 290 09
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	200 000	S	5/1/2001	8/26/2002	8/29/2002	2 827 91	4 550 08	-1 722 17
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	200 000	S	8/27/2001	8/26/2002	8/29/2002	2 827 91	4 200 00	-1 372 09
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	100 000	S	11/28/2001	8/26/2002	8/29/2002	1 413 96	1 548 00	-134 04
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	500 000	S	11/28/2001	8/26/2002	8/29/2002	7 059 79	7 762 10	-692 31
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	300 000	S	11/29/2001	8/26/2002	8/29/2002	4 241 87	4 665 15	-423 28
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	100 000	S	11/29/2001	8/26/2002	8/29/2002	1 413 96	1 542 86	-128 90
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	200 000	S	11/30/2001	8/26/2002	8/29/2002	2 827 91	3 052 16	264 25
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	600 000	S	11/30/2001	8/26/2002	8/29/2002	8 483 74	9 405 78	-922 04
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	300 000	S	1/16/2002	8/26/2002	8/29/2002	1 413 96	1 631 18	-217 22
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	100 000	S	1/24/2002	8/26/2002	8/29/2002	1 413 96	1 692 87	-278 91
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	100 000	S	1/24/2002	8/26/2002	8/29/2002	1 413 96	1 700 69	-288 73
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	500 000	S	1/25/2002	8/26/2002	8/29/2002	7 069 79	8 462 15	-1 392 36
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	100 000	S	1/26/2002	8/26/2002	8/29/2002	1 413 96	1 688 48	-272 52
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	600 000	S	1/30/2002	8/26/2002	8/29/2002	8 483 74	10 050 00	-1 566 26
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	900 000	S	1/30/2002	8/26/2002	8/29/2002	12 725 62	14 909 49	-2 183 87
SLOF2013002	670009109	NOVEN PHARMACEUTICALS INC COM	500 000	S	1/26/2001	8/26/2002	8/29/2002	2 259 93	11 085 00	-8 825 07
SLOF2013002	670531101	NUMERICAL TECH INC COM	500 000	S	1/27/2001	8/26/2002	8/29/2002	2 259 93	11 820 40	-9 560 47
SLOF2013002	670531101	NUMERICAL TECH INC COM	600 000	S	1/27/2001	8/26/2002	8/29/2002	2 711 92	14 940 00	-12 228 08
SLOF2013002	670531101	NUMERICAL TECH INC COM	700 000	S	2/15/2002	8/26/2002	8/29/2002	3 163 90	10 105 90	-6 942 00
SLOF2013002	670531101	NUMERICAL TECH INC COM	800 000	S	2/15/2002	8/26/2002	8/29/2002	3 615 89	11 617 36	-8 001 47
SLOF2013002	670531101	NUMERICAL TECH INC COM	300 000	S	2/19/2002	8/26/2002	8/29/2002	1 355 96	4 245 30	-2 889 34
SLOF2013002	670531101	NUMERICAL TECH INC COM	200 000	S	2/20/2002	8/26/2002	8/29/2002	903 97	2 778 18	-1 874 21
SLOF2013002	670531101	NUMERICAL TECH INC COM	100 000	S	2/20/2002	8/26/2002	8/29/2002	451 99	1 322 95	-870 96
SLOF2013002	670531101	NUMERICAL TECH INC COM	500 000	S	2/21/2002	8/26/2002	8/29/2002	2 259 93	7 167 35	-4 907 42
SLOF2013002	670531101	NUMERICAL TECH INC COM	700 000	S	2/21/2002	8/26/2002	8/29/2002	3 163 90	10 024 07	-6 860 17
SLOF2013002	670531101	NUMERICAL TECH INC COM	600 000	S	2/21/2002	8/26/2002	8/29/2002	2 711 92	8 586 66	-5 874 74
SLOF2013002	670531101	NUMERICAL TECH INC COM	500 000	S	2/22/2002	8/26/2002	8/29/2002	2 259 93	6 957 50	-4 697 57
SLOF2013002	670531101	NUMERICAL TECH INC COM	2 200 000	S	2/25/2002	8/26/2002	8/29/2002	9 843 70	31 037 16	-21 093 46
SLOF2013002	670531101	NUMERICAL TECH INC COM	100 000	S	2/26/2002	8/26/2002	8/29/2002	451 99	1 509 00	-1 057 01
SLOF2013002	670531101	NUMERICAL TECH INC COM	200 000	S	2/26/2002	8/26/2002	8/29/2002	903 97	3 052 94	-2 148 97
SLOF2013002	670531101	NUMERICAL TECH INC COM	100 000	S	2/27/2002	8/26/2002	8/29/2002	451 99	1 500 16	-1 048 17
SLOF2013002	670531101	NUMERICAL TECH INC COM	100 000	S	2/27/2002	8/26/2002	8/29/2002	451 99	1 506 00	-1 054 01
SLOF2013002	670872100	O M GROUP INC COM	3 100 000	S	3/17/1999	8/26/2002	8/29/2002	162 806 16	101 292 50	19 515 19
SLOF2013002	670872100	O M GROUP INC COM	300 000	S	4/16/1999	8/26/2002	8/29/2002	15 755 43	10 727 25	5 028 18
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	300 000	S	8/28/1999	8/26/2002	8/29/2002	15 755 43	11 511 75	4 243 68
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	4 600 000	S	10/5/2000	8/26/2002	8/29/2002	25 023 24	107 800 36	-82 877 12
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	900 000	S	10/5/2000	8/26/2002	8/29/2002	4 787 06	20 871 17	-14 079 32
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	880 000	S	10/9/2000	8/26/2002	8/29/2002	4 895 85	18 894 66	-14 107 60
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	2 320 000	S	10/10/2000	8/26/2002	8/29/2002	12 620 42	47 784 09	-35 173 67
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	3 500 000	S	1/11/2001	8/26/2002	8/29/2002	19 039 42	26 980 80	7 941 38
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	600 000	S	1/11/2001	8/26/2002	8/29/2002	3 263 90	4 484 88	1 220 98
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	1 000 000	S	1/12/2001	8/26/2002	8/29/2002	6 703 74	9 354 66	2 650 92
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	1 100 000	S	1/12/2001	8/26/2002	8/29/2002	5 983 82	9 827 29	3 843 47
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	1 800 000	S	1/16/2001	8/26/2002	8/29/2002	9 791 70	15 712 20	5 920 50
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	4 300 000	S	1/17/2001	8/26/2002	8/29/2002	23 391 29	43 387 00	19 995 71
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	100 000	S	1/23/2002	8/26/2002	8/29/2002	543 98	1 445 13	901 15
SLOF2013002	671802106	OAK TECHNOLOGIES INC COM	100 000	S	1/23/2002	8/26/2002	8/29/2002	543 98	1 440 70	-89 02
SLOF2013002	675744106	OCULAR SCIENCES INC COM	200 000	S	4/11/2001	8/26/2002	8/29/2002	4 765 90	3 552 76	-1 212 14
SLOF2013002	675744106	OCULAR SCIENCES INC COM	2 500 000	S	4/11/2001	8/26/2002	8/29/2002	59 568 70	45 688 75	-13 879 95
SLOF2013002	675744106	OCULAR SCIENCES INC COM	300 000	S	4/16/2001	8/26/2002	8/29/2002	7 148 24	5 586 96	-1 561 28
SLOF2013002	675744106	OCULAR SCIENCES INC COM	200 000	S	4/17/2001	8/26/2002	8/29/2002	4 765 90	3 743 00	-1 022 50
SLOF2013002	675744106	OCULAR SCIENCES INC COM	300 000	S	4/18/2001	8/26/2002	8/29/2002	7 148 24	5 409 00	-1 738 24
SLOF2013002	675744106	OCULAR SCIENCES INC COM	300 000	S	4/18/2001	8/26/2002	8/29/2002	2 382 75	1 893 50	-489 25
SLOF2013002	675744106	OCULAR SCIENCES INC COM	400 000	S	4/18/2001	8/26/2002	8/29/2002	9 530 99	7 551 88	-1 979 11
SLOF2013002	675744106	OCULAR SCIENCES INC COM	100 000	S	4/20/2001	8/26/2002	8/29/2002	2 382 75	1 901 38	-481 37
SLOF2013002	675744106	OCULAR SCIENCES INC COM	1 200 000	S	4/23/2001	8/26/2002	8/29/2002	28 592 98	22 193 28	6 398 70
SLOF2013002	675744106	OCULAR SCIENCES INC COM	500 000	S	4/23/2001	8/26/2002	8/29/2002	11 913 74	9 228 15	2 685 59

SLOF	YR	DESC	AMOUNT	DATE	AMOUNT	DATE	AMOUNT	DATE	AMOUNT
SLOF2013002	675744106	OCULAR SCIENCES INC COM	400 000	4/24/2001	8/26/2002	8/29/2002	9 530 99	7 460 00	2 070 99
SLOF2013002	675744106	OCULAR SCIENCES INC COM	800 000	11/1/2001	8/26/2002	8/29/2002	19 061 99	19 080 00	-18 01
SLOF2013002	675744106	OCULAR SCIENCES INC COM	400 000	11/2/2001	8/26/2002	8/29/2002	9 530 99	9 538 00	-5 01
SLOF2013002	675744106	OCULAR SCIENCES INC COM	400 000	11/5/2001	8/26/2002	8/29/2002	9 530 99	9 567 12	36 13
SLOF2013002	675744106	OCULAR SCIENCES INC COM	300 000	11/5/2001	8/26/2002	8/29/2002	7 148 24	7 186 50	-38 26
SLOF2013002	675744106	OCULAR SCIENCES INC COM	200 000	7/29/2001	8/26/2002	8/29/2002	4 765 50	4 908 00	-142 50
SLOF2013002	675744106	OCULAR SCIENCES INC COM	500 000	6/24/2002	8/26/2002	8/29/2002	11 644 65	11 050 05	594 60
SLOF2013002	69039R100	OVERTURE SVCS INC COM	100 000	6/24/2002	8/26/2002	8/29/2002	2 328 93	2 248 49	82 44
SLOF2013002	69039R100	OVERTURE SVCS INC COM	100 000	7/2/2002	8/26/2002	8/29/2002	2 328 93	2 168 00	160 93
SLOF2013002	69039R100	OVERTURE SVCS INC COM	5 700 000	7/2/2002	8/26/2002	8/29/2002	123 306 39	123 306 39	9 442 60
SLOF2013002	69039R100	OVERTURE SVCS INC COM	9 000 000	8/21/2002	8/26/2002	8/29/2002	132 748 99	128 629 80	-3 063 59
SLOF2013002	69357C107	PRG SCHULTZ INTL INC	1,350 000	4/16/1999	8/26/2002	8/29/2002	125 548 21	128 629 80	-4 743 85
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	3 700 000	5/18/2000	8/26/2002	8/29/2002	10 409 69	13 156 25	-2 746 56
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	4 800 000	9/5/2000	8/26/2002	8/29/2002	77 031 69	85 559 69	-6 528 01
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	2,300 000	9/5/2000	8/26/2002	8/29/2002	99 932 99	62 240 16	37 692 83
SLOF2013002	694873100	PACIFIC SUNWEAR CALIF INC COM	800 000	12/27/2000	8/26/2002	8/29/2002	41 884 56	29 874 24	18 010 32
SLOF2013002	703224105	PATINA OIL & GAS CORP	2 000 000	8/6/2002	8/26/2002	8/29/2002	16 655 50	19 400 00	-2 744 50
SLOF2013002	703224105	PATINA OIL & GAS CORP	837 500	3/9/2001	8/26/2002	8/29/2002	41 638 74	35 038 40	6 600 34
SLOF2013002	703224105	PATINA OIL & GAS CORP	1 282 500	3/12/2001	8/26/2002	8/29/2002	23 259 44	17 491 96	5 767 48
SLOF2013002	703224105	PATINA OIL & GAS CORP	1 125 000	3/28/2001	8/26/2002	8/29/2002	31 244 02	26 638 25	8 424 48
SLOF2013002	703224105	PATINA OIL & GAS CORP	2 625 000	3/29/2001	8/26/2002	8/29/2002	51 333 03	22 554 00	8 690 02
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	1 450 000	3/29/2000	8/26/2002	8/29/2002	23 025 30	24 049 12	-1 023 82
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	3 400 000	10/4/2000	8/26/2002	8/29/2002	53 990 37	51 138 04	2 852 33
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	1 200 000	10/6/2000	8/26/2002	8/29/2002	19 055 42	17 819 52	1 235 90
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	500 000	10/9/2000	8/26/2002	8/29/2002	7 939 76	7 237 90	701 86
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	700 000	10/19/2000	8/26/2002	8/29/2002	11 115 68	11 637 50	-521 84
SLOF2013002	705906105	PEGASUS SOLUTIONS INC COM	900 000	10/20/2000	8/26/2002	8/29/2002	14 291 57	15 446 34	-1 154 77
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	1 200 000	7/19/2000	8/26/2002	8/29/2002	28 067 15	14 736 06	13 331 09
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	600 000	9/5/2000	8/26/2002	8/29/2002	14 033 58	7 108 92	6 924 66
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	800 000	9/6/2000	8/26/2002	8/29/2002	18 711 44	9 416 00	9 295 44
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	600 000	9/7/2000	8/26/2002	8/29/2002	14 033 58	7 027 38	7 006 20
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 000	9/8/2000	8/26/2002	8/29/2002	4 677 86	2 400 00	2 277 86
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	400 000	9/12/2000	8/26/2002	8/29/2002	9 355 72	4 754 12	4 601 60
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	800 000	9/13/2000	8/26/2002	8/29/2002	18 711 44	9 598 80	9 112 64
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 000	9/15/2000	8/26/2002	8/29/2002	4 677 86	2 436 38	2 241 48
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 000	9/19/2000	8/26/2002	8/29/2002	18 711 44	2 594 50	2 113 96
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	800 000	9/19/2000	8/26/2002	8/29/2002	4 677 86	2 667 65	2 010 21
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 000	9/25/2000	8/26/2002	8/29/2002	23 389 29	13 439 00	9 950 29
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 000	9/27/2000	8/26/2002	8/29/2002	4 677 86	2 667 82	2 010 04
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	1 000 000	9/28/2000	8/26/2002	8/29/2002	4 677 86	2 648 88	2 028 98
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 000	9/29/2000	8/26/2002	8/29/2002	4 677 86	2 725 00	1 952 86
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 000	10/6/2000	8/26/2002	8/29/2002	9 355 72	5 350 00	4 005 72
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	400 000	10/9/2000	8/26/2002	8/29/2002	4 677 86	2 700 00	1 977 86
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 000	10/10/2000	8/26/2002	8/29/2002	4 677 86	2 706 25	1 971 61
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	200 000	10/11/2000	8/26/2002	8/29/2002	4 677 86	5 872 00	-1 194 14
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	500 000	5/3/2002	8/26/2002	8/29/2002	11 694 65	13 387 15	-1 692 50
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	1 300 000	5/3/2002	8/26/2002	8/29/2002	30 408 08	34 547 50	-4 141 42
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	100 000	5/3/2002	8/26/2002	8/29/2002	2 338 93	2 629 26	-290 33
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	300 000	5/5/2002	8/26/2002	8/29/2002	7 016 79	8 083 50	-1 066 71
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	300 000	5/6/2002	8/26/2002	8/29/2002	7 016 79	7 970 67	-953 86
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	700 000	5/6/2002	8/26/2002	8/29/2002	16 372 51	18 781 42	-2 408 91
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	1 200 000	7/19/2002	8/26/2002	8/29/2002	16 372 51	13 796 31	2 573 20
SLOF2013002	717124101	PHARMACEUTICAL PROD DEV INC	4 000 000	7/18/2002	8/26/2002	8/29/2002	28 067 15	23 417 28	4 649 87
SLOF2013002	720279108	PIER 1 IMPORTS INC COM	2 000 000	1/9/2002	8/26/2002	8/29/2002	71 717 83	76 132 40	-4 414 57
SLOF2013002	720279108	PIER 1 IMPORTS INC COM	1 200 000	1/9/2002	8/26/2002	8/29/2002	35 858 92	37 584 20	-2 025 28
SLOF2013002	727493108	PLANTRONICS INC	6 600 000	3/16/1999	8/26/2002	8/29/2002	130 798 15	141 583 42	-1 158 65

SLOF	2013002	127493108	PLANTRONICS INC	2 700 000	S	4/16/1999	8/26/2002	8/29/2002	53 508 34	59 463 00	-5 954 66
SLOF	2013002	727493108	PLANTRONICS INC	600 000	S	9/28/1998	8/26/2002	8/29/2002	11 890 74	9 962 00	1 928 74
SLOF	2013002	727493108	PLANTRONICS INC	200 000	S	8/28/2001	8/26/2002	8/29/2002	3 963 58	3 452 00	511 58
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	7/11/2001	8/26/2002	8/29/2002	2 761 27	3 626 78	-865 51
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	300 000	S	7/12/2001	8/26/2002	8/29/2002	18 567 60	22 004 84	-5 437 04
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	300 000	S	7/12/2001	8/26/2002	8/29/2002	5 522 53	7 323 00	-1 800 47
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	450 000	S	7/13/2001	8/26/2002	8/29/2002	8 283 80	10 987 50	2 703 70
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	750 000	S	7/26/2001	8/26/2002	8/29/2002	13 806 33	17 367 50	-3 561 17
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	900 000	S	7/26/2001	8/26/2002	8/29/2002	16 567 60	20 568 60	-4 001 00
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	900 000	S	8/10/2001	8/26/2002	8/29/2002	18 567 60	20 637 00	-4 069 40
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	450 000	S	8/10/2001	8/26/2002	8/29/2002	8 283 80	10 400 25	-2 118 45
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	8/13/2001	8/26/2002	8/29/2002	2 761 27	3 553 54	792 27
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	8/13/2001	8/26/2002	8/29/2002	2 761 27	3 525 00	763 73
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	300 000	S	8/14/2001	8/26/2002	8/29/2002	5 522 53	7 258 76	-1 736 23
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	8/15/2001	8/26/2002	8/29/2002	2 761 27	3 710 97	-949 70
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	750 000	S	8/16/2001	8/26/2002	8/29/2002	13 806 33	18 610 20	-4 803 87
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	8/16/2001	8/26/2002	8/29/2002	2 761 27	3 709 00	947 73
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	8/16/2001	8/26/2002	8/29/2002	2 761 27	3 700 00	938 73
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	8/17/2001	8/26/2002	8/29/2002	2 761 27	3 770 00	1 008 73
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	8/20/2001	8/26/2002	8/29/2002	11 045 07	15 058 00	-4 012 93
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	600 000	S	8/21/2001	8/26/2002	8/29/2002	5 522 53	7 512 58	-1 990 05
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	300 000	S	8/21/2001	8/26/2002	8/29/2002	2 761 27	3 747 50	-966 23
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	8/22/2001	8/26/2002	8/29/2002	2 761 27	3 715 00	-953 73
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	8/22/2001	8/26/2002	8/29/2002	2 761 27	11 253 00	2 969 20
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	150 000	S	8/27/2001	8/26/2002	8/29/2002	2 761 27	3 847 11	-1 085 84
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	800 000	S	7/31/2002	8/26/2002	8/29/2002	14 726 76	15 004 08	-277 32
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	100 000	S	8/1/2002	8/26/2002	8/29/2002	1 840 84	1 914 91	-74 07
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	200 000	S	8/2/2002	8/26/2002	8/29/2002	3 681 69	3 909 00	227 31
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	400 000	S	8/5/2002	8/26/2002	8/29/2002	7 363 38	7 850 12	526 74
SLOF	2013002	743971100	PROVINCE HEALTHCARE CO COM	4 900 000	S	9/28/2001	8/26/2002	8/29/2002	38 365 84	75 460 00	-37 094 16
SLOF	2013002	746927102	QLT INC COM	1 450 000	S	3/18/1999	8/26/2002	8/29/2002	30 026 71	39 114 79	9 114 79
SLOF	2013002	74839C106	QUIKSILVER INC COM	2 550 000	S	3/23/1999	8/26/2002	8/29/2002	52 805 59	69 922 53	-17 116 94
SLOF	2013002	74839C106	QUIKSILVER INC COM	1 500 000	S	3/23/1999	8/26/2002	8/29/2002	15 531 06	20 268 75	-4 737 69
SLOF	2013002	74839C106	QUIKSILVER INC COM	1 500 000	S	4/18/1998	8/26/2002	8/29/2002	31 052 11	43 132 50	-12 070 39
SLOF	2013002	74839C106	QUIKSILVER INC COM	600 000	S	9/28/1999	8/26/2002	8/29/2002	12 424 85	9 898 50	2 526 35
SLOF	2013002	74839C106	QUIKSILVER INC COM	7 400 000	S	12/17/1999	8/26/2002	8/29/2002	153 239 76	114 385 50	38 854 26
SLOF	2013002	74839C106	QUIKSILVER INC COM	4 500 000	S	12/22/1999	8/26/2002	8/29/2002	93 186 34	67 997 70	25 188 64
SLOF	2013002	74839C106	QUIKSILVER INC COM	400 000	S	12/27/2000	8/26/2002	8/29/2002	8 283 23	8 379 00	959 23
SLOF	2013002	74839C106	QUIKSILVER INC COM	100 000	S	6/27/2001	8/26/2002	8/29/2002	2 070 81	2 259 00	188 19
SLOF	2013002	74839C106	QUIKSILVER INC COM	200 000	S	7/29/2002	8/26/2002	8/29/2002	4 141 62	4 561 42	219 80
SLOF	2013002	759594302	REMINGTON OIL & GAS CORP COM	500 000	S	6/20/2001	8/26/2002	8/29/2002	7 549 77	8 379 00	-829 23
SLOF	2013002	759594302	REMINGTON OIL & GAS CORP COM	2 100 000	S	6/21/2001	8/26/2002	8/29/2002	31 709 04	35 887 40	-3 978 36
SLOF	2013002	759594302	REMINGTON OIL & GAS CORP COM	200 000	S	6/21/2001	8/26/2002	8/29/2002	3 019 91	3 408 00	-388 09
SLOF	2013002	759594302	REMINGTON OIL & GAS CORP COM	1 800 000	S	6/21/2001	8/26/2002	8/29/2002	27 179 18	30 106 80	2 927 62
SLOF	2013002	759594302	REMINGTON OIL & GAS CORP COM	1 400 000	S	7/25/2001	8/26/2002	8/29/2002	8 039 82	5 980 00	59 82
SLOF	2013002	759594302	REMINGTON OIL & GAS CORP COM	300 000	S	12/4/2002	8/26/2002	8/29/2002	4 528 86	4 880 88	-351 02
SLOF	2013002	759594302	REMINGTON OIL & GAS CORP COM	100 000	S	1/24/2002	8/26/2002	8/29/2002	1 509 95	1 621 00	111 05
SLOF	2013002	759594302	REMINGTON OIL & GAS CORP COM	400 000	S	1/25/2002	8/26/2002	8/29/2002	6 039 82	6 545 86	-505 96
SLOF	2013002	759594302	REMINGTON OIL & GAS CORP COM	400 000	S	7/17/2000	8/26/2002	8/29/2002	13 059 16	10 795 52	2 303 64
SLOF	2013002	759594302	REMINGTON OIL & GAS CORP COM	400 000	S	12/6/2000	8/26/2002	8/29/2002	39 287 49	26 415 68	12 880 81
SLOF	2013002	759594302	RENAL CARE GROUP INC COM	1 200 000	S	12/6/2000	8/26/2002	8/29/2002	9 824 37	6 525 00	3 299 37
SLOF	2013002	759594302	RENAL CARE GROUP INC COM	300 000	S	12/17/2000	8/26/2002	8/29/2002	9 824 37	6 525 00	3 299 37
SLOF	2013002	759594302	RENAL CARE GROUP INC COM	600 000	S	12/12/2000	8/26/2002	8/29/2002	19 648 75	14 467 56	5 181 19
SLOF	2013002	759594302	RENAL CARE GROUP INC COM	1 500 000	S	12/12/2000	8/26/2002	8/29/2002	49 121 87	36 656 25	12 465 62
SLOF	2013002	759594302	RENAL CARE GROUP INC COM	300 000	S	12/13/2000	8/26/2002	8/29/2002	9 824 37	7 308 75	2 515 62
SLOF	2013002	759594302	RENAL CARE GROUP INC COM	1 100 000	S	12/28/2000	8/26/2002	8/29/2002	36 022 70	30 834 43	5 188 27
SLOF	2013002	759594302	RENAL CARE GROUP INC COM	1 500 000	S	12/29/2000	8/26/2002	8/29/2002	49 121 87	42 353 40	6 768 47
SLOF	2013002	759594302	RENAL CARE GROUP INC COM	500 000	S	12/29/2000	8/26/2002	8/29/2002	16 373 96	14 093 75	2 280 21
SLOF	2013002	759594302	RENAL CARE GROUP INC COM	5 100 000	S	1/12/12001	8/26/2002	8/29/2002	83 025 49	116 414 13	-33 388 64
SLOF	2013002	76870Q109	RIVERDEEP GROUP PLC ADR	1 000 000	S	1/31/2002	8/26/2002	8/29/2002	16 279 51	17 460 60	-1 181 09
SLOF	2013002	76870Q109	RIVERDEEP GROUP PLC ADR	100 000	S	2/1/2002	8/26/2002	8/29/2002	1 627 95	1 810 00	-182 05
SLOF	2013002	76870Q109	RIVERDEEP GROUP PLC ADR	700 000	S	2/6/2002	8/26/2002	8/29/2002	11 395 66	13 448 82	2 053 16

SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	200 000	\$	2/6/2002	8/26/2002	8/29/2002	3 255 90	3 862 68	-606 76
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	300 000	\$	5/14/2002	8/26/2002	8/29/2002	4 863 85	6 450 48	1 566 63
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	500 000	\$	5/15/2002	8/26/2002	8/29/2002	8 139 75	10 814 00	2 674 25
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	400 000	\$	5/16/2002	8/26/2002	8/29/2002	6 511 80	8 622 00	-2 110 20
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	200 000	\$	5/17/2002	8/26/2002	8/29/2002	3 255 90	4 320 00	-1 064 10
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	100 000	\$	5/20/2002	8/26/2002	8/29/2002	1 627 95	2 186 15	-558 20
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	500 000	\$	5/21/2002	8/26/2002	8/29/2002	8 139 75	10 794 80	2 655 05
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	100 000	\$	7/31/2002	8/26/2002	8/29/2002	4 883 65	6 388 31	1 504 66
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	200 000	\$	8/2/2002	8/26/2002	8/29/2002	3 255 90	4 312 86	1 056 96
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	100 000	\$	8/5/2002	8/26/2002	8/29/2002	1 627 95	2 186 15	-558 20
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	100 000	\$	8/6/2002	8/26/2002	8/29/2002	1 627 95	2 186 15	-558 20
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	100 000	\$	8/7/2002	8/26/2002	8/29/2002	1 627 95	2 186 15	-558 20
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	100 000	\$	8/8/2002	8/26/2002	8/29/2002	1 627 95	2 186 15	-558 20
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	300 000	\$	8/9/2002	8/26/2002	8/29/2002	4 883 65	6 388 31	1 504 66
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	300 000	\$	8/9/2002	8/26/2002	8/29/2002	4 883 65	6 388 31	1 504 66
SLOF2013002	768700109	RIVERDEEP GROUP PLC ADR	1 800 000	\$	5/24/2002	8/26/2002	8/29/2002	24 043 67	43 891 02	-19 847 35
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	700 000	\$	5/28/2002	8/26/2002	8/29/2002	9 350 32	17 093 16	-7 742 84
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	400 000	\$	5/29/2002	8/26/2002	8/29/2002	5 343 04	9 480 00	-4 136 96
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	900 000	\$	5/29/2002	8/26/2002	8/29/2002	12 021 84	21 472 20	-9 450 36
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	400 000	\$	6/3/2002	8/26/2002	8/29/2002	5 343 04	8 862 40	-3 539 36
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	400 000	\$	6/3/2002	8/26/2002	8/29/2002	5 343 04	8 862 40	-3 539 36
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	900 000	\$	6/3/2002	8/26/2002	8/29/2002	12 021 84	19 947 33	-7 925 49
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	7 700 000	\$	3/21/1999	8/26/2002	8/29/2002	40 346 78	251 392 29	-211 045 51
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	400 000	\$	3/22/1999	8/26/2002	8/29/2002	2 095 94	12 978 76	-10 882 82
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	200 000	\$	8/28/1999	8/26/2002	8/29/2002	1 047 97	7 425 00	-6 377 03
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	1 100 000	\$	6/19/2002	8/26/2002	8/29/2002	5 763 83	24 475 22	-18 711 39
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	1 000 000	\$	5/23/2002	8/26/2002	8/29/2002	28 017 36	19 000 00	10 017 36
SLOF2013002	781270103	RUDOLPH TECHNOLOGIES INC COM	3 900 000	\$	6/6/2002	8/26/2002	8/29/2002	109 267 68	85 628 01	23 639 67
SLOF2013002	801003104	SANGSTAT MED CORP COM	800 000	\$	12/18/2001	8/26/2002	8/29/2002	14 462 12	15 314 32	-852 20
SLOF2013002	801003104	SANGSTAT MED CORP COM	100 000	\$	12/18/2001	8/26/2002	8/29/2002	1 807 77	1 908 81	101 04
SLOF2013002	801003104	SANGSTAT MED CORP COM	500 000	\$	12/19/2001	8/26/2002	8/29/2002	9 038 83	9 627 50	588 67
SLOF2013002	801003104	SANGSTAT MED CORP COM	100 000	\$	12/19/2001	8/26/2002	8/29/2002	1 807 77	1 898 50	-88 73
SLOF2013002	801003104	SANGSTAT MED CORP COM	500 000	\$	12/20/2001	8/26/2002	8/29/2002	9 038 83	9 562 40	-523 57
SLOF2013002	801003104	SANGSTAT MED CORP COM	200 000	\$	12/21/2001	8/26/2002	8/29/2002	3 615 53	3 874 66	259 13
SLOF2013002	801003104	SANGSTAT MED CORP COM	400 000	\$	12/25/2001	8/26/2002	8/29/2002	7 231 06	7 845 60	-614 54
SLOF2013002	801003104	SANGSTAT MED CORP COM	200 000	\$	12/27/2001	8/26/2002	8/29/2002	3 615 53	3 950 00	-334 47
SLOF2013002	801003104	SANGSTAT MED CORP COM	800 000	\$	12/28/2001	8/26/2002	8/29/2002	14 462 12	15 384 00	-921 88
SLOF2013002	801003104	SANGSTAT MED CORP COM	600 000	\$	12/31/2001	8/26/2002	8/29/2002	10 846 59	11 637 42	790 83
SLOF2013002	801003104	SANGSTAT MED CORP COM	700 000	\$	1/2/2002	8/26/2002	8/29/2002	12 654 36	13 229 23	574 87
SLOF2013002	801003104	SANGSTAT MED CORP COM	800 000	\$	1/3/2002	8/26/2002	8/29/2002	14 462 12	15 153 60	-691 48
SLOF2013002	801003104	SANGSTAT MED CORP COM	800 000	\$	1/4/2002	8/26/2002	8/29/2002	10 846 59	11 479 20	-632 61
SLOF2013002	801003104	SANGSTAT MED CORP COM	100 000	\$	1/4/2002	8/26/2002	8/29/2002	1 807 77	1 896 00	-88 23
SLOF2013002	801003104	SANGSTAT MED CORP COM	700 000	\$	1/7/2002	8/26/2002	8/29/2002	12 654 36	14 710 08	-2 055 72
SLOF2013002	801003104	SANGSTAT MED CORP COM	800 000	\$	1/8/2002	8/26/2002	8/29/2002	14 462 12	17 953 60	-3 491 48
SLOF2013002	801003104	SANGSTAT MED CORP COM	700 000	\$	1/8/2002	8/26/2002	8/29/2002	12 654 36	15 685 81	-3 031 45
SLOF2013002	801003104	SANGSTAT MED CORP COM	4 900 000	\$	2/4/2002	8/26/2002	8/29/2002	88 590 51	84 525 00	4 065 51
SLOF2013002	801003104	SANGSTAT MED CORP COM	1 000 000	\$	2/12/2002	8/26/2002	8/29/2002	1 807 77	1 896 00	-88 23
SLOF2013002	801003104	SANGSTAT MED CORP COM	1 100 000	\$	2/5/2002	8/26/2002	8/29/2002	19 885 42	19 840 80	-44 62
SLOF2013002	801003104	SANGSTAT MED CORP COM	300 000	\$	2/6/2002	8/26/2002	8/29/2002	5 423 30	5 464 20	-40 90
SLOF2013002	801003104	SANGSTAT MED CORP COM	500 000	\$	2/11/2002	8/26/2002	8/29/2002	9 038 83	8 873 30	165 53
SLOF2013002	801003104	SANGSTAT MED CORP COM	100 000	\$	2/11/2002	8/26/2002	8/29/2002	1 807 77	1 869 09	-61 32
SLOF2013002	801003104	SANGSTAT MED CORP COM	100 000	\$	2/13/2002	8/26/2002	8/29/2002	1 807 77	1 991 82	184 05
SLOF2013002	801003104	SANGSTAT MED CORP COM	1 900 000	\$	2/14/2002	8/26/2002	8/29/2002	1 807 77	1 975 09	-167 32
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	1 900 000	\$	2/26/2002	8/26/2002	8/29/2002	2 707 42	17 050 60	14 343 18
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	3 700 000	\$	2/26/2002	8/26/2002	8/29/2002	5 272 34	33 376 96	28 104 62
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	2 200 000	\$	2/27/2002	8/26/2002	8/29/2002	3 134 90	20 271 02	-17 136 12
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	100 000	\$	2/27/2002	8/26/2002	8/29/2002	142 50	922 00	-779 50
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	3 000 000	\$	2/28/2002	8/26/2002	8/29/2002	4 274 87	27 300 60	23 025 73
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	2 200 000	\$	2/28/2002	8/26/2002	8/29/2002	3 134 90	20 032 98	16 898 08
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	700 000	\$	3/1/2002	8/26/2002	8/29/2002	987 47	6 668 00	-5 668 00
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	600 000	\$	4/24/2002	8/26/2002	8/29/2002	854 87	2 014 80	-1 159 83
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	1 600 000	\$	4/24/2002	8/26/2002	8/29/2002	2 279 93	5 350 08	3 070 15

SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	1 600 000	4/25/2002	8/29/2002	8/29/2002	2 279 93	5 600 32	-3 320 39
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	1 300 000	4/29/2002	8/29/2002	8/29/2002	1 852 44	4 491 63	2 639 19
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	2 000 000	4/29/2002	8/29/2002	8/29/2002	2 849 91	6 938 20	-4 088 29
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	1 000 000	4/30/2002	8/29/2002	8/29/2002	1 424 96	3 454 50	-2 029 54
SLOF2013002	815704101	SEEBEYOND TECHNOLOGY CORP COM	300 000	4/31/2002	8/29/2002	8/29/2002	427 49	1 027 98	-600 49
SLOF2013002	825549108	SHUFFLE MASTER INC	1 000 000	4/11/2002	8/29/2002	8/29/2002	17 969 48	21 993 10	-4 023 64
SLOF2013002	825549108	SHUFFLE MASTER INC	100 000	4/12/2002	8/29/2002	8/29/2002	1 796 95	2 225 50	-428 55
SLOF2013002	825549108	SHUFFLE MASTER INC	900 000	4/12/2002	8/29/2002	8/29/2002	16 172 51	20 124 81	-3 952 30
SLOF2013002	825549108	SHUFFLE MASTER INC	100 000	4/15/2002	8/29/2002	8/29/2002	1 796 95	2 244 00	-447 05
SLOF2013002	825549108	SHUFFLE MASTER INC	100 000	4/16/2002	8/29/2002	8/29/2002	5 390 84	6 716 67	-1 325 83
SLOF2013002	825549108	SHUFFLE MASTER INC	300 000	4/17/2002	8/29/2002	8/29/2002	1 796 95	2 250 00	-453 05
SLOF2013002	825549108	SHUFFLE MASTER INC	100 000	4/17/2002	8/29/2002	8/29/2002	8 964 73	11 275 00	2 290 27
SLOF2013002	825549108	SHUFFLE MASTER INC	500 000	4/18/2002	8/29/2002	8/29/2002	8 964 73	11 275 00	2 290 27
SLOF2013002	825549108	SHUFFLE MASTER INC	200 000	4/19/2002	8/29/2002	8/29/2002	3 593 89	4 510 00	-916 11
SLOF2013002	825549108	SHUFFLE MASTER INC	200 000	4/22/2002	8/29/2002	8/29/2002	3 593 89	4 505 00	-911 11
SLOF2013002	825549108	SHUFFLE MASTER INC	300 000	5/1/2002	8/29/2002	8/29/2002	5 390 84	6 568 05	-1 177 21
SLOF2013002	825549108	SHUFFLE MASTER INC	800 000	5/1/2002	8/29/2002	8/29/2002	14 375 57	17 550 16	-3 174 59
SLOF2013002	825549108	SHUFFLE MASTER INC	200 000	5/2/2002	8/29/2002	8/29/2002	3 593 89	4 332 00	738 11
SLOF2013002	825549108	SHUFFLE MASTER INC	600 000	5/2/2002	8/29/2002	8/29/2002	10 781 67	12 904 60	-2 123 13
SLOF2013002	825549108	SHUFFLE MASTER INC	600 000	5/3/2002	8/29/2002	8/29/2002	21 563 35	26 078 72	-4 516 37
SLOF2013002	825549108	SHUFFLE MASTER INC	1 200 000	5/7/2002	8/29/2002	8/29/2002	34 141 97	38 373 41	2 231 44
SLOF2013002	825549108	SHUFFLE MASTER INC	1 900 000	8/22/2000	8/29/2002	8/29/2002	51 055 46	30 575 61	20 479 85
SLOF2013002	825549108	SICOR INC COM	500 000	8/23/2000	8/29/2002	8/29/2002	8 234 75	5 369 40	2 865 35
SLOF2013002	825846108	SICOR INC COM	4 500 000	8/23/2000	8/29/2002	8/29/2002	74 112 78	47 812 50	26 300 28
SLOF2013002	825846108	SICOR INC COM	400 000	8/24/2000	8/29/2002	8/29/2002	6 587 80	4 180 00	2 407 80
SLOF2013002	825846108	SICOR INC COM	600 000	8/25/2000	8/29/2002	8/29/2002	9 881 70	6 337 50	3 544 20
SLOF2013002	825846108	SICOR INC COM	3 700 000	8/28/2000	8/29/2002	8/29/2002	60 937 16	39 682 50	21 254 66
SLOF2013002	825846108	SICOR INC COM	300 000	4/26/2001	8/29/2002	8/29/2002	4 940 85	3 579 00	1 361 85
SLOF2013002	825846108	SICOR INC COM	300 000	4/26/2001	8/29/2002	8/29/2002	4 940 85	3 785 67	1 155 18
SLOF2013002	825846108	SICOR INC COM	1 400 000	4/26/2001	8/29/2002	8/29/2002	23 057 30	17 626 00	5 431 30
SLOF2013002	825846108	SICOR INC COM	3 300 000	4/26/2001	8/29/2002	8/29/2002	54 349 36	39 850 47	14 498 89
SLOF2013002	825846108	SICOR INC COM	800 000	4/26/2001	8/29/2002	8/29/2002	13 175 60	9 720 00	3 455 60
SLOF2013002	825846108	SICOR INC COM	1 000 000	4/27/2001	8/29/2002	8/29/2002	16 469 50	13 612 30	2 857 20
SLOF2013002	825846108	SICOR INC COM	700 000	4/27/2001	8/29/2002	8/29/2002	11 528 65	9 327 50	2 201 15
SLOF2013002	825846108	SICOR INC COM	200 000	4/27/2001	8/29/2002	8/29/2002	4 940 85	4 141 60	799 05
SLOF2013002	825846108	SICOR INC COM	200 000	4/27/2001	8/29/2002	8/29/2002	3 283 90	2 737 32	556 58
SLOF2013002	825846108	SICOR INC COM	100 000	9/28/2001	8/29/2002	8/29/2002	1 646 95	1 880 00	233 05
SLOF2013002	827057100	SILICON STORAGE TECHNOLOGY INC	3 310 000	1/22/2000	8/29/2002	8/29/2002	19 349 67	35 375 63	18 025 96
SLOF2013002	827057100	SILICON STORAGE TECHNOLOGY INC	3 200 000	12/22/2000	8/29/2002	8/29/2002	18 706 63	35 063 04	16 356 41
SLOF2013002	827057100	SILICON STORAGE TECHNOLOGY INC	590 000	12/26/2000	8/29/2002	8/29/2002	3 449 04	7 190 63	3 741 59
SLOF2013002	827057100	SILICON STORAGE TECHNOLOGY INC	2 300 000	2/7/2001	8/29/2002	8/29/2002	13 445 39	28 608 25	15 160 86
SLOF2013002	827057100	SILICON STORAGE TECHNOLOGY INC	4 200 000	3/5/2001	8/29/2002	8/29/2002	24 552 45	47 630 94	-33 078 49
SLOF2013002	827057100	SILICON STORAGE TECHNOLOGY INC	200 000	5/29/2001	8/29/2002	8/29/2002	1 169 16	2 118 00	988 84
SLOF2013002	827057100	SILICON STORAGE TECHNOLOGY INC	3 900 000	10/19/2001	8/29/2002	8/29/2002	87 474 36	77 563 09	9 891 27
SLOF2013002	827064108	SILICON VALLEY BANCSHARES COM	300 000	10/22/2001	8/29/2002	8/29/2002	6 728 80	6 230 58	498 22
SLOF2013002	827064108	SILICON VALLEY BANCSHARES COM	1 600 000	10/22/2001	8/29/2002	8/29/2002	35 886 92	33 689 92	2 197 00
SLOF2013002	827064108	SILICON VALLEY BANCSHARES COM	700 000	10/23/2001	8/29/2002	8/29/2002	15 700 53	14 572 74	1 127 79
SLOF2013002	830879102	SKYWEST INC COM	1 300 000	6/23/2000	8/29/2002	8/29/2002	21 444 15	22 784 84	-1 340 69
SLOF2013002	830879102	SKYWEST INC COM	2 600 000	6/23/2000	8/29/2002	8/29/2002	42 888 31	45 435 78	2 547 47
SLOF2013002	830879102	SKYWEST INC COM	400 000	6/26/2000	8/29/2002	8/29/2002	6 599 20	7 054 00	-455 80
SLOF2013002	830879102	SKYWEST INC COM	1 200 000	6/27/2000	8/29/2002	8/29/2002	19 794 60	21 684 36	-1 889 76
SLOF2013002	830879102	SKYWEST INC COM	1 800 000	6/27/2000	8/29/2002	8/29/2002	29 681 90	32 024 25	-2 342 35
SLOF2013002	830879102	SKYWEST INC COM	1 200 000	6/28/2000	8/29/2002	8/29/2002	19 794 60	22 500 00	-2 705 40
SLOF2013002	830879102	SKYWEST INC COM	2 600 000	8/21/2001	8/29/2002	8/29/2002	42 888 31	61 050 06	-18 161 75
SLOF2013002	830879102	SKYWEST INC COM	900 000	8/9/2002	8/29/2002	8/29/2002	14 845 95	16 737 12	-1 891 17
SLOF2013002	830879102	SKYWEST INC COM	700 000	8/9/2002	8/29/2002	8/29/2002	11 546 85	13 393 52	-1 846 67
SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	800 000	3/8/2001	8/29/2002	8/29/2002	22 133 81	19 865 28	2 268 53
SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	850 000	3/8/2001	8/29/2002	8/29/2002	23 517 18	21 263 60	2 253 58
SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	2 650 000	3/9/2001	8/29/2002	8/29/2002	73 318 25	64 828 01	8 089 24
SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	100 000	3/9/2001	8/29/2002	8/29/2002	2 766 73	2 431 00	335 73
SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	5 600 000	4/26/2001	8/29/2002	8/29/2002	154 936 69	111 163 36	43 773 33
SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	300 000	7/3/2001	8/29/2002	8/29/2002	9 300 18	6 869 23	2 430 95
SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	900 000	7/3/2001	8/29/2002	8/29/2002	24 006 54	20 749 50	3 257 04

SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	100,000	S	7/5/2001	8/26/2002	8/26/2002	2,766.73	2,365.13	401.60
SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	100,000	S	8/27/2001	8/26/2002	8/26/2002	2,766.73	2,254.00	512.73
SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	400,000	S	3/26/2002	8/26/2002	8/26/2002	11,068.91	11,758.28	-689.37
SLOF2013002	85375C101	STANDARD PAC CORP NEW COM	300,000	S	3/26/2002	8/26/2002	8/26/2002	8,300.18	8,994.45	-694.27
SLOF2013002	86074Q102	STILLWATER MNG CO COM	200,000	S	1/24/2000	8/26/2002	8/26/2002	1,793.55	6,946.16	-5,152.61
SLOF2013002	86074Q102	STILLWATER MNG CO COM	3,200,000	S	1/25/2000	8/26/2002	8/26/2002	28,656.73	108,125.12	-79,428.39
SLOF2013002	86074Q102	STILLWATER MNG CO COM	100,000	S	1/25/2000	8/26/2002	8/26/2002	898.77	3,302.00	2,403.23
SLOF2013002	86074Q102	STILLWATER MNG CO COM	500,000	S	1/26/2000	8/26/2002	8/26/2002	4,483.86	16,764.95	-12,311.09
SLOF2013002	86074Q102	STILLWATER MNG CO COM	1,400,000	S	1/11/3/2001	8/26/2002	8/26/2002	20,229.39	29,424.50	9,195.11
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	1,300,000	S	1/11/4/2001	8/26/2002	8/26/2002	16,784.43	27,111.50	-9,327.07
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	1,400,000	S	1/11/4/2001	8/26/2002	8/26/2002	20,229.39	29,387.80	-9,168.51
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	1,400,000	S	1/11/5/2001	8/26/2002	8/26/2002	20,229.39	27,896.82	7,667.43
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	500,000	S	1/11/5/2001	8/26/2002	8/26/2002	7,224.78	9,970.70	2,745.92
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	300,000	S	1/11/6/2001	8/26/2002	8/26/2002	4,334.87	6,066.33	-1,761.46
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	600,000	S	7/17/2002	8/26/2002	8/26/2002	8,669.74	10,184.58	-1,514.84
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	500,000	S	7/17/2002	8/26/2002	8/26/2002	7,224.78	8,502.50	-1,277.72
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	500,000	S	7/17/2002	8/26/2002	8/26/2002	1,444.96	1,701.69	256.73
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	100,000	S	7/18/2002	8/26/2002	8/26/2002	1,444.96	1,846.00	-401.04
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	100,000	S	7/29/2002	8/26/2002	8/26/2002	1,444.96	6,797.50	427.28
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	500,000	S	7/31/2002	8/26/2002	8/26/2002	10,114.69	9,568.46	546.23
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	700,000	S	7/31/2002	8/26/2002	8/26/2002	4,334.87	4,064.25	270.62
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	300,000	S	7/31/2002	8/26/2002	8/26/2002	5,779.83	5,776.88	2.95
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	400,000	S	7/31/2002	8/26/2002	8/26/2002	20,229.39	19,142.34	1,087.05
SLOF2013002	871399101	SYLVAN LEARNING SYS INC COM	1,400,000	S	8/9/2002	8/26/2002	8/26/2002	27,851.18	29,007.22	-1,156.06
SLOF2013002	872443403	THQ INC	1,100,000	S	8/20/2002	8/26/2002	8/26/2002	101,276.94	106,234.00	-4,957.06
SLOF2013002	872443403	THQ INC	4,000,000	S	8/20/2002	8/26/2002	8/26/2002	42,870.70	57,527.60	-14,656.90
SLOF2013002	872625108	TRC COS INC	2,300,000	S	2/15/2002	8/26/2002	8/26/2002	6,117.28	6,973.36	-856.08
SLOF2013002	876377100	TECHNE CORP COM	200,000	S	5/11/2001	8/26/2002	8/26/2002	15,293.19	16,964.70	-1,671.51
SLOF2013002	876377100	TECHNE CORP COM	500,000	S	5/11/2001	8/26/2002	8/26/2002	3,412.00	3,412.00	-353.36
SLOF2013002	876377100	TECHNE CORP COM	100,000	S	5/14/2001	8/26/2002	8/26/2002	12,234.55	13,613.00	-1,378.45
SLOF2013002	876377100	TECHNE CORP COM	400,000	S	5/14/2001	8/26/2002	8/26/2002	33,645.02	29,650.50	3,994.52
SLOF2013002	876377100	TECHNE CORP COM	1,100,000	S	6/25/2001	8/26/2002	8/26/2002	33,645.02	29,381.66	4,263.36
SLOF2013002	876377100	TECHNE CORP COM	1,100,000	S	6/25/2001	8/26/2002	8/26/2002	18,351.83	17,910.00	441.83
SLOF2013002	876377100	TECHNE CORP COM	600,000	S	8/14/2001	8/26/2002	8/26/2002	6,117.28	6,508.00	-390.72
SLOF2013002	876377100	TECHNE CORP COM	200,000	S	8/20/2001	8/26/2002	8/26/2002	3,058.64	3,250.00	-191.36
SLOF2013002	876377100	TECHNE CORP COM	100,000	S	8/21/2001	8/26/2002	8/26/2002	3,058.64	3,510.00	-451.36
SLOF2013002	878555101	TECHNITROL INC	5,800,000	S	3/18/1999	8/26/2002	8/26/2002	123,891.80	72,010.77	51,881.03
SLOF2013002	878555101	TECHNITROL INC	200,000	S	4/16/1999	8/26/2002	8/26/2002	4,272.13	2,613.25	1,658.88
SLOF2013002	878555101	TECHNITROL INC	1,500,000	S	5/18/2001	8/26/2002	8/26/2002	32,040.98	43,112.70	-11,071.72
SLOF2013002	878555101	TECHNITROL INC	1,500,000	S	5/21/2001	8/26/2002	8/26/2002	32,040.98	43,382.45	-11,351.47
SLOF2013002	879939106	TELETECH HLDGS INC	200,000	S	8/21/1999	8/26/2002	8/26/2002	1,259.98	2,450.50	1,190.54
SLOF2013002	879939106	TELETECH HLDGS INC	400,000	S	8/21/1999	8/26/2002	8/26/2002	2,519.92	4,822.92	-2,303.00
SLOF2013002	879939106	TELETECH HLDGS INC	300,000	S	8/31/1999	8/26/2002	8/26/2002	1,889.84	3,587.25	-1,697.31
SLOF2013002	879939106	TELETECH HLDGS INC	900,000	S	8/41/1999	8/26/2002	8/26/2002	5,669.83	10,950.03	-5,280.20
SLOF2013002	879939106	TELETECH HLDGS INC	1,400,000	S	8/51/1999	8/26/2002	8/26/2002	8,819.73	16,887.50	-8,067.77
SLOF2013002	879939106	TELETECH HLDGS INC	900,000	S	8/51/1999	8/26/2002	8/26/2002	5,669.83	10,846.17	-5,176.34
SLOF2013002	879939106	TELETECH HLDGS INC	800,000	S	8/61/1999	8/26/2002	8/26/2002	5,039.85	9,600.00	-4,560.15
SLOF2013002	879939106	TELETECH HLDGS INC	1,400,000	S	9/29/1999	8/26/2002	8/26/2002	8,819.73	17,412.50	-8,592.77
SLOF2013002	879939106	TELETECH HLDGS INC	3,300,000	S	9/28/2000	8/26/2002	8/26/2002	20,789.37	86,228.14	-67,438.77
SLOF2013002	879939106	TELETECH HLDGS INC	6,300,000	S	12/12/2000	8/26/2002	8/26/2002	39,688.79	143,229.87	-103,541.08
SLOF2013002	879939106	TELETECH HLDGS INC	7,700,000	S	8/31/2001	8/26/2002	8/26/2002	48,508.53	62,768.09	-14,259.56
SLOF2013002	879939106	TELETECH HLDGS INC	2,000,000	S	9/4/2001	8/26/2002	8/26/2002	13,229.60	17,275.65	-4,046.05
SLOF2013002	879939106	TELETECH HLDGS INC	2,000,000	S	11/29/2001	8/26/2002	8/26/2002	5,775.08	13,285.85	-7,510.87
SLOF2013002	88162G103	TETRA TECH INC NEW	650,000	S	11/28/2001	8/26/2002	8/26/2002	1,110.59	2,531.00	-1,420.41
SLOF2013002	88162G103	TETRA TECH INC NEW	125,000	S	11/29/2001	8/26/2002	8/26/2002	14,437.69	33,269.50	-18,831.81
SLOF2013002	88162G103	TETRA TECH INC NEW	1,625,000	S	12/3/2001	8/26/2002	8/26/2002	3,331.77	7,320.00	-3,988.23
SLOF2013002	88162G103	TETRA TECH INC NEW	375,000	S	12/3/2001	8/26/2002	8/26/2002	1,110.59	2,476.00	-1,365.41
SLOF2013002	88162G103	TETRA TECH INC NEW	125,000	S	12/3/2001	8/26/2002	8/26/2002	5,552.96	12,177.50	-6,624.54
SLOF2013002	88162G103	TETRA TECH INC NEW	125,000	S	12/5/2001	8/26/2002	8/26/2002	1,110.59	2,496.00	-1,385.41
SLOF2013002	88162G103	TETRA TECH INC NEW	500,000	S	12/5/2001	8/26/2002	8/26/2002	4,442.37	9,947.00	-5,504.63

SLOF2013002	86162G103	TETRA TECH INC NEW	100 000	S	1/2/2002	8/26/2002	8/29/2002	888 47	2 059 67	1 171 20
SLOF2013002	86162G103	TETRA TECH INC NEW	100 000	S	1/3/2002	8/26/2002	8/29/2002	888 47	2 096 00	1 207 53
SLOF2013002	86162G103	TETRA TECH INC NEW	400 000	S	1/10/2002	8/26/2002	8/29/2002	3 553 89	7 947 56	-4 393 67
SLOF2013002	86162G103	TETRA TECH INC NEW	200 000	S	1/11/2002	8/26/2002	8/29/2002	1 776 95	4 004 00	-2 227 05
SLOF2013002	86162G103	TETRA TECH INC NEW	1 000 000	S	1/14/2002	8/26/2002	8/29/2002	888 47	1 998 89	-1 110 42
SLOF2013002	86162G103	TETRA TECH INC NEW	1 000 000	S	1/18/2002	8/26/2002	8/29/2002	9 773 20	19 227 01	-9 453 81
SLOF2013002	86162G103	TETRA TECH INC NEW	600 000	S	1/18/2002	8/26/2002	8/29/2002	5 330 84	10 440 00	-5 109 16
SLOF2013002	86162G103	TETRA TECH INC NEW	800 000	S	1/20/2002	8/26/2002	8/29/2002	7 107 78	13 688 00	-6 580 22
SLOF2013002	86162G103	TETRA TECH INC NEW	300 000	S	2/28/2000	8/26/2002	8/29/2002	11 329 58	5 712 37	5 617 21
SLOF2013002	887100105	TIMBERLAND CO CL A	8 400 000	S	2/28/2000	8/26/2002	8/29/2002	317 228 19	163 008 30	154 219 89
SLOF2013002	887100105	TIMBERLAND CO CL A	1 000 000	S	8/21/2001	8/26/2002	8/29/2002	20 754 37	19 020 00	1 734 37
SLOF2013002	911163103	UNITED NATL INC	600 000	S	8/21/2001	8/26/2002	8/29/2002	12 452 62	11 291 70	1 160 92
SLOF2013002	911163103	UNITED NATL INC	700 000	S	8/22/2001	8/26/2002	8/29/2002	14 528 06	13 295 52	1 232 54
SLOF2013002	911163103	UNITED NATL INC	3 600 000	S	8/23/2001	8/26/2002	8/29/2002	74 715 74	69 336 36	5 379 38
SLOF2013002	92342R203	VERIDIAM CORP DEL	5 600 000	S	8/12/2002	8/26/2002	8/29/2002	101 765 17	102 256 00	-490 83
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	300 000	S	10/20/2000	8/26/2002	8/29/2002	2 139 93	16 954 44	-14 814 51
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	400 000	S	10/20/2000	8/26/2002	8/29/2002	1 069 97	9 875 00	-8 805 03
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	200 000	S	10/23/2000	8/26/2002	8/29/2002	1 069 97	7 875 00	-6 805 03
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	200 000	S	11/8/2000	8/26/2002	8/29/2002	2 674 92	18 761 30	-16 086 38
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	500 000	S	11/8/2000	8/26/2002	8/29/2002	534 98	3 875 81	-3 340 83
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	1 000 000	S	11/10/2000	8/26/2002	8/29/2002	10 164 89	37 777 32	-27 612 63
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	1 900 000	S	1/16/2001	8/26/2002	8/29/2002	534 98	1 889 50	-1 354 52
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	1 100 000	S	1/16/2001	8/26/2002	8/29/2002	5 884 82	21 300 18	15 415 36
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	700 000	S	1/17/2001	8/26/2002	8/29/2002	3 744 89	14 539 00	-10 794 11
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	800 000	S	3/9/2001	8/26/2002	8/29/2002	4 279 87	6 912 40	-2 632 53
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	2 200 000	S	3/9/2001	8/26/2002	8/29/2002	11 769 64	19 053 54	7 283 90
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	12 400 000	S	3/9/2001	8/26/2002	8/29/2002	66 337 88	102 916 28	36 578 30
SLOF2013002	941105108	WATCHGUARD TECHNOLOGIES INC	1 100 000	S	3/12/2001	8/26/2002	8/29/2002	5 884 82	9 128 46	-3 243 64
SLOF2013002	94767L109	WEBEX COMMNS INC COM	200 000	S	12/18/2001	8/26/2002	8/29/2002	1 069 97	1 900 00	-830 03
SLOF2013002	94767L109	WEBEX COMMNS INC COM	4 400 000	S	4/17/2002	8/26/2002	8/29/2002	65 408 86	79 250 16	13 841 30
SLOF2013002	94767L109	WEBEX COMMNS INC COM	1 600 000	S	4/18/2002	8/26/2002	8/29/2002	23 785 04	28 763 84	-4 978 80
SLOF2013002	94767L109	WEBEX COMMNS INC COM	100 000	S	4/19/2002	8/26/2002	8/29/2002	1 486 57	1 805 00	318 43
SLOF2013002	956102802	SLO CLIENT CASH INVESTMENT TR	95 028 650	S	7/10/2002	8/26/2002	8/29/2002	95 028 65	95 028 65	0 00
SLOF2013002	N6748L102	ORTHOPIX INTERNATIONAL N V	2 000 000	S	3/23/1999	8/27/2002	8/30/2002	57 985 85	29 640 40	28 345 45
SLOF2013002	N6748L102	ORTHOPIX INTERNATIONAL N V	9 200 000	S	4/21/1999	8/27/2002	8/30/2002	266 734 91	136 850 00	129 884 91
SLOF2013002	N6748L102	ORTHOPIX INTERNATIONAL N V	400 000	S	9/29/1999	8/27/2002	8/30/2002	11 597 17	5 375 00	6 222 17
SLOF2013002	P8744Y102	STEINER LEISURE LTD	2 800 000	S	3/17/1999	8/27/2002	8/30/2002	36 538 89	85 540 00	-49 000 11
SLOF2013002	P8744Y102	STEINER LEISURE LTD	100 000	S	4/18/1999	8/27/2002	8/30/2002	1 304 96	3 400 00	-2 095 04
SLOF2013002	P8744Y102	STEINER LEISURE LTD	400 000	S	1/28/2000	8/27/2002	8/30/2002	5 219 84	7 091 68	-1 871 84
SLOF2013002	P8744Y102	STEINER LEISURE LTD	300 000	S	1/31/2000	8/27/2002	8/30/2002	3 914 88	5 574 15	-1 659 27
SLOF2013002	P8744Y102	STEINER LEISURE LTD	800 000	S	1/31/2000	8/27/2002	8/30/2002	10 439 68	14 176 64	-3 736 96
SLOF2013002	P8744Y102	STEINER LEISURE LTD	400 000	S	2/1/2000	8/27/2002	8/30/2002	5 219 84	7 083 00	-1 863 16
SLOF2013002	P8744Y102	STEINER LEISURE LTD	200 000	S	2/1/2000	8/27/2002	8/30/2002	2 609 92	3 541 50	-831 58
SLOF2013002	P8744Y102	STEINER LEISURE LTD	200 000	S	2/2/2000	8/27/2002	8/30/2002	2 609 92	3 566 50	-956 58
SLOF2013002	P8744Y102	STEINER LEISURE LTD	1 300 000	S	4/3/2000	8/27/2002	8/30/2002	10 909 49	43 304 84	-32 395 35
SLOF2013002	P8744Y102	STEINER LEISURE LTD	500 000	S	2/7/2000	8/27/2002	8/30/2002	6 524 80	9 072 50	2 547 70
SLOF2013002	P8744Y102	STEINER LEISURE LTD	100 000	S	2/8/2000	8/27/2002	8/30/2002	1 304 96	1 837 50	532 54
SLOF2013002	P8744Y102	STEINER LEISURE LTD	500 000	S	2/9/2000	8/27/2002	8/30/2002	6 524 80	9 177 10	-2 652 30
SLOF2013002	19655105	ALLOY INC COM	700 000	S	4/11/2002	8/27/2002	8/30/2002	7 315 97	7 859 88	543 91
SLOF2013002	19655105	ALLOY INC COM	400 000	S	4/11/2002	8/27/2002	8/30/2002	4 180 55	4 376 00	-185 45
SLOF2013002	19655105	ALLOY INC COM	100 000	S	4/15/2002	8/27/2002	8/30/2002	1 045 14	1 227 00	-181 86
SLOF2013002	19655105	ALLOY INC COM	400 000	S	4/16/2002	8/27/2002	8/30/2002	4 180 55	5 298 68	-1 118 13
SLOF2013002	19655105	ALLOY INC COM	100 000	S	4/16/2002	8/27/2002	8/30/2002	1 045 14	1 283 63	-238 49
SLOF2013002	19655105	ALLOY INC COM	100 000	S	5/2/2002	8/27/2002	8/30/2002	1 045 14	1 198 50	153 36
SLOF2013002	19655105	ALLOY INC COM	200 000	S	5/3/2002	8/27/2002	8/30/2002	2 090 28	2 436 00	-345 72
SLOF2013002	19655105	ALLOY INC COM	100 000	S	5/7/2002	8/27/2002	8/30/2002	7 315 97	1 248 00	202 86
SLOF2013002	19655105	ALLOY INC COM	700 000	S	5/7/2002	8/27/2002	8/30/2002	1 045 14	8 674 33	-1 358 36
SLOF2013002	19655105	ALLOY INC COM	100 000	S	5/8/2002	8/27/2002	8/30/2002	1 045 14	1 266 16	-221 02
SLOF2013002	19655105	ALLOY INC COM	100 000	S	5/9/2002	8/27/2002	8/30/2002	1 045 14	1 284 00	-238 86
SLOF2013002	19655105	ALLOY INC COM	300 000	S	5/10/2002	8/27/2002	8/30/2002	3 135 42	3 897 24	763 82

SLOF2013002	19855105	ALLOY INC COM	200 000	\$	5/13/2002	8/27/2002	8/30/2002	2 090 28	2 701 46	611 18
SLOF2013002	19855105	ALLOY INC COM	200 000	\$	5/14/2002	8/27/2002	8/30/2002	2 090 28	2 756 64	-666 36
SLOF2013002	19855105	ALLOY INC COM	500 000	\$	6/4/2002	8/27/2002	8/30/2002	5 225 69	5 970 00	-744 31
SLOF2013002	19855105	ALLOY INC COM	500 000	\$	6/4/2002	8/27/2002	8/30/2002	5 225 69	5 964 60	-738 81
SLOF2013002	19855105	ALLOY INC COM	1 800 000	\$	7/17/2002	8/27/2002	8/30/2002	18 812 49	20 342 16	1 529 67
SLOF2013002	19855105	ALLOY INC COM	1 300 000	\$	7/17/2002	8/27/2002	8/30/2002	13 596 80	14 560 00	973 20
SLOF2013002	19855105	ALLOY INC COM	1 300 000	\$	7/29/2002	8/27/2002	8/30/2002	13 596 80	13 344 50	242 30
SLOF2013002	19855105	ALLOY INC COM	2 300 000	\$	7/29/2002	8/27/2002	8/30/2002	24 038 18	23 508 30	529 88
SLOF2013002	19855105	ALLOY INC COM	1 500 000	\$	8/9/2002	8/27/2002	8/30/2002	15 677 08	12 290 25	3 386 83
SLOF2013002	19855105	ALLOY INC COM	2 100 000	\$	4/19/1999	8/27/2002	8/30/2002	32 246 00	26 803 98	5 442 02
SLOF2013002	42260109	ARMOR HLDGS INC	13 100 000	\$	4/20/1999	8/27/2002	8/30/2002	201 153 59	171 098 00	30 067 59
SLOF2013002	42260109	ARMOR HLDGS INC	100 000	\$	9/28/1999	8/27/2002	8/30/2002	1 535 52	949 75	585 77
SLOF2013002	42260109	ARMOR HLDGS INC	900 000	\$	9/29/1999	8/27/2002	8/30/2002	13 819 71	8 921 16	4 898 55
SLOF2013002	42260109	ARMOR HLDGS INC	500 000	\$	9/28/2001	8/27/2002	8/30/2002	7 677 62	9 947 75	-2 270 13
SLOF2013002	42260109	ARMOR HLDGS INC	100 000	\$	12/18/2001	8/27/2002	8/30/2002	1 535 52	2 688 90	-1 153 38
SLOF2013002	150925204	CELLSTAR CORP	8 200 000	\$	3/17/1999	8/27/2002	8/30/2002	19 591 40	333 832 80	-314 241 40
SLOF2013002	150925204	CELLSTAR CORP	660 000	\$	4/16/1999	8/27/2002	8/30/2002	2 085 54	30 399 93	-28 314 39
SLOF2013002	150925204	CELLSTAR CORP	240 000	\$	9/28/1999	8/27/2002	8/30/2002	758 38	8 722 20	-7 963 82
SLOF2013002	150925204	CELLSTAR CORP	20 000	\$	12/17/1999	8/27/2002	8/30/2002	63 20	1 023 88	-960 68
SLOF2013002	150925204	CELLSTAR CORP	240 000	\$	12/17/1999	8/27/2002	8/30/2002	758 38	12 300 00	-11 541 62
SLOF2013002	150925204	CELLSTAR CORP	280 000	\$	12/20/1999	8/27/2002	8/30/2002	1 200 78	19 118 75	-17 917 99
SLOF2013002	150925204	CELLSTAR CORP	280 000	\$	12/21/1999	8/27/2002	8/30/2002	884 77	14 065 66	13 180 89
SLOF2013002	150925204	CELLSTAR CORP	60 000	\$	12/21/1999	8/27/2002	8/30/2002	189 59	2 991 93	-2 802 34
SLOF2013002	150925204	CELLSTAR CORP	60 000	\$	12/22/1999	8/27/2002	8/30/2002	1 516 75	24 214 32	-22 697 57
SLOF2013002	150925204	CELLSTAR CORP	480 000	\$	12/22/1999	8/27/2002	8/30/2002	821 57	13 003 64	-12 182 07
SLOF2013002	150925204	CELLSTAR CORP	260 000	\$	12/21/1999	8/27/2002	8/30/2002	189 59	3 178 65	-2 989 06
SLOF2013002	150925204	CELLSTAR CORP	60 000	\$	12/23/1999	8/27/2002	8/30/2002	884 77	14 818 86	-13 934 09
SLOF2013002	150925204	CELLSTAR CORP	280 000	\$	12/23/1999	8/27/2002	8/30/2002	568 78	9 949 77	-9 380 99
SLOF2013002	150925204	CELLSTAR CORP	180 000	\$	12/28/1999	8/27/2002	8/30/2002	189 59	3 371 37	-3 181 78
SLOF2013002	150925204	CELLSTAR CORP	40 000	\$	12/29/1999	8/27/2002	8/30/2002	126 40	2 321 88	-2 195 48
SLOF2013002	150925204	CELLSTAR CORP	40 000	\$	12/30/1999	8/27/2002	8/30/2002	126 40	1 770 56	-1 644 16
SLOF2013002	151358101	CENTENE CORP DEL	3 600 000	\$	2/25/2002	8/27/2002	8/30/2002	95 707 07	68 184 00	27 523 07
SLOF2013002	151358101	CENTENE CORP DEL	2 100 000	\$	2/25/2002	8/27/2002	8/30/2002	55 829 13	39 815 79	16 013 34
SLOF2013002	151358101	CENTENE CORP DEL	500 000	\$	5/17/2002	8/27/2002	8/30/2002	13 292 65	12 375 00	917 65
SLOF2013002	151358101	CENTENE CORP DEL	500 000	\$	8/9/2002	8/27/2002	8/30/2002	13 292 65	13 834 75	-542 10
SLOF2013002	151358101	CENTENE CORP DEL	400 000	\$	8/12/2002	8/27/2002	8/30/2002	10 634 12	11 050 12	-416 00
SLOF2013002	192479103	COHERENT INC COM	2 400 000	\$	11/31/1999	8/27/2002	8/30/2002	51 569 40	56 370 00	-4 800 60
SLOF2013002	192479103	COHERENT INC COM	500 000	\$	11/31/1999	8/27/2002	8/30/2002	10 743 63	11 449 50	-705 87
SLOF2013002	192479103	COHERENT INC COM	1 400 000	\$	11/41/1999	8/27/2002	8/30/2002	30 082 15	32 967 76	-2 885 61
SLOF2013002	192479103	COHERENT INC COM	300 000	\$	11/41/1999	8/27/2002	8/30/2002	6 446 18	7 087 50	-641 32
SLOF2013002	192479103	COHERENT INC COM	2 700 000	\$	11/51/1999	8/27/2002	8/30/2002	58 015 58	64 454 40	-6 438 82
SLOF2013002	192479103	COHERENT INC COM	2 000 000	\$	11/51/1999	8/27/2002	8/30/2002	42 974 50	47 626 00	-4 651 50
SLOF2013002	192479103	COHERENT INC COM	100 000	\$	11/51/1999	8/27/2002	8/30/2002	2 148 73	2 389 50	-240 77
SLOF2013002	192479103	COHERENT INC COM	1 200 000	\$	11/51/1999	8/27/2002	8/30/2002	25 784 70	28 905 84	-3 121 14
SLOF2013002	192479103	COHERENT INC COM	2 100 000	\$	12/27/2000	8/27/2002	8/30/2002	45 123 23	78 225 00	-33 101 77
SLOF2013002	192479103	COHERENT INC COM	300 000	\$	5/22/2001	8/27/2002	8/30/2002	4 297 45	7 455 00	-3 157 55
SLOF2013002	192479103	COHERENT INC COM	200 000	\$	5/22/2001	8/27/2002	8/30/2002	17 189 80	30 672 80	-13 483 00
SLOF2013002	192479103	COHERENT INC COM	800 000	\$	5/22/2001	8/27/2002	8/30/2002	2 148 73	3 939 52	-1 790 79
SLOF2013002	192479103	COHERENT INC COM	1 000 000	\$	5/23/2001	8/27/2002	8/30/2002	32 230 88	59 487 15	-27 256 27
SLOF2013002	192479103	COHERENT INC COM	1 500 000	\$	5/23/2001	8/27/2002	8/30/2002	25 784 70	45 528 84	-19 744 14
SLOF2013002	192479103	COHERENT INC COM	1 200 000	\$	5/24/2001	8/27/2002	8/30/2002	4 297 45	7 549 00	-3 251 55
SLOF2013002	192479103	COHERENT INC COM	200 000	\$	5/24/2001	8/27/2002	8/30/2002	2 148 73	3 661 00	-1 512 27
SLOF2013002	192479103	COHERENT INC COM	100 000	\$	5/29/2001	8/27/2002	8/30/2002	2 148 73	2 684 00	-535 27
SLOF2013002	192479103	COHERENT INC COM	200 000	\$	7/29/2002	8/27/2002	8/30/2002	4 297 45	4 494 00	-196 55
SLOF2013002	21887F100	CORIXA CORP COM	1 000 000	\$	8/10/2000	8/27/2002	8/30/2002	14 560 12	87 771 12	-73 211 00
SLOF2013002	21887F100	CORIXA CORP COM	2 400 000	\$	8/11/2000	8/27/2002	8/30/2002	4 246 70	27 433 84	-23 187 14
SLOF2013002	21887F100	CORIXA CORP COM	700 000	\$	8/11/2000	8/27/2002	8/30/2002	1 213 34	7 792 10	-6 578 76
SLOF2013002	21887F100	CORIXA CORP COM	200 000	\$	8/11/2000	8/27/2002	8/30/2002	1 213 34	7 997 76	-6 784 42
SLOF2013002	21887F100	CORIXA CORP COM	200 000	\$	8/14/2000	8/27/2002	8/30/2002	1 698 68	10 833 20	-9 134 52
SLOF2013002	21887F100	CORIXA CORP COM	280 000	\$	8/14/2000	8/27/2002	8/30/2002	1 820 01	11 876 64	-10 056 63

SLOF2013002	21887F100	CORIXA CORP COM	480 000	S	6/15/2000	8/27/2002	8/30/2002	2,912.02	18,720.00	-15,807.98
SLOF2013002	21887F100	CORIXA CORP COM	1,300,000	S	8/17/2000	8/27/2002	8/30/2002	7,886.73	54,894.58	-47,007.85
SLOF2013002	21887F100	CORIXA CORP COM	840,000	S	8/16/2000	8/27/2002	8/30/2002	3,882.70	29,440.13	25,557.43
SLOF2013002	21887F100	CORIXA CORP COM	200,000	S	1/29/2001	8/27/2002	8/30/2002	1,213.34	5,547.76	-4,334.42
SLOF2013002	21887F100	CORIXA CORP COM	700,000	S	1/30/2001	8/27/2002	8/30/2002	4,246.70	19,993.75	-15,747.05
SLOF2013002	21887F100	CORIXA CORP COM	500,000	S	1/30/2001	8/27/2002	8/30/2002	3,033.36	14,151.50	-11,118.14
SLOF2013002	21887F100	CORIXA CORP COM	300,000	S	1/31/2001	8/27/2002	8/30/2002	1,820.01	8,424.75	-6,604.74
SLOF2013002	21887F100	CORIXA CORP COM	400,000	S	1/31/2001	8/27/2002	8/30/2002	2,426.69	11,225.00	-8,798.31
SLOF2013002	21887F100	CORIXA CORP COM	400,000	S	2/1/2001	8/27/2002	8/30/2002	2,426.69	11,152.04	-8,725.35
SLOF2013002	21887F100	CORIXA CORP COM	600,000	S	2/2/2001	8/27/2002	8/30/2002	3,640.03	16,130.10	-12,490.07
SLOF2013002	21887F100	CORIXA CORP COM	2,300,000	S	6/21/2001	8/27/2002	8/30/2002	13,953.45	40,227.00	-26,273.55
SLOF2013002	21887F100	CORIXA CORP COM	100,000	S	11/15/2001	8/27/2002	8/30/2002	606.67	1,350.00	-743.33
SLOF2013002	21887F100	CORIXA CORP COM	200,000	S	11/16/2001	8/27/2002	8/30/2002	1,213.34	2,792.00	-1,578.66
SLOF2013002	21887F100	CORIXA CORP COM	400,000	S	11/16/2001	8/27/2002	8/30/2002	2,426.69	5,541.00	-3,114.31
SLOF2013002	21887F100	CORIXA CORP COM	400,000	S	11/16/2001	8/27/2002	8/30/2002	2,426.69	5,662.76	-3,236.07
SLOF2013002	21887F100	CORIXA CORP COM	400,000	S	11/19/2001	8/27/2002	8/30/2002	2,426.69	5,936.36	-3,509.67
SLOF2013002	21887F100	CORIXA CORP COM	1,400,000	S	12/10/2001	8/27/2002	8/30/2002	8,493.40	21,875.00	-13,381.60
SLOF2013002	21887F100	CORIXA CORP COM	500,000	S	12/10/2001	8/27/2002	8/30/2002	3,033.36	7,878.80	-4,845.44
SLOF2013002	21887F100	CORIXA CORP COM	800,000	S	5/16/2002	8/27/2002	8/30/2002	4,853.37	4,568.00	285.37
SLOF2013002	21887F100	CORIXA CORP COM	700,000	S	5/17/2002	8/27/2002	8/30/2002	4,246.70	4,339.65	-92.95
SLOF2013002	21887F100	CORIXA CORP COM	1,000,000	S	5/20/2002	8/27/2002	8/30/2002	6,673.39	6,995.67	-322.28
SLOF2013002	21887F100	CORIXA CORP COM	400,000	S	5/21/2002	8/27/2002	8/30/2002	2,426.69	2,585.28	-158.59
SLOF2013002	21887F100	CORIXA CORP COM	300,000	S	5/23/2002	8/27/2002	8/30/2002	1,820.01	1,982.58	-162.57
SLOF2013002	21887F100	CORIXA CORP COM	400,000	S	5/24/2002	8/27/2002	8/30/2002	2,426.69	2,671.56	-244.87
SLOF2013002	21887F100	CORIXA CORP COM	500,000	S	5/24/2002	8/27/2002	8/30/2002	3,033.36	3,402.50	-369.14
SLOF2013002	21887F100	CORIXA CORP COM	1,200,000	S	5/28/2002	8/27/2002	8/30/2002	7,280.06	7,942.32	-662.26
SLOF2013002	21887F100	CORIXA CORP COM	100,000	S	5/29/2002	8/27/2002	8/30/2002	606.67	676.86	-70.21
SLOF2013002	21887F100	CORIXA CORP COM	200,000	S	5/29/2002	8/27/2002	8/30/2002	1,213.34	1,369.92	-156.58
SLOF2013002	21887F100	CORIXA CORP COM	600,000	S	5/30/2002	8/27/2002	8/30/2002	3,640.03	4,050.12	-410.09
SLOF2013002	21887F100	CORIXA CORP COM	800,000	S	5/31/2002	8/27/2002	8/30/2002	4,853.37	5,409.50	-552.23
SLOF2013002	225223106	CRAY INC COM	800,000	S	5/1/2002	8/27/2002	8/30/2002	3,007.91	2,184.00	823.91
SLOF2013002	225223106	CRAY INC COM	5,300,000	S	5/1/2002	8/27/2002	8/30/2002	19,927.39	14,728.17	5,199.22
SLOF2013002	225223106	CRAY INC COM	9,500,000	S	5/2/2002	8/27/2002	8/30/2002	35,719.91	27,379.95	8,338.96
SLOF2013002	225223106	CRAY INC COM	6,800,000	S	5/3/2002	8/27/2002	8/30/2002	25,567.22	20,332.00	5,235.22
SLOF2013002	225223106	CRAY INC COM	6,800,000	S	5/6/2002	8/27/2002	8/30/2002	25,567.22	22,151.00	3,416.22
SLOF2013002	225223106	CRAY INC COM	6,800,000	S	5/7/2002	8/27/2002	8/30/2002	25,567.22	21,847.00	3,620.22
SLOF2013002	225223106	CRAY INC COM	3,400,000	S	5/8/2002	8/27/2002	8/30/2002	12,783.61	11,129.56	1,654.05
SLOF2013002	225223106	CRAY INC COM	3,800,000	S	8/21/2002	8/27/2002	8/30/2002	375.99	396.97	-20.98
SLOF2013002	232217109	CUTTER & BUCK INC COM	200,000	S	7/19/2000	8/27/2002	8/30/2002	14,287.56	15,293.86	-1,006.30
SLOF2013002	232217109	CUTTER & BUCK INC COM	580,000	S	7/19/2000	8/27/2002	8/30/2002	686.58	2,032.06	-1,335.48
SLOF2013002	232217109	CUTTER & BUCK INC COM	600,000	S	7/20/2000	8/27/2002	8/30/2002	2,089.74	6,000.00	-3,910.26
SLOF2013002	232217109	CUTTER & BUCK INC COM	1,700,000	S	7/21/2000	8/27/2002	8/30/2002	5,820.92	17,140.25	-11,219.33
SLOF2013002	232217109	CUTTER & BUCK INC COM	500,000	S	7/24/2000	8/27/2002	8/30/2002	1,741.45	5,046.90	-3,305.45
SLOF2013002	232217109	CUTTER & BUCK INC COM	600,000	S	9/5/2000	8/27/2002	8/30/2002	3,900.84	11,023.71	-7,122.87
SLOF2013002	232217109	CUTTER & BUCK INC COM	2,780,000	S	9/6/2000	8/27/2002	8/30/2002	9,682.44	36,734.36	-27,051.92
SLOF2013002	232217109	CUTTER & BUCK INC COM	500,000	S	12/10/2001	8/27/2002	8/30/2002	1,741.45	2,190.00	-448.55
SLOF2013002	238124101	DATASTREAM SYS INC COM	500,000	S	2/15/2002	8/27/2002	8/30/2002	3,041.51	3,882.80	-841.29
SLOF2013002	238124101	DATASTREAM SYS INC COM	200,000	S	2/19/2002	8/27/2002	8/30/2002	1,216.60	1,541.42	-324.82
SLOF2013002	238124101	DATASTREAM SYS INC COM	100,000	S	2/20/2002	8/27/2002	8/30/2002	608.30	790.00	-181.70
SLOF2013002	238124101	DATASTREAM SYS INC COM	100,000	S	2/22/2002	8/27/2002	8/30/2002	608.30	790.00	-181.70
SLOF2013002	238124101	DATASTREAM SYS INC COM	100,000	S	2/25/2002	8/27/2002	8/30/2002	608.30	771.00	-168.70
SLOF2013002	238124101	DATASTREAM SYS INC COM	300,000	S	2/25/2002	8/27/2002	8/30/2002	1,824.90	2,370.00	-545.10
SLOF2013002	238124101	DATASTREAM SYS INC COM	200,000	S	2/26/2002	8/27/2002	8/30/2002	1,216.60	1,568.58	-351.98
SLOF2013002	238124101	DATASTREAM SYS INC COM	100,000	S	2/27/2002	8/27/2002	8/30/2002	608.30	790.00	-181.70

SLOF2013002	238124101	DATASTREAM SYS INC COM	S	300 000	2/28/2002	8/27/2002	8/30/2002	1 824 90	2 235 90	-411 00
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	600 000	3/1/2002	8/27/2002	8/30/2002	3 649 81	4 830 00	-1 180 19
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	100 000	3/5/2002	8/27/2002	8/30/2002	608 30	821 90	-213 60
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	400 000	3/6/2002	8/27/2002	8/30/2002	2 433 21	3 360 00	-926 79
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	300 000	3/11/2002	8/27/2002	8/30/2002	1 824 90	2 749 89	-924 99
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	600 000	3/12/2002	8/27/2002	8/30/2002	3 649 81	5 520 00	-1 870 19
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	100 000	3/12/2002	8/27/2002	8/30/2002	608 30	912 00	-303 70
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	100 000	3/13/2002	8/27/2002	8/30/2002	608 30	898 90	-290 60
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	100 000	3/15/2002	8/27/2002	8/30/2002	608 30	899 65	-291 35
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	100 000	3/15/2002	8/27/2002	8/30/2002	608 30	898 00	-287 70
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	100 000	3/15/2002	8/27/2002	8/30/2002	608 30	899 43	-291 13
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	100 000	3/18/2002	8/27/2002	8/30/2002	1 215 60	1 790 72	-574 12
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	200 000	3/19/2002	8/27/2002	8/30/2002	5 474 71	7 374 69	-1 899 98
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	1 700 000	3/27/2002	8/27/2002	8/30/2002	10 341 13	13 659 40	-3 317 27
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	200 000	3/28/2002	8/27/2002	8/30/2002	1 216 60	1 716 20	-499 60
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	300 000	5/7/2002	8/27/2002	8/30/2002	1 824 90	2 277 00	-452 10
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	100 000	5/8/2002	8/27/2002	8/30/2002	608 30	780 00	-151 70
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	2 300 000	5/9/2002	8/27/2002	8/30/2002	13 990 83	17 480 00	-3 489 07
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	500 000	5/10/2002	8/27/2002	8/30/2002	3 041 51	3 710 00	-668 49
SLOF2013002	238124101	DATASTREAM SYS INC COM	S	2 400 000	10/24/2000	8/27/2002	8/30/2002	40 740 06	107 206 32	-66 466 26
SLOF2013002	256159104	DOCUMENTUM INC COM	S	6 900 000	5/31/2001	8/27/2002	8/30/2002	115 690 18	96 300 54	19 389 64
SLOF2013002	256159104	DOCUMENTUM INC COM	S	400 000	6/1/2001	8/27/2002	8/30/2002	6 706 68	28 875 00	1 128 68
SLOF2013002	256159104	DOCUMENTUM INC COM	S	2 100 000	8/21/2001	8/27/2002	8/30/2002	43 593 40	34 050 00	9 533 40
SLOF2013002	256159104	DOCUMENTUM INC COM	S	2 600 000	5/3/2002	8/27/2002	8/30/2002	6 706 68	6 014 88	691 80
SLOF2013002	256159104	DOCUMENTUM INC COM	S	400 000	5/6/2002	8/27/2002	8/30/2002	6 706 68	5 984 00	722 68
SLOF2013002	256159104	DOCUMENTUM INC COM	S	1 000 000	5/6/2002	8/27/2002	8/30/2002	16 765 69	14 818 00	1 948 69
SLOF2013002	256159104	DOCUMENTUM INC COM	S	400 000	5/7/2002	8/27/2002	8/30/2002	6 706 68	5 218 68	1 488 00
SLOF2013002	256159104	DOCUMENTUM INC COM	S	100 000	5/13/2002	8/27/2002	8/30/2002	10 676 67	1 304 09	372 58
SLOF2013002	256159104	DOCUMENTUM INC COM	S	600 000	5/31/2002	8/27/2002	8/30/2002	10 060 02	7 830 00	2 230 02
SLOF2013002	256159104	DOCUMENTUM INC COM	S	600 000	6/3/2002	8/27/2002	8/30/2002	6 706 68	5 086 00	1 620 68
SLOF2013002	256159104	DOCUMENTUM INC COM	S	400 000	6/3/2002	8/27/2002	8/30/2002	7 174 98	2 345 04	2 345 04
SLOF2013002	256159104	DOCUMENTUM INC COM	S	600 000	6/3/2002	8/27/2002	8/30/2002	76 669 45	92 708 00	-16 038 55
SLOF2013002	256159104	DOCUMENTUM INC COM	S	4 900 000	5/29/2001	8/27/2002	8/30/2002	12 517 46	13 474 56	-957 10
SLOF2013002	256159104	DOCUMENTUM INC COM	S	1 500 000	7/12/2001	8/27/2002	8/30/2002	23 470 24	24 922 80	1 452 56
SLOF2013002	256159104	DOCUMENTUM INC COM	S	700 000	7/15/2001	8/27/2002	8/30/2002	10 952 78	11 599 00	-646 22
SLOF2013002	256159104	DOCUMENTUM INC COM	S	400 000	7/6/2001	8/27/2002	8/30/2002	6 258 73	6 728 00	-469 27
SLOF2013002	256159104	DOCUMENTUM INC COM	S	100 000	7/11/2001	8/27/2002	8/30/2002	1 564 68	1 713 00	-148 32
SLOF2013002	256159104	DOCUMENTUM INC COM	S	700 000	7/12/2001	8/27/2002	8/30/2002	42 246 43	45 008 00	-2 761 57
SLOF2013002	256159104	DOCUMENTUM INC COM	S	2 700 000	8/13/2001	8/27/2002	8/30/2002	8 892 83	9 800 00	-907 17
SLOF2013002	256159104	DOCUMENTUM INC COM	S	600 000	8/14/2001	8/27/2002	8/30/2002	5 335 70	5 880 00	-544 30
SLOF2013002	256159104	DOCUMENTUM INC COM	S	100 000	8/20/2001	8/27/2002	8/30/2002	889 28	1 052 00	-162 72
SLOF2013002	256159104	DOCUMENTUM INC COM	S	300 000	8/21/2001	8/27/2002	8/30/2002	2 857 85	3 280 89	-423 04
SLOF2013002	256159104	DOCUMENTUM INC COM	S	200 000	8/22/2001	8/27/2002	8/30/2002	1 778 57	2 204 00	-425 43
SLOF2013002	256159104	DOCUMENTUM INC COM	S	300 000	8/23/2001	8/27/2002	8/30/2002	2 667 85	3 315 90	-648 05
SLOF2013002	256159104	DOCUMENTUM INC COM	S	100 000	8/24/2001	8/27/2002	8/30/2002	889 28	1 097 00	-207 72
SLOF2013002	256159104	DOCUMENTUM INC COM	S	700 000	10/17/2001	8/27/2002	8/30/2002	6 224 98	7 679 00	-1 454 02
SLOF2013002	256159104	DOCUMENTUM INC COM	S	600 000	10/18/2001	8/27/2002	8/30/2002	5 335 70	6 579 72	-1 244 02
SLOF2013002	256159104	DOCUMENTUM INC COM	S	400 000	9/5/2001	8/27/2002	8/30/2002	3 557 13	4 329 96	-772 83
SLOF2013002	256159104	DOCUMENTUM INC COM	S	800 000	10/17/2001	8/27/2002	8/30/2002	56 024 89	6 400 00	56 224 83
SLOF2013002	256159104	DOCUMENTUM INC COM	S	6 300 000	10/17/2001	8/27/2002	8/30/2002	7 114 26	6 344 00	7 114 26
SLOF2013002	256159104	DOCUMENTUM INC COM	S	600 000	12/12/2001	8/27/2002	8/30/2002	5 335 70	6 607 02	-1 271 32
SLOF2013002	256159104	DOCUMENTUM INC COM	S	700 000	12/12/2001	8/27/2002	8/30/2002	6 224 98	7 447 23	-1 222 25
SLOF2013002	256159104	DOCUMENTUM INC COM	S	400 000	12/14/2001	8/27/2002	8/30/2002	3 557 13	4 196 12	-638 99
SLOF2013002	256159104	DOCUMENTUM INC COM	S	300 000	12/14/2001	8/27/2002	8/30/2002	2 667 85	3 081 00	-413 15
SLOF2013002	256159104	DOCUMENTUM INC COM	S	1 000 000	12/14/2001	8/27/2002	8/30/2002	8 892 83	10 347 10	-1 454 27
SLOF2013002	256159104	DOCUMENTUM INC COM	S	200 000	12/17/2001	8/27/2002	8/30/2002	1 778 57	2 077 00	-298 43
SLOF2013002	256159104	DOCUMENTUM INC COM	S	300 000	12/17/2001	8/27/2002	8/30/2002	2 667 85	3 127 65	-459 80
SLOF2013002	256159104	DOCUMENTUM INC COM	S	200 000	12/17/2001	8/27/2002	8/30/2002	1 778 57	2 078 56	-299 99

SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	200 000	S	12/18/2001	8/27/2002	8/30/2002	1 778 57	2 222 72	-444 15
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	200 000	S	12/18/2001	8/27/2002	8/30/2002	1 778 57	2 248 00	-469 43
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	400 000	S	1/17/2002	8/27/2002	8/30/2002	3 557 13	4 222 86	-665 83
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	1 700 000	S	1/17/2002	8/27/2002	8/30/2002	15 117 81	18 009 72	-2 887 91
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	5 100 000	S	4/25/2002	8/27/2002	8/30/2002	45 353 44	54 445 05	-9 091 61
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	1 000 000	S	4/25/2002	8/27/2002	8/30/2002	8 892 83	10 650 00	-1 757 17
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	300 000	S	4/25/2002	8/27/2002	8/30/2002	2 667 85	3 124 44	-456 59
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	1 100 000	S	4/29/2002	8/27/2002	8/30/2002	9 782 11	12 147 63	-2 365 52
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	300 000	S	4/30/2002	8/27/2002	8/30/2002	2 687 85	3 511 65	-843 80
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	400 000	S	4/30/2002	8/27/2002	8/30/2002	3 557 13	4 712 00	-1 154 87
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	200 000	S	5/1/2002	8/27/2002	8/30/2002	1 778 57	2 296 78	-518 21
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	600 000	S	5/2/2002	8/27/2002	8/30/2002	5 335 70	7 128 00	-1 792 30
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	1 400 000	S	8/21/2002	8/27/2002	8/30/2002	12 449 98	12 507 32	-57 36
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	1 000 000	S	8/21/2002	8/27/2002	8/30/2002	8 892 83	9 040 00	-147 17
SLOF2013002	29264F205	ENDO PHARMACEUTICALS HLDGS INC	900 000	S	12/28/2001	8/27/2002	8/30/2002	9 426 67	13 842 00	-4 415 33
SLOF2013002	317923100	FINISH LINE INC CL A	700 000	S	12/31/2001	8/27/2002	8/30/2002	7 331 86	10 832 64	-3 500 78
SLOF2013002	317923100	FINISH LINE INC CL A	1 000 000	S	1/2/2002	8/27/2002	8/30/2002	10 474 08	15 316 20	-4 842 12
SLOF2013002	317923100	FINISH LINE INC CL A	1 600 000	S	1/3/2002	8/27/2002	8/30/2002	16 758 53	25 138 88	-8 380 35
SLOF2013002	317923100	FINISH LINE INC CL A	500 000	S	1/4/2002	8/27/2002	8/30/2002	5 237 04	7 696 70	-2 459 66
SLOF2013002	317923100	FINISH LINE INC CL A	1 400 000	S	1/4/2002	8/27/2002	8/30/2002	14 663 72	21 770 00	-7 106 28
SLOF2013002	317923100	FINISH LINE INC CL A	2 100 000	S	1/7/2002	8/27/2002	8/30/2002	21 995 57	31 075 38	-9 079 81
SLOF2013002	317923100	FINISH LINE INC CL A	1 300 000	S	1/8/2002	8/27/2002	8/30/2002	13 616 31	18 957 64	-5 341 33
SLOF2013002	317923100	FINISH LINE INC CL A	1 500 000	S	1/8/2002	8/27/2002	8/30/2002	15 711 12	21 819 75	-6 108 63
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	400 000	S	2/1/2000	8/27/2002	8/30/2002	3 065 91	7 282 08	-4 226 17
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	300 000	S	2/2/2000	8/27/2002	8/30/2002	2 291 93	5 362 50	-3 070 57
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	800 000	S	2/2/2000	8/27/2002	8/30/2002	6 111 82	14 562 80	-8 450 98
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	200 000	S	2/3/2000	8/27/2002	8/30/2002	1 527 95	3 660 26	-2 132 31
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	800 000	S	2/4/2000	8/27/2002	8/30/2002	6 111 82	14 550 00	-8 438 18
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	500 000	S	2/4/2000	8/27/2002	8/30/2002	3 819 88	9 044 85	-5 224 97
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	600 000	S	2/28/2000	8/27/2002	8/30/2002	5 127 95	12 075 68	-6 947 73
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	200 000	S	2/28/2000	8/27/2002	8/30/2002	1 527 95	2 966 50	-1 438 55
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	1 100 000	S	2/29/2000	8/27/2002	8/30/2002	8 403 75	16 500 00	-8 096 25
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	5 000 000	S	2/29/2000	8/27/2002	8/30/2002	36 198 84	74 522 00	-36 323 16
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	1 000 000	S	6/20/2000	8/27/2002	8/30/2002	7 639 77	6 375 00	1 264 77
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	700 000	S	6/21/2000	8/27/2002	8/30/2002	5 347 84	4 637 50	710 34
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	3 700 000	S	6/22/2000	8/27/2002	8/30/2002	28 287 15	25 143 35	3 123 80
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	8 000 000	S	6/23/2000	8/27/2002	8/30/2002	61 119 15	53 000 00	8 119 15
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	700 000	S	6/23/2000	8/27/2002	8/30/2002	5 347 84	4 662 49	685 35
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	2 000 000	S	6/25/2000	8/27/2002	8/30/2002	15 279 54	13 250 00	2 029 54
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	900 000	S	6/27/2000	8/27/2002	8/30/2002	6 879 79	6 248 81	628 98
SLOF2013002	31966R103	FIRST CONSULTING GROUP INC	600 000	S	9/28/2001	8/27/2002	8/30/2002	4 583 86	4 968 00	-384 14
SLOF2013002	343468104	FLOW INTL INC	10 000 000	S	3/16/1998	8/27/2002	8/30/2002	40 998 75	89 563 00	-48 564 25
SLOF2013002	36466R101	GAME STOP CORP	100 000	S	2/12/2002	8/27/2002	8/30/2002	2 047 94	1 800 00	247 94
SLOF2013002	36466R101	GAME STOP CORP	1 900 000	S	2/12/2002	8/27/2002	8/30/2002	36 910 83	34 200 00	2 710 83
SLOF2013002	36466R101	GAME STOP CORP	3 300 000	S	2/13/2002	8/27/2002	8/30/2002	67 581 98	63 867 54	3 714 42
SLOF2013002	36466R101	GAME STOP CORP	100 000	S	2/13/2002	8/27/2002	8/30/2002	2 047 94	2 006 00	41 94
SLOF2013002	36466R101	GAME STOP CORP	300 000	S	2/13/2002	8/27/2002	8/30/2002	6 143 81	5 942 25	201 56
SLOF2013002	36466R101	GAME STOP CORP	200 000	S	2/13/2002	8/27/2002	8/30/2002	4 095 88	4 012 00	83 88
SLOF2013002	36466R101	GAME STOP CORP	700 000	S	2/13/2002	8/27/2002	8/30/2002	14 335 57	13 865 25	470 32
SLOF2013002	36466R101	GAME STOP CORP	1 500 000	S	2/13/2002	8/27/2002	8/30/2002	30 719 07	29 030 70	1 688 37
SLOF2013002	36466R101	GAME STOP CORP	700 000	S	2/13/2002	8/27/2002	8/30/2002	14 335 57	13 698 77	635 80
SLOF2013002	36466R101	GAME STOP CORP	300 000	S	2/13/2002	8/27/2002	8/30/2002	6 143 81	5 871 33	272 48
SLOF2013002	36466R101	GAME STOP CORP	300 000	S	2/13/2002	8/27/2002	8/30/2002	6 143 81	5 651 20	492 61
SLOF2013002	36466R101	GAME STOP CORP	600 000	S	2/13/2002	8/27/2002	8/30/2002	12 287 63	11 702 40	585 23
SLOF2013002	36466R101	GAME STOP CORP	500 000	S	2/13/2002	8/27/2002	8/30/2002	10 239 69	9 880 00	359 69
SLOF2013002	36466R101	GAME STOP CORP	1 100 000	S	2/14/2002	8/27/2002	8/30/2002	22 527 32	22 057 09	470 23
SLOF2013002	36466R101	GAME STOP CORP	300 000	S	7/17/2002	8/27/2002	8/30/2002	6 143 81	10 025 95	-3 882 14
SLOF2013002	36466R101	GAME STOP CORP	300 000	S	7/17/2002	8/27/2002	8/30/2002	6 143 81	4 344 39	1 799 42
SLOF2013002	36466R101	GAME STOP CORP	1 800 000	S	7/17/2002	8/27/2002	8/30/2002	36 862 89	27 539 64	9 323 25
SLOF2013002	36466R101	GAME STOP CORP	400 000	S	7/18/2002	8/27/2002	8/30/2002	8 191 75	6 420 00	1 771 75
SLOF2013002	36466R101	GAME STOP CORP	600 000	S	7/19/2002	8/27/2002	8/30/2002	12 287 63	9 502 98	2 784 65

SLOF2013002	364658101	GAME STOP CORP	300 000	7/22/2002	8/27/2002	8/30/2002	6 143 81	4 785 09	1 358 72
SLOF2013002	364658101	GAME STOP CORP	100 000	7/23/2002	8/27/2002	8/30/2002	2 047 94	1 601 12	446 82
SLOF2013002	421906108	HEALTHCARE SVCS GROUP INC	12 800 000	3/16/1999	8/27/2002	8/30/2002	152 571 39	121 440 00	31 131 39
SLOF2013002	421906108	HEALTHCARE SVCS GROUP INC	12 300 000	3/17/1999	8/27/2002	8/30/2002	146 611 57	118 233 75	28 377 82
SLOF2013002	421906108	HEALTHCARE SVCS GROUP INC	700 000	4/16/1999	8/27/2002	8/30/2002	8 343 75	7 000 00	1 343 75
SLOF2013002	439104100	HOOPER HOLMES INC COM	20 000 000	4/16/1999	8/27/2002	8/30/2002	120 496 34	157 976 00	-37 478 66
SLOF2013002	451923106	ILEX ONCOLOGY INC COM	1 800 000	1/12/2001	8/27/2002	8/30/2002	11 177 66	45 180 00	-34 002 34
SLOF2013002	451923106	ILEX ONCOLOGY INC COM	1 900 000	1/12/2001	8/27/2002	8/30/2002	11 798 64	47 612 29	35 813 65
SLOF2013002	451923106	ILEX ONCOLOGY INC COM	1 700 000	1/12/2001	8/27/2002	8/30/2002	10 556 68	43 851 50	-33 294 82
SLOF2013002	451923106	ILEX ONCOLOGY INC COM	600 000	1/12/2001	8/27/2002	8/30/2002	3 725 69	15 670 62	-11 944 73
SLOF2013002	451923106	ILEX ONCOLOGY INC COM	1 200 000	1/12/2001	8/27/2002	8/30/2002	7 451 77	32 028 36	24 576 59
SLOF2013002	451923106	ILEX ONCOLOGY INC COM	300 000	1/25/2001	8/27/2002	8/30/2002	1 862 94	8 671 80	-6 808 86
SLOF2013002	457271106	INFORMATION HLDGS INC COM	4 100 000	12/6/2000	8/27/2002	8/30/2002	1 241 96	5 740 48	-4 498 52
SLOF2013002	457271106	INFORMATION HLDGS INC COM	3 100 000	3/17/2000	8/27/2002	8/30/2002	78 249 01	151 433 50	-73 184 49
SLOF2013002	457271106	INFORMATION HLDGS INC COM	300 000	7/29/2002	8/27/2002	8/30/2002	5 725 54	5 538 00	-55 694 22
SLOF2013002	458683109	INTERGRAPH CORP	300 000	6/7/2001	8/27/2002	8/30/2002	47 101 86	41 468 78	5 636 10
SLOF2013002	458683109	INTERGRAPH CORP	2 800 000	6/7/2001	8/27/2002	8/30/2002	22 709 82	20 093 40	2 616 42
SLOF2013002	458683109	INTERGRAPH CORP	1 350 000	6/8/2001	8/27/2002	8/30/2002	28 597 56	25 314 70	3 282 86
SLOF2013002	458683109	INTERGRAPH CORP	1 200 000	6/8/2001	8/27/2002	8/30/2002	20 186 51	17 736 96	2 449 55
SLOF2013002	458683109	INTERGRAPH CORP	2 800 000	6/11/2001	8/27/2002	8/30/2002	47 101 86	41 675 20	5 426 66
SLOF2013002	458683109	INTERGRAPH CORP	1 450 000	10/15/2001	8/27/2002	8/30/2002	24 392 03	21 557 15	2 834 88
SLOF2013002	458683109	INTERGRAPH CORP	500 000	10/16/2001	8/27/2002	8/30/2002	8 411 05	4 760 00	3 651 05
SLOF2013002	458683109	INTERGRAPH CORP	500 000	10/16/2001	8/27/2002	8/30/2002	8 411 05	5 185 00	3 226 05
SLOF2013002	458683109	INTERGRAPH CORP	500 000	10/17/2001	8/27/2002	8/30/2002	8 411 05	5 291 45	3 119 60
SLOF2013002	458683109	INTERGRAPH CORP	400 000	10/18/2001	8/27/2002	8/30/2002	6 728 84	4 220 00	2 508 84
SLOF2013002	458683109	INTERGRAPH CORP	300 000	10/19/2001	8/27/2002	8/30/2002	5 046 63	3 086 40	1 960 23
SLOF2013002	458683109	INTERGRAPH CORP	100 000	10/22/2001	8/27/2002	8/30/2002	1 682 21	1 013 65	668 56
SLOF2013002	458683109	INTERGRAPH CORP	300 000	10/23/2001	8/27/2002	8/30/2002	5 046 63	3 112 80	1 933 83
SLOF2013002	458683109	INTERGRAPH CORP	100 000	10/23/2001	8/27/2002	8/30/2002	1 682 21	1 050 00	632 21
SLOF2013002	458683109	INTERGRAPH CORP	300 000	10/23/2001	8/27/2002	8/30/2002	5 046 63	3 194 40	1 852 23
SLOF2013002	458683109	INTERGRAPH CORP	400 000	10/26/2001	8/27/2002	8/30/2002	6 728 84	4 673 32	2 055 52
SLOF2013002	458683109	INTERGRAPH CORP	100 000	11/11/2001	8/27/2002	8/30/2002	1 443 00	1 143 00	539 21
SLOF2013002	458683109	INTERGRAPH CORP	300 000	11/11/2001	8/27/2002	8/30/2002	5 046 63	3 440 48	1 606 14
SLOF2013002	458683109	INTERGRAPH CORP	300 000	11/12/2001	8/27/2002	8/30/2002	1 682 21	1 158 50	523 71
SLOF2013002	458683109	INTERGRAPH CORP	400 000	11/5/2001	8/27/2002	8/30/2002	6 728 84	4 676 68	2 052 16
SLOF2013002	458683109	INTERGRAPH CORP	500 000	11/6/2001	8/27/2002	8/30/2002	8 411 05	6 069 30	2 341 75
SLOF2013002	458683109	INTERGRAPH CORP	200 000	11/6/2001	8/27/2002	8/30/2002	3 364 42	2 336 64	1 027 78
SLOF2013002	458683109	INTERGRAPH CORP	100 000	11/7/2001	8/27/2002	8/30/2002	1 682 21	1 240 50	441 71
SLOF2013002	458683109	INTERGRAPH CORP	300 000	11/8/2001	8/27/2002	8/30/2002	5 046 63	3 711 00	1 335 63
SLOF2013002	458683109	INTERGRAPH CORP	200 000	11/7/2001	8/27/2002	8/30/2002	1 682 21	1 142 50	539 71
SLOF2013002	458683109	INTERGRAPH CORP	200 000	11/7/2001	8/27/2002	8/30/2002	3 364 42	2 230 68	1 133 74
SLOF2013002	458683109	INTERGRAPH CORP	300 000	11/13/2001	8/27/2002	8/30/2002	5 046 63	3 429 00	1 617 63
SLOF2013002	458683109	INTERGRAPH CORP	200 000	11/14/2001	8/27/2002	8/30/2002	3 364 42	2 302 00	1 062 42
SLOF2013002	458683109	INTERGRAPH CORP	400 000	11/15/2001	8/27/2002	8/30/2002	6 728 84	4 729 96	1 998 88
SLOF2013002	458683109	INTERGRAPH CORP	200 000	11/14/2002	8/27/2002	8/30/2002	3 364 42	2 872 00	482 42
SLOF2013002	458683109	INTERGRAPH CORP	200 000	7/29/2002	8/27/2002	8/30/2002	1 682 21	1 530 00	152 21
SLOF2013002	462846106	IRON MTN INC PA COM	14 750 000	3/16/1999	8/27/2002	8/30/2002	422 574 75	294 009 78	128 564 97
SLOF2013002	462846106	IRON MTN INC PA COM	2 400 000	4/16/1999	8/27/2002	8/30/2002	68 757 93	45 600 00	23 157 93
SLOF2013002	462846106	IRON MTN INC PA COM	150 000	9/28/1999	8/27/2002	8/30/2002	8 594 74	6 669 20	1 925 54
SLOF2013002	462846106	IRON MTN INC PA COM	150 000	12/18/2001	8/27/2002	8/30/2002	4 297 37	3 522 35	775 02
SLOF2013002	463671109	JACK IN THE BOX INC COM	2 600 000	4/11/2001	8/27/2002	8/30/2002	73 060 68	65 520 00	7 560 68
SLOF2013002	463671109	JACK IN THE BOX INC COM	3 100 000	4/11/2001	8/27/2002	8/30/2002	87 134 65	78 038 16	9 096 49
SLOF2013002	463671109	JACK IN THE BOX INC COM	300 000	4/30/2001	8/27/2002	8/30/2002	8 432 39	7 929 15	503 24
SLOF2013002	463671109	JACK IN THE BOX INC COM	500 000	4/30/2001	8/27/2002	8/30/2002	14 053 98	13 291 95	762 03
SLOF2013002	463671109	JACK IN THE BOX INC COM	400 000	5/11/2001	8/27/2002	8/30/2002	11 243 18	10 456 00	787 18
SLOF2013002	463671109	JACK IN THE BOX INC COM	100 000	5/11/2001	8/27/2002	8/30/2002	2 810 80	2 621 00	189 80
SLOF2013002	463671109	JACK IN THE BOX INC COM	200 000	7/26/2001	8/27/2002	8/30/2002	5 621 59	5 550 00	71 59
SLOF2013002	463671109	JACK IN THE BOX INC COM	1 400 000	8/13/2001	8/27/2002	8/30/2002	39 351 13	43 484 00	-4 132 87

SLOF2013002	465367109	JACK IN THE BOX INC COM	1,400,000	S	8/14/2001	8/21/2002	8/30/2002	39,351.13	44,229.50	-4,878.37
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	1,310,000	S	9/22/2000	8/21/2002	8/30/2002	26,743.76	38,164.36	11,420.60
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	3,900,000	S	9/25/2000	8/21/2002	8/30/2002	7,961.68	11,298.30	-3,336.62
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	1,500,000	S	5/7/2001	8/21/2002	8/30/2002	30,622.62	30,978.45	-3,355.83
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	800,000	S	5/8/2001	8/21/2002	8/30/2002	16,332.07	18,414.56	2,082.49
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	500,000	S	5/9/2001	8/21/2002	8/30/2002	10,207.54	11,721.40	-1,513.86
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	500,000	S	5/10/2001	8/21/2002	8/30/2002	10,207.54	12,080.00	-1,872.46
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	1,000,000	S	5/11/2001	8/21/2002	8/30/2002	20,415.08	24,824.10	-4,409.02
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	1,000,000	S	5/29/2001	8/21/2002	8/30/2002	2,041.51	2,244.01	-202.50
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	200,000	S	1/14/2002	8/21/2002	8/30/2002	22,456.59	25,850.00	-3,393.41
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	1,100,000	S	7/1/2002	8/21/2002	8/30/2002	9,483.87	15,432.34	-5,948.47
SLOF2013002	482740206	K V PHARMACEUTICAL CO CL A	1,400,000	S	5/3/2002	8/21/2002	8/30/2002	18,967.75	31,037.72	-12,069.97
SLOF2013002	518415104	LATTICE SEMICONDUCTOR CORP COM	2,800,000	S	5/3/2002	8/21/2002	8/30/2002	39,290.33	64,899.68	-25,609.35
SLOF2013002	518415104	LATTICE SEMICONDUCTOR CORP COM	8,000,000	S	5/6/2002	8/21/2002	8/30/2002	5,419.36	8,719.68	-3,300.32
SLOF2013002	518415104	LATTICE SEMICONDUCTOR CORP COM	8,000,000	S	5/7/2002	8/21/2002	8/30/2002	22,354.84	35,596.44	-13,241.60
SLOF2013002	518415104	LATTICE SEMICONDUCTOR CORP COM	3,300,000	S	5/7/2002	8/21/2002	8/30/2002	2,032.28	3,512.55	-1,480.29
SLOF2013002	518415104	LATTICE SEMICONDUCTOR CORP COM	100,000	S	5/9/2002	8/21/2002	8/30/2002	677.42	1,197.12	-519.70
SLOF2013002	518415104	LATTICE SEMICONDUCTOR CORP COM	600,000	S	5/10/2002	8/21/2002	8/30/2002	4,064.52	6,742.74	-2,678.22
SLOF2013002	518415104	LATTICE SEMICONDUCTOR CORP COM	2,100,000	S	6/14/2002	8/21/2002	8/30/2002	14,225.81	18,325.44	-4,099.63
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	700,000	S	10/15/2001	8/21/2002	8/30/2002	8,027.25	8,027.25	2,767.33
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	1,900,000	S	10/16/2001	8/21/2002	8/30/2002	14,276.93	23,071.13	-8,794.20
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	1,000,000	S	10/17/2001	8/21/2002	8/30/2002	7,514.17	11,724.10	-4,209.93
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	1,000,000	S	10/17/2001	8/21/2002	8/30/2002	3,757.09	5,729.15	-1,972.06
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	1,900,000	S	10/18/2001	8/21/2002	8/30/2002	14,276.93	21,744.74	-7,467.81
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	700,000	S	10/23/2001	8/21/2002	8/30/2002	4,508.50	7,728.36	-3,219.86
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	600,000	S	10/25/2001	8/21/2002	8/30/2002	6,762.76	12,136.56	-5,373.74
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	900,000	S	10/29/2001	8/21/2002	8/30/2002	12,714.09	22,598.78	-9,824.69
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	1,700,000	S	10/29/2001	8/21/2002	8/30/2002	3,757.09	6,153.80	-2,396.71
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	500,000	S	10/30/2001	8/21/2002	8/30/2002	751.42	1,278.12	-526.70
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	100,000	S	11/2/2001	8/21/2002	8/30/2002	4,508.50	7,675.32	-3,166.82
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	600,000	S	11/2/2001	8/21/2002	8/30/2002	751.42	1,290.50	-539.08
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	100,000	S	11/5/2001	8/21/2002	8/30/2002	1,502.83	2,569.20	-1,066.37
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	200,000	S	11/6/2001	8/21/2002	8/30/2002	6,011.34	10,464.64	-4,452.66
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	800,000	S	11/8/2001	8/21/2002	8/30/2002	751.42	1,299.00	-547.58
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	200,000	S	11/9/2001	8/21/2002	8/30/2002	1,502.83	2,568.00	-1,065.17
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	300,000	S	11/26/2001	8/21/2002	8/30/2002	2,254.25	4,734.15	-2,479.90
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	400,000	S	11/26/2001	8/21/2002	8/30/2002	3,005.67	6,346.64	-3,340.97
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	100,000	S	11/27/2001	8/21/2002	8/30/2002	751.42	1,626.74	-875.32
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	600,000	S	11/27/2001	8/21/2002	8/30/2002	4,508.50	9,831.00	-5,322.50
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	300,000	S	11/28/2001	8/21/2002	8/30/2002	2,254.25	4,948.00	-2,693.75
SLOF2013002	53220K207	LIGAND PHARMACEUTICAL INC CL B	100,000	S	11/28/2001	8/21/2002	8/30/2002	751.42	1,580.00	-828.58
SLOF2013002	564563104	MANTECH INTERNATIONAL CORP	400,000	S	7/17/2002	8/21/2002	8/30/2002	9,349.40	7,487.20	1,862.20
SLOF2013002	564563104	MANTECH INTERNATIONAL CORP	100,000	S	7/18/2002	8/21/2002	8/30/2002	2,337.35	1,903.43	433.92
SLOF2013002	564563104	MANTECH INTERNATIONAL CORP	200,000	S	7/19/2002	8/21/2002	8/30/2002	4,674.70	1,786.22	2,888.48
SLOF2013002	564563104	MANTECH INTERNATIONAL CORP	400,000	S	7/22/2002	8/21/2002	8/30/2002	9,349.40	7,942.12	1,407.28
SLOF2013002	564563104	MANTECH INTERNATIONAL CORP	200,000	S	7/23/2002	8/21/2002	8/30/2002	4,674.70	3,942.06	732.64
SLOF2013002	564563104	MANTECH INTERNATIONAL CORP	400,000	S	7/23/2002	8/21/2002	8/30/2002	9,349.40	8,101.88	1,247.52
SLOF2013002	564563104	MANTECH INTERNATIONAL CORP	100,000	S	7/24/2002	8/21/2002	8/30/2002	2,337.35	1,942.23	395.12
SLOF2013002	564563104	MANTECH INTERNATIONAL CORP	1,200,000	S	7/25/2002	8/21/2002	8/30/2002	28,048.19	21,516.00	6,532.19
SLOF2013002	628658102	NCO GROUP INC	100,000	S	3/3/2000	8/21/2002	8/30/2002	1,852.08	2,584.47	-732.39
SLOF2013002	628658102	NCO GROUP INC	400,000	S	3/3/2000	8/21/2002	8/30/2002	7,408.34	10,383.00	-2,974.66
SLOF2013002	628658102	NCO GROUP INC	2,000,000	S	3/22/2000	8/21/2002	8/30/2002	37,041.68	62,571.80	-25,530.12
SLOF2013002	628658102	NCO GROUP INC	500,000	S	3/22/2000	8/21/2002	8/30/2002	9,260.42	15,781.05	-6,520.63
SLOF2013002	628658102	NCO GROUP INC	2,300,000	S	8/2/2000	8/21/2002	8/30/2002	42,597.93	36,451.55	6,146.38
SLOF2013002	628658102	NCO GROUP INC	2,600,000	S	8/2/2000	8/21/2002	8/30/2002	48,154.19	41,166.58	6,987.61
SLOF2013002	628658102	NCO GROUP INC	1,700,000	S	8/2/2000	8/21/2002	8/30/2002	31,485.43	27,712.21	3,773.22
SLOF2013002	628658102	NCO GROUP INC	200,000	S	8/2/2000	8/21/2002	8/30/2002	3,704.17	3,225.00	479.17
SLOF2013002	628658102	NCO GROUP INC	200,000	S	12/27/2000	8/21/2002	8/30/2002	3,704.17	5,725.00	-2,020.83
SLOF2013002	628658102	NCO GROUP INC	100,000	S	8/5/2002	8/21/2002	8/30/2002	1,852.08	1,630.11	221.97

Account Number	Company Name	Account Type	Balance	Debit	Credit	Balance	Debit	Credit	Balance
SLOF2013002	628658102 NCO GROUP INC	S	1,300,000			8/12/2002	24,077.09	21,722.22	2,354.87
SLOF2013002	67010C100 NOVOSTE CORP	S	4,600,000			8/30/2002	17,186.46	44,869.34	-26,802.88
SLOF2013002	67010C100 NOVOSTE CORP	S	4,600,000			8/27/2002	17,186.46	44,172.42	-26,865.96
SLOF2013002	67010C100 NOVOSTE CORP	S	1,500,000			8/27/2002	5,604.28	12,708.95	-7,105.67
SLOF2013002	67010C100 NOVOSTE CORP	S	300,000			8/30/2002	1,120.86	2,559.69	-1,438.83
SLOF2013002	67010C100 NOVOSTE CORP	S	2,300,000			8/27/2002	8,593.23	22,140.85	-13,547.72
SLOF2013002	67010C100 NOVOSTE CORP	S	5,100,000			8/27/2002	19,054.55	49,158.39	-30,103.84
SLOF2013002	67010C100 NOVOSTE CORP	S	1,200,000			8/27/2002	4,483.42	11,794.92	-7,311.50
SLOF2013002	67010C100 NOVOSTE CORP	S	300,000			8/27/2002	1,120.86	2,850.00	-1,729.14
SLOF2013002	67010C100 NOVOSTE CORP	S	1,000,000			8/27/2002	3,736.19	10,163.10	-8,426.91
SLOF2013002	67010C100 NOVOSTE CORP	S	6,800,000			8/27/2002	81,461.53	57,800.00	23,661.53
SLOF2013002	67010C100 NOVOSTE CORP	S	5,500,000			8/27/2002	48,186.24	100,397.55	-52,211.31
SLOF2013002	719153106 PHOENIX TECHNOLOGY LTD COM	S	800,000			8/27/2002	7,008.91	12,060.00	-5,051.09
SLOF2013002	719153106 PHOENIX TECHNOLOGY LTD COM	S	800,000			8/27/2002	42,053.45	71,796.00	-29,742.55
SLOF2013002	719153106 PHOENIX TECHNOLOGY LTD COM	S	1,100,000			8/27/2002	9,637.25	16,712.85	-7,075.60
SLOF2013002	719153106 PHOENIX TECHNOLOGY LTD COM	S	100,000			8/27/2002	1,868.08	2,364.00	-495.92
SLOF2013002	726900103 PLANAR SYS INC	S	200,000			8/27/2002	3,736.17	4,783.18	-1,057.01
SLOF2013002	726900103 PLANAR SYS INC	S	900,000			8/27/2002	18,812.75	22,010.94	-3,198.19
SLOF2013002	726900103 PLANAR SYS INC	S	100,000			8/27/2002	1,868.08	2,467.00	-598.92
SLOF2013002	726900103 PLANAR SYS INC	S	100,000			8/27/2002	1,868.08	2,467.78	-599.70
SLOF2013002	726900103 PLANAR SYS INC	S	200,000			8/27/2002	3,736.17	4,958.82	-1,222.65
SLOF2013002	726900103 PLANAR SYS INC	S	200,000			8/27/2002	3,736.17	4,958.24	-1,222.07
SLOF2013002	726900103 PLANAR SYS INC	S	200,000			8/27/2002	3,736.17	4,927.00	-1,190.83
SLOF2013002	726900103 PLANAR SYS INC	S	200,000			8/27/2002	5,604.25	7,348.38	-1,744.13
SLOF2013002	726900103 PLANAR SYS INC	S	500,000			8/27/2002	9,340.42	12,327.70	-2,987.28
SLOF2013002	726900103 PLANAR SYS INC	S	600,000			8/27/2002	3,736.17	4,893.04	-1,156.87
SLOF2013002	726900103 PLANAR SYS INC	S	100,000			8/27/2002	11,208.50	14,733.00	-3,524.50
SLOF2013002	726900103 PLANAR SYS INC	S	300,000			8/27/2002	1,868.08	2,452.00	-583.92
SLOF2013002	726900103 PLANAR SYS INC	S	300,000			8/27/2002	5,604.25	7,322.10	-1,717.85
SLOF2013002	726900103 PLANAR SYS INC	S	300,000			8/27/2002	5,604.25	7,300.32	-1,696.07
SLOF2013002	726900103 PLANAR SYS INC	S	300,000			8/27/2002	5,604.25	6,285.81	-681.56
SLOF2013002	726900103 PLANAR SYS INC	S	300,000			8/27/2002	5,604.25	6,748.83	-1,144.58
SLOF2013002	726900103 PLANAR SYS INC	S	300,000			8/27/2002	1,868.08	1,945.00	-78.92
SLOF2013002	726900103 PLANAR SYS INC	S	5,750,000			8/27/2002	45,192.48	118,082.77	-72,890.29
SLOF2013002	750459109 RADISYS CORP COM	S	6,000,000			8/27/2002	47,157.37	123,868.80	-75,711.43
SLOF2013002	750459109 RADISYS CORP COM	S	1,500,000			8/27/2002	11,789.34	27,250.00	-15,460.66
SLOF2013002	750459109 RADISYS CORP COM	S	200,000			8/27/2002	1,571.91	1,852.00	-280.09
SLOF2013002	750459109 RADISYS CORP COM	S	100,000			8/27/2002	785.96	8,428.00	-8,142.04
SLOF2013002	750459109 RADISYS CORP COM	S	700,000			8/27/2002	8,371.26	44,400.00	-41,028.74
SLOF2013002	75699M101 RED ROBIN GOURMET BURGERS INC	S	3,700,000			8/27/2002	44,248.07	44,400.00	-151.93
SLOF2013002	75699M101 RED ROBIN GOURMET BURGERS INC	S	1,500,000			8/27/2002	17,938.41	18,060.00	-121.59
SLOF2013002	75699M101 RED ROBIN GOURMET BURGERS INC	S	1,500,000			8/27/2002	19,134.30	19,229.28	-94.98
SLOF2013002	75699M101 RED ROBIN GOURMET BURGERS INC	S	1,500,000			8/27/2002	7,212.68	30,260.27	-23,047.59
SLOF2013002	75699M101 RED ROBIN GOURMET BURGERS INC	S	1,350,000			8/27/2002	11,879.70	49,760.03	-37,880.33
SLOF2013002	78463B101 S1 CORP COM	S	2,240,000			8/27/2002	8,485.50	14,532.00	-6,046.50
SLOF2013002	78463B101 S1 CORP COM	S	1,100,000			8/27/2002	3,012.85	13,035.45	-11,922.60
SLOF2013002	78463B101 S1 CORP COM	S	1,500,000			8/27/2002	7,955.16	13,335.45	-5,380.29
SLOF2013002	78463B101 S1 CORP COM	S	300,000			8/27/2002	1,591.03	2,640.00	-1,048.97
SLOF2013002	78463B101 S1 CORP COM	S	5,200,000			8/27/2002	27,577.88	31,074.68	-3,496.80
SLOF2013002	78463B101 S1 CORP COM	S	2,300,000			8/27/2002	12,197.91	24,798.17	-12,598.26
SLOF2013002	78463B101 S1 CORP COM	S	200,000			8/27/2002	1,060.69	2,185.72	-1,125.03
SLOF2013002	78463B101 S1 CORP COM	S	500,000			8/27/2002	2,651.72	5,516.70	-2,864.98
SLOF2013002	78463B101 S1 CORP COM	S	100,000			8/27/2002	530.34	1,102.87	-572.53
SLOF2013002	78463B101 S1 CORP COM	S	300,000			8/27/2002	1,591.03	3,309.00	-1,717.97
SLOF2013002	78463B101 S1 CORP COM	S	800,000			8/27/2002	4,242.75	8,807.28	-4,564.53
SLOF2013002	78463B101 S1 CORP COM	S	1,100,000			8/27/2002	5,633.78	11,320.65	-5,486.87
SLOF2013002	78463B101 S1 CORP COM	S	1,400,000			8/27/2002	2,121.38	1,728.00	393.38
SLOF2013002	78463B101 S1 CORP COM	S	640,000			8/27/2002	10,726.26	37,491.71	-26,765.45
SLOF2013002	816909105 SEMITOOL INC	S	2,280,000			8/27/2002	14,781.31	53,639.74	-38,858.43
SLOF2013002	816909105 SEMITOOL INC	S	300,000			8/27/2002	1,862.12	5,437.50	-3,036.38
SLOF2013002	816909105 SEMITOOL INC	S	2,420,000			8/27/2002	15,827.77	48,406.65	-32,578.88

SLOF2013002	818909105	SEMITOOL INC	1 380 000	S	7/18/2000	8/27/2002	8/30/2002	9 025 75	25 859 54	-16 853 79
SLOF2013002	816909105	SEMITOOL INC	5 900 000	S	8/7/2000	8/27/2002	8/30/2002	36 586 37	70 800 00	-32 211 63
SLOF2013002	816909105	SEMITOOL INC	2 900 000	S	9/5/2000	8/27/2002	8/30/2002	18 967 16	35 343 75	-16 376 59
SLOF2013002	816909105	SEMITOOL INC	1 100 000	S	12/27/2000	8/27/2002	8/30/2002	7 184 44	10 955 23	-3 760 79
SLOF2013002	83066P101	SKILLSOFT CORP COM	4 300 000	S	4/3/2002	8/27/2002	8/30/2002	47 539 79	85 322 32	-37 782 53
SLOF2013002	83066P101	SKILLSOFT CORP COM	200 000	S	4/9/2002	8/27/2002	8/30/2002	2 211 15	3 464 00	-1 252 85
SLOF2013002	83066P101	SKILLSOFT CORP COM	200 000	S	4/29/2002	8/27/2002	8/30/2002	2 211 15	3 469 96	-1 268 81
SLOF2013002	83066P101	SKILLSOFT CORP COM	100 000	S	5/2/2002	8/27/2002	8/30/2002	1 105 58	1 701 00	-595 42
SLOF2013002	83066P101	SKILLSOFT CORP COM	1 300 000	S	5/2/2002	8/27/2002	8/30/2002	14 372 49	22 650 55	-8 278 06
SLOF2013002	83066P101	SKILLSOFT CORP COM	100 000	S	5/3/2002	8/27/2002	8/30/2002	1 719 59	1 719 59	-613 01
SLOF2013002	83066P101	SKILLSOFT CORP COM	100 000	S	5/6/2002	8/27/2002	8/30/2002	1 105 58	1 743 30	-637 72
SLOF2013002	83066P101	SKILLSOFT CORP COM	100 000	S	5/7/2002	8/27/2002	8/30/2002	1 105 58	1 745 58	-639 98
SLOF2013002	83066P101	SKILLSOFT CORP COM	100 000	S	5/7/2002	8/27/2002	8/30/2002	2 211 15	3 477 08	-1 265 93
SLOF2013002	83066P101	SKILLSOFT CORP COM	200 000	S	7/12/2001	8/27/2002	8/30/2002	15 034 54	110 420 14	-95 385 60
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	3 100 000	S	8/23/2001	8/27/2002	8/30/2002	3 394 90	22 400 00	-18 005 10
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	700 000	S	8/28/2001	8/27/2002	8/30/2002	4 849 85	30 430 00	-25 580 15
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	1 000 000	S	9/18/2001	8/27/2002	8/30/2002	1 454 98	6 674 28	-5 219 32
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	900 000	S	9/26/2001	8/27/2002	8/30/2002	4 364 87	19 210 85	-14 846 08
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	200 000	S	11/12/2001	8/27/2002	8/30/2002	7 274 78	21 645 00	-14 370 22
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	1 100 000	S	11/12/2001	8/27/2002	8/30/2002	5 334 84	19 525 00	-14 180 16
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	300 000	S	2/1/2002	8/27/2002	8/30/2002	969 97	3 538 00	-2 568 03
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	300 000	S	2/1/2002	8/27/2002	8/30/2002	1 454 98	5 208 33	-3 753 37
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	300 000	S	2/1/2002	8/27/2002	8/30/2002	1 454 98	4 994 46	-3 539 50
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	1 800 000	S	2/15/2002	8/27/2002	8/30/2002	8 729 73	24 884 82	-16 155 09
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	700 000	S	2/19/2002	8/27/2002	8/30/2002	3 394 90	9 381 40	-5 986 50
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	1 800 000	S	2/21/2002	8/27/2002	8/30/2002	8 729 73	22 989 06	-14 259 33
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	500 000	S	2/22/2002	8/27/2002	8/30/2002	2 424 93	6 226 00	-3 801 07
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	500 000	S	2/25/2002	8/27/2002	8/30/2002	1 454 98	3 721 50	-2 266 54
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	700 000	S	2/25/2002	8/27/2002	8/30/2002	3 394 90	8 991 85	-5 596 95
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	200 000	S	2/25/2002	8/27/2002	8/30/2002	569 97	2 600 00	-1 630 03
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	300 000	S	2/26/2002	8/27/2002	8/30/2002	1 454 98	4 291 50	-2 836 54
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	300 000	S	2/26/2002	8/27/2002	8/30/2002	1 939 94	5 718 40	-3 778 46
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	300 000	S	2/27/2002	8/27/2002	8/30/2002	1 454 98	4 401 75	-2 948 79
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	300 000	S	2/27/2002	8/27/2002	8/30/2002	1 454 98	4 393 50	-2 938 54
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	7 700 000	S	3/19/2002	8/27/2002	8/30/2002	37 343 86	97 231 75	-59 887 89
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	1 400 000	S	3/19/2002	8/27/2002	8/30/2002	6 789 79	17 847 90	-11 058 11
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	3 400 000	S	3/22/2002	8/27/2002	8/30/2002	18 489 50	34 346 12	-17 856 62
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	1 200 000	S	3/25/2002	8/27/2002	8/30/2002	5 819 82	12 696 00	-6 876 18
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	1 200 000	S	3/25/2002	8/27/2002	8/30/2002	6 304 81	13 753 35	-7 448 54
SLOF2013002	83170A206	SMARTFORCE PUB LTD CO	1 200 000	S	1/22/2002	8/27/2002	8/30/2002	36 326 84	42 286 32	-3 959 48
SLOF2013002	84855W109	SPINNER EXPL CO COM	600 000	S	1/23/2002	8/27/2002	8/30/2002	19 163 42	20 923 98	-1 760 56
SLOF2013002	84855W109	SPINNER EXPL CO COM	300 000	S	1/29/2002	8/27/2002	8/30/2002	9 581 71	10 547 13	-965 42
SLOF2013002	84855W109	SPINNER EXPL CO COM	100 000	S	1/30/2002	8/27/2002	8/30/2002	3 193 90	3 532 32	-338 42
SLOF2013002	84855W109	SPINNER EXPL CO COM	400 000	S	1/30/2002	8/27/2002	8/30/2002	12 775 61	14 003 28	-1 227 67
SLOF2013002	84855W109	SPINNER EXPL CO COM	100 000	S	1/30/2002	8/27/2002	8/30/2002	3 193 90	3 489 00	-295 10
SLOF2013002	84855W109	SPINNER EXPL CO COM	100 000	S	2/14/2002	8/27/2002	8/30/2002	3 193 90	3 681 50	-487 60
SLOF2013002	84855W109	SPINNER EXPL CO COM	100 000	S	2/15/2002	8/27/2002	8/30/2002	3 193 90	3 558 50	-364 60
SLOF2013002	84855W109	SPINNER EXPL CO COM	100 000	S	2/17/2002	8/27/2002	8/30/2002	3 193 90	3 605 13	-411 23
SLOF2013002	84855W109	SPINNER EXPL CO COM	300 000	S	2/17/2002	8/27/2002	8/30/2002	9 581 71	11 218 98	-1 637 27
SLOF2013002	84855W109	SPINNER EXPL CO COM	600 000	S	2/13/2002	8/27/2002	8/30/2002	19 163 42	22 381 60	-3 218 38
SLOF2013002	84855W109	SPINNER EXPL CO COM	100 000	S	2/19/2002	8/27/2002	8/30/2002	3 193 90	3 623 71	-429 81
SLOF2013002	84855W109	SPINNER EXPL CO COM	200 000	S	2/20/2002	8/27/2002	8/30/2002	6 307 81	7 592 00	-1 204 19
SLOF2013002	84855W109	SPINNER EXPL CO COM	300 000	S	2/20/2002	8/27/2002	8/30/2002	9 581 71	11 459 52	-1 877 81
SLOF2013002	84855W109	SPINNER EXPL CO COM	3 300 000	S	7/11/2002	8/27/2002	8/30/2002	105 398 82	118 510 82	-13 112 10
SLOF2013002	86074Q102	STILLWATER MNG CO COM	1 600 000	S	1/26/2002	8/27/2002	8/30/2002	14 635 24	53 743 84	-39 108 60
SLOF2013002	86074Q102	STILLWATER MNG CO COM	200 000	S	1/27/2002	8/27/2002	8/30/2002	7 062 40	7 062 40	-5 232 70
SLOF2013002	86074Q102	STILLWATER MNG CO COM	1 300 000	S	1/27/2002	8/27/2002	8/30/2002	11 891 13	45 439 68	-33 548 55
SLOF2013002	86074Q102	STILLWATER MNG CO COM	900 000	S	1/28/2002	8/27/2002	8/30/2002	8 232 32	31 960 35	-23 728 03
SLOF2013002	86074Q102	STILLWATER MNG CO COM	900 000	S	2/1/2002	8/27/2002	8/30/2002	8 232 32	31 273 29	-23 040 97
SLOF2013002	86074Q102	STILLWATER MNG CO COM	300 000	S	12/27/2000	8/27/2002	8/30/2002	2 744 11	11 167 68	-8 423 57

SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	248 490 330	S	9/6/2002	9/11/2002	248 490 33	248 490 33	0 00
SLOF2013002	996102802	SLO CLIENT CASH INVESTMENT TR	11 894 480	S	10/3/2002	10/31/2002	11 894 48	11 894 48	0 00
							84 778 356 60	71 260 554 35	-6 484 197 75
SLOF2013002	78388N107	SCB COMMUNICATIONS CLASS ACTION	0 000	CD	N/A	12/11/2002	8 337 11	0 00	8 337 11
SLOF2013002	22784E109	C&S MERGER TO 075560105	0 000	CD	N/A	4/18/2002	205 078 39	0 00	205 078 39
SLOF2013002	685564106	ORBITAL SCIENCES CLASS ACTION	0 000	CD	N/A	1/15/2002	897 41	0 00	897 41
							214 312 91	0 00	214 312 91

GRAND TOTAL 84 990 669 51 71 260 554 35 -6 269 884 84

P = Purchase

ACCOUNT	SECURITY	SECURITY DESC	AMT	DATE ACQ	DATE SALE	BUYER	SELLER	BUYER	SELLER
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	2,200,000	7/13/2001	1/2/2002	36,510.21	38,709.00	2,196.79	
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	700,000	7/13/2001	1/2/2002	11,616.86	12,725.37	-1,108.51	
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	100,000	9/17/2001	1/2/2002	1,659.55	1,688.96	-29.41	
SLOF2012002	20813101	ALPHARMA INC CL A COM	1,600,000	1/18/2001	1/2/2002	41,015.05	35,388.16	5,626.90	
SLOF2012002	125071100	CDI CORP COM	1,500,000	4/6/2000	1/2/2002	28,424.57	31,402.50	-2,977.93	
SLOF2012002	192479103	COHERENT INC COM	500,000	11/28/2001	1/2/2002	15,136.12	15,178.05	-41.93	
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	1,500,000	9/10/2001	1/2/2002	33,999.68	32,684.55	1,315.13	
SLOF2012002	81725T100	SENSIENT TECHNOLOGIES CORP COM	400,000	5/1/2001	1/2/2002	8,189.56	7,499.68	689.88	
SLOF2012002	81725T100	SENSIENT TECHNOLOGIES CORP COM	900,000	1/18/2001	1/2/2002	18,428.50	16,938.00	1,490.50	
SLOF2012002	81725T100	SENSIENT TECHNOLOGIES CORP COM	1,300,000	10/25/2001	1/2/2002	25,616.06	21,515.00	5,101.06	
SLOF2012002	858119100	STEEL DYNAMICS INC COM	600,000	1/19/2001	1/2/2002	9,300.74	7,956.96	1,343.78	
SLOF2012002	858119100	STEEL DYNAMICS INC COM	100,000	11/13/2001	1/2/2002	1,162.59	989.10	163.49	
SLOF2012002	858119100	STEEL DYNAMICS INC COM	400,000	11/14/2001	1/2/2002	4,650.37	4,192.96	457.41	
SLOF2012002	92553H100	VIASYSTEMS GROUP INC COM	6,500,000	1/17/2001	1/2/2002	3,038.70	61,419.15	-58,380.45	
SLOF2012002	92553H100	VIASYSTEMS GROUP INC COM	1,900,000	1/18/2001	1/2/2002	888.23	16,567.05	-15,678.82	
SLOF2012002	92553H100	VIASYSTEMS GROUP INC COM	2,900,000	1/23/2001	1/2/2002	1,355.73	30,883.26	-29,527.53	
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	1,200,000	9/17/2001	1/2/2002	420.74	9,074.79	-8,654.05	
SLOF2012002	20813101	ALPHARMA INC CL A COM	400,000	1/18/2001	1/2/2002	10,288.25	8,847.04	1,441.21	
SLOF2012002	20813101	ALPHARMA INC CL A COM	400,000	1/19/2001	1/2/2002	5,099.92	8,820.96	-3,721.04	
SLOF2012002	04269Q100	ARRIS GROUP INC COM	500,000	8/6/2001	1/2/2002	1,888.02	2,093.50	-205.48	
SLOF2012002	125071100	CDI CORP COM	500,000	4/6/2000	1/2/2002	9,440.11	10,677.50	-1,237.39	
SLOF2012002	125071100	CDI CORP COM	700,000	4/10/2000	1/2/2002	13,216.15	14,582.54	-1,366.39	
SLOF2012002	125071100	CDI CORP COM	700,000	9/19/2001	1/2/2002	13,216.15	10,038.56	3,177.59	
SLOF2012002	125071100	CDI CORP COM	2,500,000	12/20/2001	1/2/2002	36,838.69	28,488.25	8,350.44	
SLOF2012002	192479103	COHERENT INC COM	600,000	11/28/2001	1/2/2002	18,044.13	18,213.68	-169.55	
SLOF2012002	192479103	COHERENT INC COM	100,000	11/28/2001	1/2/2002	3,007.35	3,065.50	-58.15	
SLOF2012002	221222102	DUPONT PHOTOMASKS INC	200,000	6/6/2001	1/2/2002	8,003.28	17,952.60	-9,949.32	
SLOF2012002	221222102	DUPONT PHOTOMASKS INC	4,100,000	6/18/2001	1/2/2002	5,468.90	9,255.34	-3,786.44	
SLOF2012002	221222102	DUPONT PHOTOMASKS INC	2,100,000	7/17/2001	1/2/2002	2,801.15	2,840.00	-38.85	
SLOF2012002	221222102	DUPONT PHOTOMASKS INC	300,000	8/1/2001	1/2/2002	400.16	366.00	34.16	
SLOF2012002	26613X101	EMMIS COMMUNICATIONS CORP COM	200,000	8/28/2001	1/2/2002	9,333.96	7,133.76	2,200.20	
SLOF2012002	26613X101	EMMIS COMMUNICATIONS CORP COM	200,000	8/29/2001	1/2/2002	9,333.96	6,840.00	2,493.96	
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	1,500,000	9/10/2001	1/2/2002	33,884.63	32,684.55	1,200.08	
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	700,000	9/17/2001	1/2/2002	2,258.98	1,933.79	325.19	
SLOF2012002	338032204	FEDERAL SIGNAL CORP	100,000	9/17/2001	1/2/2002	15,603.96	13,576.50	2,027.38	
SLOF2012002	338032204	FEDERAL SIGNAL CORP	700,000	5/11/2001	1/2/2002	20,616.18	18,167.73	2,448.45	
SLOF2012002	341146101	FISHER SCIENTIFIC INTL INC COM	600,000	5/18/2001	1/2/2002	17,670.99	15,606.18	2,064.81	
SLOF2012002	541146101	FLORIDA ROCK INDS INC	500,000	12/13/2001	1/2/2002	18,272.32	16,525.00	1,747.32	
SLOF2012002	576206106	MASSEY ENERGY CORP COM	800,000	8/31/2001	1/2/2002	16,661.91	14,623.76	2,038.15	
SLOF2012002	576206106	MASSEY ENERGY CORP COM	300,000	8/31/2001	1/2/2002	6,248.22	5,650.44	597.78	
SLOF2012002	576206106	MASSEY ENERGY CORP COM	1,500,000	8/1/2001	1/2/2002	31,241.08	26,152.95	5,088.13	
SLOF2012002	651290108	NEWFIELD EXPL CO COM	400,000	10/11/2001	1/2/2002	13,688.19	12,987.48	690.71	
SLOF2012002	72581M107	PIXELWORKS INC COM	2,300,000	12/20/2001	1/2/2002	39,409.91	36,679.48	2,730.43	
SLOF2012002	858119100	STEEL DYNAMICS INC COM	300,000	11/14/2001	1/2/2002	3,492.37	3,144.72	347.65	
SLOF2012002	858119100	STEEL DYNAMICS INC COM	500,000	11/16/2001	1/2/2002	5,820.61	5,245.00	575.61	
SLOF2012002	858119100	STEEL DYNAMICS INC COM	800,000	11/19/2001	1/2/2002	9,312.98	8,313.92	999.06	
SLOF2012002	858119100	STEEL DYNAMICS INC COM	500,000	11/28/2001	1/2/2002	8,020.61	5,195.30	2,825.31	
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	80,114,370	11/28/2001	1/2/2002	80,114.37	80,114.37	0.00	
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	1,100,000	9/17/2001	1/2/2002	18,481.24	18,578.56	-97.32	
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	500,000	9/19/2001	1/2/2002	8,391.47	7,745.00	646.47	
SLOF2012002	04269Q100	ARRIS GROUP INC COM	1,000,000	8/6/2001	1/2/2002	25,221.72	22,052.40	3,169.32	
SLOF2012002	04269Q100	ARRIS GROUP INC COM	300,000	5/8/2001	1/2/2002	12,685.13	11,697.06	988.07	
SLOF2012002	096043109	BRIGGS & STRATTON CORP	500,000	5/9/2001	1/2/2002	45,814.31	19,461.75	26,352.56	
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	7,700,000	10/22/2001	1/2/2002	45,814.31	37,730.00	8,084.31	
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	16,600,000	11/13/2001	1/2/2002	98,768.50	84,887.42	13,881.08	
SLOF2012002	161133103	CHARMING SHOPPES INC PA COM	4,000,000	11/26/2001	1/2/2002	23,789.64	21,200.00	2,589.64	
SLOF2012002	172755100	CARRUS LOGIC INC COM	3,200,000	12/20/2001	1/2/2002	47,494.32	36,464.96	11,029.36	

SLOF 201 2002	221222102	COSINE COMM INC COM	3	800	000	S	8/1/2001	1/4/2002	1/9/2002	4	898	98	4	636	00	260	98
SLOF 201 2002	261018105	DOWNEY FILM CORP COM	500	000	S	10/22/2001	1/4/2002	1/9/2002	17	670	75	17	670	75	4	147	57
SLOF 201 2002	313655108	FEDERAL SIGNAL CORP	600	000	S	9/17/2001	1/4/2002	1/9/2002	13	342	83	13	342	83	1	705	83
SLOF 201 2002	339032204	FISHER SCIENTIFIC INTL INC COM	500	000	S	5/21/2001	1/4/2002	1/9/2002	14	840	87	14	840	87	1	651	57
SLOF 201 2002	339032204	FISHER SCIENTIFIC INTL INC COM	100	000	S	5/22/2001	1/4/2002	1/9/2002	2	989	17	2	989	17	369	29	
SLOF 201 2002	405217100	HAIN CELESTIAL GROUP INC COM	1	300	000	S	6/28/2001	1/4/2002	29	838	05	29	408	39	431	67	
SLOF 201 2002	405217100	HAIN CELESTIAL GROUP INC COM	400	000	S	6/29/2001	1/4/2002	1/9/2002	9	108	00	9	108	00	72	94	
SLOF 201 2002	405217100	HAIN CELESTIAL GROUP INC COM	1	500	000	S	6/29/2001	1/4/2002	34	428	53	34	952	50	476	03	
SLOF 201 2002	405217100	HAIN CELESTIAL GROUP INC COM	700	000	S	7/9/2001	1/4/2002	1/9/2002	16	058	65	15	875	44	191	21	
SLOF 201 2002	405217100	HAIN CELESTIAL GROUP INC COM	300	000	S	7/28/2001	1/4/2002	1/9/2002	6	885	71	6	813	50	272	21	
SLOF 201 2002	405217100	HAIN CELESTIAL GROUP INC COM	1	100	000	S	8/2/2001	1/4/2002	25	247	59	25	247	59	1	046	33
SLOF 201 2002	405217100	HAIN CELESTIAL GROUP INC COM	1	100	000	S	8/8/2001	1/4/2002	11	476	18	11	476	18	-1	471	97
SLOF 201 2002	405217100	HAIN CELESTIAL GROUP INC COM	1	900	000	S	2/9/2001	1/4/2002	44	016	25	38	930	81	5	085	44
SLOF 201 2002	456658106	INFOCUS CORP COM	300	000	S	2/12/2001	1/4/2002	1/9/2002	6	245	31	6	245	31	704	62	
SLOF 201 2002	460915200	INTRAVEST CORP COM NEW	400	000	S	11/16/2000	1/4/2002	1/9/2002	6	387	90	7	218	60	-830	70	
SLOF 201 2002	461147102	INTERWOVEN INC	800	000	S	12/21/2001	1/4/2002	1/9/2002	49	811	57	45	224	64	4	686	93
SLOF 201 2002	535679104	LINENS N THINGS INC COM	900	000	S	11/28/2001	1/4/2002	1/9/2002	22	654	10	21	231	63	1	422	47
SLOF 201 2002	535679104	LINENS N THINGS INC COM	800	000	S	11/29/2001	1/4/2002	1/9/2002	20	136	97	18	921	96	1	15	61
SLOF 201 2002	535679104	LINENS N THINGS INC COM	100	000	S	12/3/2001	1/4/2002	1/9/2002	2	517	12	2	350	57	186	55	
SLOF 201 2002	576206106	MASSEY ENERGY CORP COM	900	000	S	8/31/2001	1/4/2002	1/9/2002	16	925	10	16	951	32	1	973	78
SLOF 201 2002	584949101	MASSEY ENERGY CORP COM	1	500	000	S	9/4/2001	1/4/2002	31	541	83	30	053	25	1	488	58
SLOF 201 2002	576206106	MEDQUIST INC COM	400	000	S	12/6/2001	1/4/2002	1/9/2002	12	228	73	10	033	32	2	193	41
SLOF 201 2002	651290108	NEWFIELD EXPL CO COM	700	000	S	10/11/2001	1/4/2002	1/9/2002	23	852	26	22	728	09	1	124	19
SLOF 201 2002	651290108	NEWFIELD EXPL CO COM	900	000	S	11/5/2001	1/4/2002	1/9/2002	30	667	22	29	099	52	1	567	70
SLOF 201 2002	713831105	PERICOM SEMICONDUCTOR CORP	800	000	S	11/6/2001	1/4/2002	1/9/2002	12	716	84	11	338	88	1	377	96
SLOF 201 2002	713831105	PERICOM SEMICONDUCTOR CORP	1	000	000	S	12/26/2001	1/4/2002	15	297	97	14	231	07	1	066	90
SLOF 201 2002	72581107	PIXELWORKS INC COM	900	000	S	12/28/2001	1/4/2002	1/9/2002	23	567	64	20	614	72	2	852	92
SLOF 201 2002	729132100	PLEXUS CORP	800	000	S	12/29/2001	1/4/2002	1/9/2002	29	013	86	25	768	40	3	245	46
SLOF 201 2002	729132100	PLEXUS CORP	1	000	000	S	12/29/2001	1/4/2002	6	063	83	4	965	00	1	088	83
SLOF 201 2002	817257100	SENSIENT TECHNOLOGIES CORP COM	300	000	S	10/25/2001	1/4/2002	1/9/2002	4	042	56	3	330	00	7	12	56
SLOF 201 2002	817257100	SENSIENT TECHNOLOGIES CORP COM	200	000	S	10/30/2001	1/4/2002	1/9/2002	6	812	62	7	608	44	993	62	
SLOF 201 2002	817257100	SENSIENT TECHNOLOGIES CORP COM	400	000	S	5/22/2001	1/4/2002	1/9/2002	8	461	48	8	461	48	0	00	
SLOF 201 2002	879360105	TELEDYNE TECHNOLOGIES INC COM	9	461	480	S	11/28/2001	1/4/2002	118	727	62	118	727	62	0	00	
SLOF 201 2002	996102802	SLO CLIENT CASH INVESTMENT TR	118	727	820	S	12/7/2001	1/4/2002	15	505	85	15	490	00	1	015	85
SLOF 201 2002	996102802	SLO CLIENT CASH INVESTMENT TR	1	000	000	S	9/19/2001	1/4/2002	4	277	04	4	277	04	674	71	
SLOF 201 2002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	300	000	S	9/20/2001	1/4/2002	1/9/2002	5	116	18	4	110	48	705	70	
SLOF 201 2002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	200	000	S	11/9/2001	1/4/2002	1/9/2002	5	116	18	4	110	48	488	18	
SLOF 201 2002	20813101	ALPHARMA INC CLA COM	2	000	000	S	11/20/2001	1/4/2002	46	349	10	56	087	60	9	730	50
SLOF 201 2002	08160H101	BENCHMARK ELECTRS INC	2	000	000	S	3/8/2001	1/4/2002	4	951	75	4	951	75	674	71	
SLOF 201 2002	08160H101	BENCHMARK ELECTRS INC	300	000	S	3/8/2001	1/4/2002	1/9/2002	5	116	18	4	110	48	705	70	
SLOF 201 2002	109043109	BENCHMARK ELECTRS INC	300	000	S	5/9/2001	1/4/2002	1/9/2002	12	672	52	11	677	05	896	47	
SLOF 201 2002	172755100	CIRRUS LOGIC INC COM	5	000	000	S	12/20/2001	1/4/2002	71	058	93	56	976	50	14	082	43
SLOF 201 2002	192479103	COHERENT INC COM	1	100	000	S	11/29/2001	1/4/2002	36	908	29	33	720	50	3	187	79
SLOF 201 2002	261018105	DOWNEY FILM CORP COM	500	000	S	10/22/2001	1/4/2002	1/9/2002	21	781	77	17	670	75	4	111	02
SLOF 201 2002	291525103	EMMIS COMMUNICATIONS CORP COM	2	200	000	S	9/11/2001	1/4/2002	56	519	35	42	543	38	13	875	97
SLOF 201 2002	291525103	EMMIS COMMUNICATIONS CORP COM	1	900	000	S	12/4/2001	1/4/2002	30	860	66	28	139	00	2	721	66
SLOF 201 2002	297425100	ESTERLINE TECHNOLOGIES CORP	1	200	000	S	12/5/2001	1/4/2002	19	490	85	18	985	92	505	03	
SLOF 201 2002	297425100	ESTERLINE TECHNOLOGIES CORP	500	000	S	5/22/2001	1/4/2002	1/9/2002	14	767	58	12	994	40	1	773	18
SLOF 201 2002	339032204	FISHER SCIENTIFIC INTL INC COM	700	000	S	5/22/2001	1/4/2002	1/9/2002	20	674	61	17	676	54	2	988	07
SLOF 201 2002	339032204	FISHER SCIENTIFIC INTL INC COM	400	000	S	5/24/2001	1/4/2002	1/9/2002	11	814	06	10	278	40	1	537	66
SLOF 201 2002	339032204	FISHER SCIENTIFIC INTL INC COM	1	700	000	S	5/24/2001	1/4/2002	39	220	11	35	390	09	3	830	02
SLOF 201 2002	456658106	INFOCUS CORP COM	1	300	000	S	6/28/2001	1/4/2002	11	594	39	13	592	55	-	592	55
SLOF 201 2002	482914106	KEY ENERGY SERVICES INC COM	1	300	000	S	12/9/2001	1/4/2002	40	075	87	37	608	12	2	468	75
SLOF 201 2002	535679104	LINENS N THINGS INC COM	1	600	000	S	11/26/2001	1/4/2002	14	260	90	11	186	16	3	094	74
SLOF 201 2002	554273102	MACDERMID INC	800	000	S	7/18/2001	1/4/2002	1/9/2002	10	467	98	9	872	85	595	13	
SLOF 201 2002	624758102	MUELLER INDS INC COM	300	000	S	7/19/2001	1/4/2002	1/9/2002	10	467	98	10	474	87	393	11	
SLOF 201 2002	624758102	MUELLER INDS INC COM	300	000	S	10/12/2001	1/4/2002	1/9/2002	17	041	94	16	166	40	875	54	
SLOF 201 2002	651290108	NEWFIELD EXPL CO COM	900	000	S	10/15/2001	1/4/2002	1/9/2002	30	675	50	28	758	24	1	917	26
SLOF 201 2002	651290108	NEWFIELD EXPL CO COM	400	000	S	10/16/2001	1/4/2002	1/9/2002	13	633	55	13	146	88	4	98	67

SLOF 201 2002	817251100	SENSIENT TECHNOLOGIES CORP COM	800 000	S	10/30/2001	1/7/2002	1/10/2002	15 698 32	13 320 00	2 576 32
SLOF 201 2002	878360105	TELEDYNE TECHNOLOGIES INC COM	400 000	S	5/22/2001	1/7/2002	1/10/2002	6 588 02	7 606 44	1 018 42
SLOF 201 2002	042690100	ARRIS GROUP INC COM	3 700 000	S	8/6/2001	1/8/2002	1/11/2002	37 818 61	34 946 36	2 872 25
SLOF 201 2002	103043105	BOWNE & CO INC COM	1 900 000	S	3/1/2001	1/8/2002	1/11/2002	24 718 62	19 746 51	4 972 11
SLOF 201 2002	172755100	CIRRUS LOGIC INC COM	2 000 000	S	12/24/2001	1/8/2002	1/11/2002	30 196 92	23 930 13	6 266 79
SLOF 201 2002	172755100	CIRRUS LOGIC INC COM	1 000 000	S	11/29/2001	1/8/2002	1/11/2002	6 958 68	6 131 00	827 68
SLOF 201 2002	192479103	COHERENT INC COM	200 000	S	11/30/2001	1/8/2002	1/11/2002	100 900 79	88 888 48	12 012 31
SLOF 201 2002	192479103	COHERENT INC COM	2 900 000	S	1/23/2001	1/8/2002	1/11/2002	20 876 03	17 506 50	3 369 53
SLOF 201 2002	224399105	CRANE CO	600 000	S	11/23/2001	1/8/2002	1/11/2002	28 169 47	25 361 16	2 808 31
SLOF 201 2002	224399105	CRANE CO	1 000 000	S	11/23/2001	1/8/2002	1/11/2002	15 365 17	13 957 26	1 407 91
SLOF 201 2002	261018105	DOWNEY FILM CORP COM	300 000	S	10/22/2001	1/8/2002	1/11/2002	12 892 90	10 602 45	2 290 45
SLOF 201 2002	26613X101	DUPONT PHOTOMASKS INC	100 000	S	8/29/2001	1/8/2002	1/11/2002	4 718 15	3 420 00	1 298 15
SLOF 201 2002	26613X101	DUPONT PHOTOMASKS INC	800 000	S	9/6/2001	1/8/2002	1/11/2002	37 745 19	25 319 04	12 426 15
SLOF 201 2002	339032204	FISHER SCIENTIFIC INTL INC COM	200 000	S	9/7/2001	1/8/2002	1/11/2002	9 436 30	6 330 00	3 106 30
SLOF 201 2002	359433100	FRIEDMAN BILLINGS RAMSEY GROUP	300 000	S	8/4/2001	1/8/2002	1/11/2002	8 731 18	7 989 00	742 18
SLOF 201 2002	378336100	GLOBAL INDS LTD COM	2 300 000	S	5/1/2001	1/8/2002	1/11/2002	13 684 79	13 915 00	-230 21
SLOF 201 2002	456658106	INFOCUS CORP COM	1 300 000	S	2/15/2001	1/8/2002	1/11/2002	10 789 83	9 010 04	1 779 79
SLOF 201 2002	461141102	INTERWOVEN INC	800 000	S	12/21/2001	1/8/2002	1/11/2002	18 359 72	16 654 16	1 705 56
SLOF 201 2002	49666K109	KBI HOME COM	1 100 000	S	2/15/2001	1/8/2002	1/11/2002	25 244 62	23 876 93	1 367 69
SLOF 201 2002	535679104	LINENS N THINGS INC COM	500 000	S	12/21/2001	1/8/2002	1/11/2002	5 109 17	4 710 90	398 27
SLOF 201 2002	535679104	LINENS N THINGS INC COM	700 000	S	8/31/2001	1/8/2002	1/11/2002	26 915 29	22 640 59	4 274 70
SLOF 201 2002	535679104	LINENS N THINGS INC COM	200 000	S	12/3/2001	1/8/2002	1/11/2002	32 485 60	30 557 41	1 928 19
SLOF 201 2002	554273102	MACDERMID INC	300 000	S	12/13/2001	1/8/2002	1/11/2002	12 494 46	11 437 50	1 056 96
SLOF 201 2002	554273102	MACDERMID INC	600 000	S	12/14/2001	1/8/2002	1/11/2002	4 997 78	4 550 24	447 54
SLOF 201 2002	594949101	MEDQUIST INC COM	400 000	S	11/27/2001	1/8/2002	1/11/2002	5 248 30	4 187 31	1 060 99
SLOF 201 2002	624756102	MUELLER INDS INC COM	500 000	S	7/20/2001	1/8/2002	1/11/2002	10 496 60	8 342 70	2 153 90
SLOF 201 2002	651290108	NEWFIELD EXPL CO COM	300 000	S	10/15/2001	1/8/2002	1/11/2002	17 346 13	16 863 80	462 33
SLOF 201 2002	704549104	PEABODY ENERGY CORP COM	2 700 000	S	8/14/2001	1/8/2002	1/11/2002	75 141 76	77 541 30	2 398 54
SLOF 201 2002	704549104	PEABODY ENERGY CORP COM	800 000	S	8/20/2001	1/8/2002	1/11/2002	22 264 23	22 288 00	-23 77
SLOF 201 2002	704549104	PEABODY ENERGY CORP COM	700 000	S	12/7/2001	1/8/2002	1/11/2002	19 481 20	18 677 54	803 66
SLOF 201 2002	704549104	PEABODY ENERGY CORP COM	2 300 000	S	12/11/2001	1/8/2002	1/11/2002	54 009 65	58 839 75	5 189 90
SLOF 201 2002	729132100	PLEXUS CORP	2 100 000	S	12/20/2001	1/8/2002	1/11/2002	68 951 51	54 113 64	4 837 51
SLOF 201 2002	740169105	PRECISION CASTPARTS CORP	600 000	S	10/11/2001	1/8/2002	1/11/2002	16 769 74	14 572 26	2 197 48
SLOF 201 2002	817251100	SENSIENT TECHNOLOGIES CORP COM	1 000 000	S	10/30/2001	1/8/2002	1/11/2002	19 998 39	16 650 00	3 348 39
SLOF 201 2002	878360105	TELEDYNE TECHNOLOGIES INC COM	200 000	S	5/25/2001	1/8/2002	1/11/2002	3 334 21	3 500 00	-165 79
SLOF 201 2002	878360105	TELEDYNE TECHNOLOGIES INC COM	100 000	S	5/22/2001	1/8/2002	1/11/2002	1 667 10	1 901 61	-234 51
SLOF 201 2002	810188104	UNITED DEFENSE INDS INC	300 000	S	12/13/2001	1/8/2002	1/11/2002	6 239 09	5 700 00	539 09
SLOF 201 2002	4934105	ACTEL CORP COM	1 200 000	S	9/19/2001	1/8/2002	1/11/2002	26 306 24	21 889 80	4 416 44
SLOF 201 2002	9269101	AIRBORNE INC COM	1 500 000	S	10/16/2001	1/8/2002	1/11/2002	23 127 25	16 406 85	6 720 40
SLOF 201 2002	9269101	AIRBORNE INC COM	1 600 000	S	10/16/2001	1/8/2002	1/11/2002	24 669 07	17 269 44	7 399 63
SLOF 201 2002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	100 000	S	10/17/2001	1/8/2002	1/11/2002	1 541 82	1 104 56	437 26
SLOF 201 2002	042690100	ARRIS GROUP INC COM	3 200 000	S	9/20/2001	1/8/2002	1/11/2002	24 051 08	21 385 20	2 665 88
SLOF 201 2002	09643P108	BLYTH INC COM	3 200 000	S	8/6/2001	1/8/2002	1/11/2002	31 927 83	30 223 86	1 703 95
SLOF 201 2002	103043105	BOWNE & CO INC COM	500 000	S	9/17/2001	1/8/2002	1/11/2002	11 529 72	10 287 40	1 242 32
SLOF 201 2002	172755100	CIRRUS LOGIC INC COM	2 500 000	S	3/1/2001	1/8/2002	1/11/2002	33 398 49	25 982 25	7 416 24
SLOF 201 2002	192479103	COHERENT INC COM	1 000 000	S	12/24/2001	1/8/2002	1/11/2002	15 042 57	12 955 60	2 086 97
SLOF 201 2002	192479103	COHERENT INC COM	500 000	S	12/3/2001	1/8/2002	1/11/2002	17 840 18	14 568 75	3 251 43
SLOF 201 2002	26613X101	DUPONT PHOTOMASKS INC	200 000	S	9/7/2001	1/8/2002	1/11/2002	10 315 94	6 330 00	3 985 94
SLOF 201 2002	26613X101	DUPONT PHOTOMASKS INC	300 000	S	9/10/2001	1/8/2002	1/11/2002	15 473 82	9 731 64	5 742 18
SLOF 201 2002	313855108	FEDERAL SIGNAL CORP	300 000	S	9/17/2001	1/8/2002	1/11/2002	6 705 19	5 818 50	886 69
SLOF 201 2002	337807109	FIRSTED FILM CORP DEL COM	600 000	S	10/11/2001	1/8/2002	1/11/2002	16 170 35	15 057 18	1 113 17
SLOF 201 2002	339032204	FISHER SCIENTIFIC INTL INC COM	400 000	S	8/4/2001	1/8/2002	1/11/2002	11 644 98	10 652 00	902 98
SLOF 201 2002	341140101	FLORIDA ROCK INDS INC	600 000	S	12/13/2001	1/8/2002	1/11/2002	21 730 53	19 830 00	1 900 53
SLOF 201 2002	359433100	FRIEDMAN BILLINGS RAMSEY GROUP	800 000	S	5/1/2001	1/8/2002	1/11/2002	4 522 65	4 840 00	-317 35
SLOF 201 2002	359433100	FRIEDMAN BILLINGS RAMSEY GROUP	700 000	S	6/5/2001	1/8/2002	1/11/2002	3 957 32	4 235 00	-277 68
SLOF 201 2002	378336100	GLOBAL INDS LTD COM	1 200 000	S	11/5/2001	1/8/2002	1/11/2002	9 892 17	8 316 96	1 575 21
SLOF 201 2002	378336100	GLOBAL INDS LTD COM	400 000	S	11/6/2001	1/8/2002	1/11/2002	3 297 39	2 719 96	577 43
SLOF 201 2002	405217100	HAIN CELESTIAL GROUP INC COM	700 000	S	8/10/2001	1/8/2002	1/11/2002	16 777 56	17 930 01	-1 152 45
SLOF 201 2002	405217100	HAIN CELESTIAL GROUP INC COM	700 000	S	8/21/2001	1/8/2002	1/11/2002	16 777 56	15 430 66	1 346 90

Year	Month	Day	Organization	Amount	Category	Year	Month	Day	Organization	Amount	Category
2/13/2001	1/9/2002	1/14/2002	INFOCUS CORP COM	800 000	S	18 766 52	17 365 04	1 401 48			
2/14/2001	1/9/2002	1/14/2002	INFOCUS CORP COM	1 000 000	S	23 458 14	21 770 80	1 687 34			
7/30/2001	1/9/2002	1/14/2002	INFORMATION HLDGS INC COM	600 000	S	16 174 81	15 567 42	607 49			
11/16/2000	1/9/2002	1/14/2002	INTRAVEST CORP COM NEW	300 000	S	4 784 93	5 413 95	-829 02			
11/17/2000	1/9/2002	1/14/2002	INTRAVEST CORP COM NEW	1 900 000	S	30 304 54	35 990 18	-5 685 64			
8/31/2001	1/9/2002	1/14/2002	KB HOME COM	100 000	S	3 919 00	3 234 37	684 63			
8/4/2001	1/9/2002	1/14/2002	KB HOME COM	1 300 000	S	50 947 01	43 105 66	7 841 35			
9/7/2001	1/9/2002	1/14/2002	KB HOME COM	300 000	S	11 757 00	9 015 00	2 742 00			
9/19/2001	1/9/2002	1/14/2002	KB HOME COM	400 000	S	15 678 00	10 852 28	4 825 72			
8/20/2001	1/9/2002	1/14/2002	KB HOME COM	500 000	S	19 595 00	13 089 25	6 505 75			
12/14/2001	1/9/2002	1/14/2002	LINENS N THINGS INC COM	500 000	S	12 515 06	11 375 60	1 139 46			
11/27/2001	1/9/2002	1/14/2002	MACDERMID INC	200 000	S	3 511 94	2 760 80	731 04			
11/28/2001	1/9/2002	1/14/2002	MACDERMID INC	1 000 000	S	17 700 03	13 809 30	3 890 73			
11/29/2001	1/9/2002	1/14/2002	MACDERMID INC	200 000	S	3 540 01	2 769 96	770 05			
12/20/2001	1/9/2002	1/14/2002	MACDERMID INC	800 000	S	22 962 29	20 614 72	2 347 57			
6/29/2001	1/9/2002	1/14/2002	PLEXUS CORP	400 000	S	21 139 68	20 523 52	616 16			
7/11/2001	1/9/2002	1/14/2002	PULITZER INC COM	300 000	S	15 854 76	15 315 00	539 76			
12/26/2001	1/9/2002	1/14/2002	PULITZER INC COM	6 000 000	S	48 224 86	42 523 80	5 701 06			
1/3/2002	1/9/2002	1/14/2002	READ RITE CORP COM	100 000	S	803 75	686 30	115 45			
11/2/2001	1/9/2002	1/14/2002	SENSIENT TECHNOLOGIES CORP COM	800 000	S	15 980 87	12 908 48	3 072 39			
5/25/2001	1/9/2002	1/14/2002	SENSIENT TECHNOLOGIES CORP COM	800 000	S	13 473 47	14 000 00	-526 53			
12/13/2001	1/9/2002	1/14/2002	TELEDYNE TECHNOLOGIES INC COM	400 000	S	8 385 67	7 600 00	785 67			
9/19/2001	1/10/2002	1/15/2002	UNITED DEFENSE INDS INC	900 000	S	19 684 70	16 417 35	3 247 35			
9/20/2001	1/10/2002	1/15/2002	ACTEL CORP COM	1 800 000	S	39 329 40	32 439 42	6 889 98			
9/21/2001	1/10/2002	1/15/2002	ACTEL CORP COM	200 000	S	3 360 34	3 009 59	1 009 59			
10/17/2001	1/10/2002	1/15/2002	ACTEL CORP COM	2 900 000	S	43 525 15	32 032 24	11 492 91			
5/9/2001	1/10/2002	1/15/2002	AIRBORNE INC COM	200 000	S	8 201 75	7 784 70	417 05			
6/19/2001	1/10/2002	1/15/2002	BRIGGS & STRATTON CORP	500 000	S	20 504 39	20 947 05	-442 66			
6/14/2001	1/10/2002	1/15/2002	BRIGGS & STRATTON CORP	500 000	S	17 721 48	13 949 65	3 771 83			
9/10/2001	1/10/2002	1/15/2002	COMMERCIAL METALS CO	100 000	S	5 071 32	3 243 88	1 827 44			
9/19/2001	1/10/2002	1/15/2002	DUPONT PHOTOMASKS INC	500 000	S	25 356 82	14 327 60	11 029 02			
10/4/2001	1/10/2002	1/15/2002	DUPONT PHOTOMASKS INC	800 000	S	40 570 59	20 722 40	19 848 19			
9/17/2001	1/10/2002	1/15/2002	DUPONT PHOTOMASKS INC	1 600 000	S	39 705 64	30 940 64	8 765 00			
6/4/2001	1/10/2002	1/15/2002	EMMS COMMUNICATIONS CORP COM	500 000	S	14 678 33	13 315 00	1 363 33			
8/21/2001	1/10/2002	1/15/2002	FISHER SCIENTIFIC INTL INC COM	1 700 000	S	49 806 32	44 276 50	5 529 82			
7/6/2001	1/10/2002	1/15/2002	FISHER SCIENTIFIC INTL INC COM	300 000	S	8 807 00	7 785 90	1 021 10			
7/10/2001	1/10/2002	1/15/2002	FISHER SCIENTIFIC INTL INC COM	600 000	S	17 613 99	15 630 00	1 983 99			
8/22/2001	1/10/2002	1/15/2002	FISHER SCIENTIFIC INTL INC COM	800 000	S	6 375 90	5 439 92	935 98			
10/10/2001	1/10/2002	1/15/2002	GLOBAL INDS LTD COM	1 700 000	S	40 585 70	37 474 46	3 111 24			
8/21/2001	1/10/2002	1/15/2002	HAIN CELESTIAL GROUP INC COM	600 000	S	14 324 36	12 630 00	1 694 36			
10/10/2001	1/10/2002	1/15/2002	HOUSTON EXPL CO	1 000 000	S	32 909 50	26 400 00	6 509 50			
4/4/2001	1/10/2002	1/15/2002	HOUSTON EXPL CO	400 000	S	10 811 44	11 076 96	-2 068 84			
4/5/2001	1/10/2002	1/15/2002	HOUSTON EXPL CO	500 000	S	10 811 44	10 885 40	73 96			
4/6/2001	1/10/2002	1/15/2002	HOUSTON EXPL CO	1 000 000	S	23 785 16	22 800 47	984 69			
2/23/2001	1/10/2002	1/15/2002	INFOCUS CORP COM	1 000 000	S	21 622 87	20 087 50	1 535 37			
3/1/2001	1/10/2002	1/15/2002	INFOCUS CORP COM	600 000	S	12 973 72	11 872 50	1 101 22			
11/13/2001	1/10/2002	1/15/2002	INTRAVEST CORP COM NEW	1 000 000	S	15 959 15	18 942 20	-2 983 05			
11/14/2001	1/10/2002	1/15/2002	JOY GLOBAL INC	500 000	S	8 279 92	8 150 00	129 92			
11/15/2001	1/10/2002	1/15/2002	JOY GLOBAL INC	500 000	S	13 247 88	10 076 64	171 24			
8/23/2001	1/10/2002	1/15/2002	KEANE INC COM	1 200 000	S	22 632 02	20 717 76	1 914 26			
8/29/2001	1/10/2002	1/15/2002	KEANE INC COM	1 000 000	S	18 860 01	17 224 20	1 635 81			
8/31/2001	1/10/2002	1/15/2002	KEANE INC COM	400 000	S	15 088 01	13 642 24	1 445 77			
6/28/2001	1/10/2002	1/15/2002	KEY ENERGY SERVICES INC COM	2 800 000	S	7 544 01	6 759 88	784 13			
1/4/2002	1/10/2002	1/15/2002	MIPS TECHNOLOGIES INC COM	2 200 000	S	23 407 64	28 402 64	-4 995 00			
7/20/2001	1/10/2002	1/15/2002	MUELLER INDS INC COM	200 000	S	28 927 36	26 016 98	2 910 38			
7/25/2001	1/10/2002	1/15/2002	MUELLER INDS INC COM	500 000	S	6 780 54	6 745 52	35 02			
10/10/2001	1/10/2002	1/15/2002	MUELLER INDS INC COM	300 000	S	16 951 34	15 900 00	1 051 34			
11/2/2001	1/10/2002	1/15/2002	PIETSTON CO BRINKS GROUP COM	600 000	S	6 575 03	5 579 76	995 27			
11/16/2001	1/10/2002	1/15/2002	SENSIENT TECHNOLOGIES CORP COM	800 000	S	11 766 06	9 681 96	2 084 70			
11/16/2001	1/10/2002	1/15/2002	SENSIENT TECHNOLOGIES CORP COM	800 000	S	15 688 08	12 897 12	2 790 96			

Account Number	Entity Name	Amount	Code	Date	Balance	Check No	Check Date	Check Amount	Balance
SLOF2012002 81725T100	SENSIENT TECHNOLOGIES CORP COM	1 400 000	S	11/20/2001	1/10/2002	27 454 14	1/15/2002	24 138 80	3 315 34
SLOF2012002 81725T100	SENSIENT TECHNOLOGIES CORP COM	600 000	S	11/21/2001	1/10/2002	11 765 06	1/15/2002	10 278 30	1 487 76
SLOF2012002 847788106	SPEEDWAY MOTORSPORTS INC COM	800 000	S	10/3/2001	1/10/2002	21 123 44	1/15/2002	16 438 00	4 685 44
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	1 400 000	S	5/25/2001	1/10/2002	23 660 20	1/15/2002	24 500 00	-839 80
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	500 000	S	6/1/2001	1/10/2002	8 450 07	1/15/2002	8 225 00	225 07
SLOF2012002 842712100	WATSON WYATT & CO HLDGS CL A	700 000	S	11/12/2001	1/10/2002	15 352 74	1/15/2002	14 012 53	1 350 21
SLOF2012002 842712100	WATSON WYATT & CO HLDGS CL A	1 000 000	S	11/13/2001	1/10/2002	21 946 77	1/15/2002	20 828 90	1 016 87
SLOF2012002 842712100	WATSON WYATT & CO HLDGS CL A	700 000	S	11/14/2001	1/10/2002	15 362 74	1/15/2002	15 201 62	161 12
SLOF2012002 842712100	WATSON WYATT & CO HLDGS CL A	1 000 000	S	11/15/2001	1/10/2002	21 946 77	1/15/2002	19 963 20	1 983 57
SLOF2012002 842712100	WATSON WYATT & CO HLDGS CL A	300 000	S	11/21/2001	1/10/2002	6 584 03	1/15/2002	6 108 81	475 22
SLOF2012002 N20935107	CNH GLOBAL NV SHS	1 500 000	S	7/12/2001	1/11/2002	8 856 21	1/16/2002	10 543 35	1 587 14
SLOF2012002 4934105	ACTEL CORP COM	500 000	S	9/21/2001	1/11/2002	10 874 84	1/16/2002	8 400 85	2 473 99
SLOF2012002 4934105	ACTEL CORP COM	400 000	S	9/27/2001	1/11/2002	8 699 87	1/16/2002	6 550 00	2 149 87
SLOF2012002 4934105	ACTEL CORP COM	1 000 000	S	10/22/2001	1/11/2002	23 924 64	1/16/2002	17 834 63	6 090 01
SLOF2012002 50095108	ATWOOD OCEANIC INC	200 000	S	5/22/2001	1/11/2002	6 318 32	1/16/2002	9 263 54	2 945 22
SLOF2012002 154785109	CENTRAL PKG CORP	2 700 000	S	8/14/2001	1/11/2002	52 001 22	1/16/2002	49 140 00	2 861 22
SLOF2012002 154785109	CENTRAL PKG CORP	1 300 000	S	7/18/2001	1/11/2002	25 037 62	1/16/2002	23 757 50	1 280 12
SLOF2012002 154785109	CENTRAL PKG CORP	1 000 000	S	9/28/2001	1/11/2002	21 185 68	1/16/2002	15 433 00	5 752 68
SLOF2012002 154785109	CENTRAL PKG CORP	800 000	S	10/2/2001	1/11/2002	15 407 77	1/16/2002	11 160 00	4 247 77
SLOF2012002 192479103	COHERENT INC COM	1 100 000	S	12/3/2001	1/11/2002	38 521 09	1/16/2002	33 312 62	5 208 47
SLOF2012002 224399105	CRANE CO	1 000 000	S	11/23/2001	1/11/2002	2 453 76	1/16/2002	2 326 21	127 55
SLOF2012002 224399105	CRANE CO	1 000 000	S	4/27/2001	1/11/2002	26 991 39	1/16/2002	25 619 44	1 371 95
SLOF2012002 33582U100	FIRST NIAGARA FINL GROUP INC	5 000 000	S	11/24/2001	1/11/2002	79 998 79	1/16/2002	60 250 00	19 748 79
SLOF2012002 33582U100	FIRST NIAGARA FINL GROUP INC	1 100 000	S	5/8/2001	1/11/2002	6 399 90	1/16/2002	5 982 00	417 90
SLOF2012002 366651208	GARTNER INC	1 100 000	S	7/24/2000	1/11/2002	12 962 22	1/16/2002	13 061 62	-79 40
SLOF2012002 40425P107	HMC SOFTWARE INC COM	3 400 000	S	1/10/2002	1/11/2002	59 807 82	1/16/2002	56 464 48	3 343 34
SLOF2012002 40425P107	HMC SOFTWARE INC COM	5 800 000	S	1/7/2002	1/11/2002	77 398 36	1/16/2002	70 911 28	6 487 08
SLOF2012002 442120101	HOUSTON EXPL CO	100 000	S	10/11/2001	1/11/2002	3 212 45	1/16/2002	2 769 24	443 21
SLOF2012002 442120101	HOUSTON EXPL CO	300 000	S	10/16/2001	1/11/2002	8 912 70	1/16/2002	8 912 70	0
SLOF2012002 442120101	HOUSTON EXPL CO	700 000	S	10/17/2001	1/11/2002	22 487 16	1/16/2002	21 467 39	1 019 77
SLOF2012002 456658106	INFOCUS CORP COM	800 000	S	3/1/2001	1/11/2002	10 801 53	1/16/2002	9 893 75	907 78
SLOF2012002 456658106	INFOCUS CORP COM	500 000	S	3/13/2001	1/11/2002	17 282 46	1/16/2002	14 640 00	2 642 46
SLOF2012002 45695108	INFORMATION RES INC	1 100 000	S	8/24/2001	1/11/2002	9 851 45	1/16/2002	8 580 00	1 271 45
SLOF2012002 481163108	JOY GLOBAL INC	800 000	S	11/15/2001	1/11/2002	13 469 39	1/16/2002	12 594 80	874 59
SLOF2012002 486655102	KEANE INC COM	1 600 000	S	8/31/2001	1/11/2002	30 272 66	1/16/2002	27 039 52	3 233 14
SLOF2012002 486655102	KEANE INC COM	500 000	S	9/10/2001	1/11/2002	9 460 21	1/16/2002	7 713 35	1 746 86
SLOF2012002 486655102	KEANE INC COM	900 000	S	9/20/2001	1/11/2002	17 028 37	1/16/2002	12 336 10	4 692 27
SLOF2012002 486655102	KEANE INC COM	500 000	S	11/18/2001	1/11/2002	9 460 21	1/16/2002	7 387 90	2 072 31
SLOF2012002 492914106	KEY ENERGY SERVICES INC COM	800 000	S	6/28/2001	1/11/2002	6 359 90	1/16/2002	6 115 04	224 86
SLOF2012002 492914106	KEY ENERGY SERVICES INC COM	2 500 000	S	6/29/2001	1/11/2002	19 874 70	1/16/2002	25 650 00	-5 775 30
SLOF2012002 492914106	KEY ENERGY SERVICES INC COM	400 000	S	6/29/2001	1/11/2002	4 769 93	1/16/2002	4 313 72	456 21
SLOF2012002 504567107	MIPS TECHNOLOGIES INC COM	1 400 000	S	7/2/2001	1/11/2002	17 907 69	1/16/2002	16 556 26	1 351 43
SLOF2012002 651290108	NEWFIELD EXPL CO COM	700 000	S	10/16/2001	1/11/2002	23 303 83	1/16/2002	23 007 04	296 79
SLOF2012002 670509108	NUOVO ENERGY CO COM	300 000	S	9/7/2001	1/11/2002	4 303 58	1/16/2002	5 350 80	-1 047 22
SLOF2012002 670509108	NUOVO ENERGY CO COM	100 000	S	9/24/2001	1/11/2002	1 434 53	1/16/2002	1 494 50	-59 97
SLOF2012002 847788106	SPEEDWAY MOTORSPORTS INC COM	400 000	S	10/3/2001	1/11/2002	10 521 84	1/16/2002	8 219 00	2 302 84
SLOF2012002 847788106	SPEEDWAY MOTORSPORTS INC COM	200 000	S	10/5/2001	1/11/2002	5 260 92	1/16/2002	4 090 00	1 170 92
SLOF2012002 847788106	SPEEDWAY MOTORSPORTS INC COM	300 000	S	10/10/2001	1/11/2002	7 891 38	1/16/2002	6 285 00	1 606 38
SLOF2012002 847788106	SPEEDWAY MOTORSPORTS INC COM	2 000 000	S	8/6/2001	1/11/2002	19 347 70	1/16/2002	18 689 93	657 77
SLOF2012002 50095108	ATWOOD OCEANIC INC	300 000	S	5/22/2001	1/11/2002	9 297 58	1/16/2002	13 695 31	-4 397 73
SLOF2012002 09643P108	BLTYH INC COM	1 200 000	S	9/1/2001	1/11/2002	20 326 64	1/16/2002	19 517 32	809 32
SLOF2012002 09643P108	BLTYH INC COM	900 000	S	9/1/2001	1/11/2002	27 102 19	1/16/2002	24 374 16	2 728 03
SLOF2012002 192479103	COHERENT INC COM	1 600 000	S	4/26/2001	1/11/2002	25 839 93	1/16/2002	29 216 48	-3 376 55
SLOF2012002 192479103	COHERENT INC COM	700 000	S	12/4/2001	1/11/2002	13 441 60	1/16/2002	12 377 00	1 064 60
SLOF2012002 201723103	COMMERCIAL METALS CO	1 000 000	S	6/14/2001	1/11/2002	34 296 98	1/16/2002	27 899 30	6 397 68
SLOF2012002 201723103	COMMERCIAL METALS CO	200 000	S	6/21/2001	1/11/2002	6 859 38	1/16/2002	6 115 72	743 66
SLOF2012002 224399105	CRANE CO	300 000	S	11/28/2001	1/11/2002	4 760 45	1/16/2002	4 658 08	102 37
SLOF2012002 224399105	CRANE CO	300 000	S	11/27/2001	1/11/2002	7 140 67	1/16/2002	7 081 49	59 18
SLOF2012002 366651208	GARTNER INC	700 000	S	7/24/2000	1/11/2002	8 118 61	1/16/2002	8 311 94	-193 33

SLOF2012002 366651206	GARTNER INC	300,000	1/17/2001	1/14/2002	1/17/2002	3,479.41	2,237.40	1,242.01
SLOF2012002 456658106	INFOCUS CORP COM	500,000	3/13/2001	1/14/2002	1/17/2002	10,691.49	9,150.00	1,541.49
SLOF2012002 456658106	INFOCUS CORP COM	400,000	1/11/5/2001	1/14/2002	1/17/2002	8,553.19	7,258.32	1,294.87
SLOF2012002 481165108	JOY GLOBAL INC	100,000	1/11/5/2001	1/14/2002	1/17/2002	1,699.97	1,624.35	75.62
SLOF2012002 481165108	JOY GLOBAL INC	300,000	9/19/2001	1/14/2002	1/17/2002	5,069.92	4,845.00	254.92
SLOF2012002 483548103	KAMAN CORP CL A	400,000	7/2/2001	1/14/2002	1/17/2002	6,297.22	5,760.00	537.22
SLOF2012002 492914106	KEY ENERGY SERVICES INC COM	700,000	7/9/2001	1/14/2002	1/17/2002	5,278.34	7,105.00	1,826.66
SLOF2012002 492914106	KEY ENERGY SERVICES INC COM	1,100,000	7/9/2001	1/14/2002	1/17/2002	8,294.53	11,066.00	2,771.47
SLOF2012002 492914106	KEY ENERGY SERVICES INC COM	800,000	7/9/2001	1/14/2002	1/17/2002	6,032.39	7,967.92	1,935.53
SLOF2012002 492914106	KEY ENERGY SERVICES INC COM	1,000,000	7/10/2001	1/14/2002	1/17/2002	7,540.49	10,037.50	2,497.01
SLOF2012002 492914106	KEY ENERGY SERVICES INC COM	1,100,000	7/11/2001	1/14/2002	1/17/2002	8,294.53	10,694.86	2,400.33
SLOF2012002 492914106	KEY ENERGY SERVICES INC COM	2,400,000	7/11/2001	1/14/2002	1/17/2002	18,097.17	19,824.00	1,726.83
SLOF2012002 651290108	NEWFIELD EXPL CO COM	500,000	10/16/2001	1/14/2002	1/17/2002	16,061.20	16,433.60	-372.40
SLOF2012002 670509108	NEWVO ENERGY CO COM	500,000	9/24/2001	1/14/2002	1/17/2002	7,099.09	7,472.50	-373.41
SLOF2012002 670509108	NEWVO ENERGY CO COM	900,000	10/17/2001	1/14/2002	1/17/2002	12,778.37	12,728.88	49.49
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	400,000	6/1/2001	1/14/2002	1/17/2002	6,379.96	6,560.00	-200.02
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	500,000	6/7/2001	1/14/2002	1/17/2002	7,974.98	8,508.90	533.92
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	1,300,000	7/30/2001	1/14/2002	1/17/2002	20,734.95	17,095.00	3,639.95
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	500,000	12/12/2000	1/14/2002	1/17/2002	11,658.87	8,375.00	3,283.87
SLOF2012002 922793104	VENTIV HEALTH INC COM	3,800,000	8/10/2001	1/14/2002	1/17/2002	10,267.44	39,176.48	28,909.04
SLOF2012002 922793104	VENTIV HEALTH INC COM	700,000	9/13/2001	1/14/2002	1/17/2002	1,891.37	7,731.50	-5,840.13
SLOF2012002 922793104	VENTIV HEALTH INC COM	1,600,000	9/19/2001	1/14/2002	1/17/2002	4,323.13	11,359.52	-7,036.39
SLOF2012002 922793104	VENTIV HEALTH INC COM	1,900,000	9/28/2001	1/14/2002	1/17/2002	5,133.72	7,695.00	-2,561.28
SLOF2012002 926734104	VIGNETTE CORP COM	12,900,000	12/31/2001	1/14/2002	1/17/2002	59,193.33	69,918.00	-10,724.67
SLOF2012002 942622200	WAYSCO INC CL A	1,100,000	12/18/2001	1/14/2002	1/17/2002	5,047.49	5,829.00	-881.51
SLOF2012002 942712100	WAYSCO INC CL A	500,000	3/14/2001	1/14/2002	1/17/2002	6,890.04	6,020.85	869.19
SLOF2012002 942712100	WAYSCO INC CL A	700,000	11/27/2001	1/14/2002	1/17/2002	15,330.88	14,253.89	1,076.99
SLOF2012002 942712100	WAYSCO INC CL A	1,000,000	11/28/2001	1/14/2002	1/17/2002	2,190.13	1,983.50	206.63
SLOF2012002 955308105	WEST PHARMACEUTICAL SVCS INC	400,000	10/17/2001	1/15/2002	1/18/2002	10,578.40	10,339.76	238.64
SLOF2012002 50095108	ATWOOD OCEANIC INC	400,000	5/22/2001	1/15/2002	1/18/2002	12,451.21	18,527.08	-6,075.87
SLOF2012002 337907109	FIRSTFED FINL CORP DEL COM	300,000	5/24/2001	1/15/2002	1/18/2002	9,338.41	13,450.17	-4,111.76
SLOF2012002 337907109	FIRSTFED FINL CORP DEL COM	1,400,000	10/11/2001	1/15/2002	1/18/2002	2,654.99	2,509.53	145.46
SLOF2012002 337907109	FIRSTFED FINL CORP DEL COM	1,400,000	10/12/2001	1/15/2002	1/18/2002	37,169.96	34,890.66	2,279.20
SLOF2012002 337907109	FIRSTFED FINL CORP DEL COM	500,000	10/17/2001	1/15/2002	1/18/2002	15,929.94	14,878.08	1,051.86
SLOF2012002 337907109	FIRSTFED FINL CORP DEL COM	500,000	10/23/2001	1/15/2002	1/18/2002	13,274.95	11,973.90	1,301.05
SLOF2012002 337907109	FIRSTFED FINL CORP DEL COM	400,000	10/24/2001	1/15/2002	1/18/2002	10,619.86	9,324.00	1,295.86
SLOF2012002 366651206	GARTNER INC	900,000	3/14/2001	1/15/2002	1/18/2002	10,408.34	6,712.06	3,696.14
SLOF2012002 456658106	INFOCUS CORP COM	700,000	11/7/2001	1/15/2002	1/18/2002	14,767.74	12,702.06	2,065.68
SLOF2012002 481165108	JOY GLOBAL INC	700,000	11/23/2001	1/15/2002	1/18/2002	11,682.82	11,375.00	307.82
SLOF2012002 481165108	JOY GLOBAL INC	300,000	11/26/2001	1/15/2002	1/18/2002	5,008.82	4,702.38	306.44
SLOF2012002 481165108	JOY GLOBAL INC	600,000	11/19/2001	1/15/2002	1/18/2002	10,013.65	9,690.00	323.65
SLOF2012002 481165108	JOY GLOBAL INC	400,000	11/20/2001	1/15/2002	1/18/2002	6,675.90	6,468.80	207.10
SLOF2012002 481165108	JOY GLOBAL INC	500,000	11/21/2001	1/15/2002	1/18/2002	8,344.87	8,100.00	244.87
SLOF2012002 483548103	KAMAN CORP CL A	600,000	9/19/2001	1/15/2002	1/18/2002	9,479.85	8,640.00	839.85
SLOF2012002 637657206	NATIONAL SERVICE INDS INC	225,000	10/22/2001	1/15/2002	1/18/2002	1,648.21	1,290.20	358.01
SLOF2012002 637657206	NATIONAL SERVICE INDS INC	325,000	10/23/2001	1/15/2002	1/18/2002	2,390.75	3,707.35	-1,326.60
SLOF2012002 637657206	NATIONAL SERVICE INDS INC	125,000	11/7/2001	1/15/2002	1/18/2002	915.87	1,311.21	-395.34
SLOF2012002 637657206	NATIONAL SERVICE INDS INC	200,000	11/8/2001	1/15/2002	1/18/2002	1,465.06	2,033.29	-568.21
SLOF2012002 637657206	NATIONAL SERVICE INDS INC	225,000	11/21/2001	1/15/2002	1/18/2002	1,648.21	2,321.90	-673.69
SLOF2012002 725701106	PITTSBURGH BRINKS GROUP COM	400,000	10/10/2001	1/15/2002	1/18/2002	8,981.86	7,439.68	1,542.18
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	500,000	7/30/2001	1/15/2002	1/18/2002	7,892.58	6,575.00	1,317.58
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	900,000	8/24/2001	1/15/2002	1/18/2002	14,206.64	13,471.65	734.99
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	400,000	8/29/2001	1/15/2002	1/18/2002	6,314.06	6,191.76	122.30
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	100,000	8/29/2001	1/15/2002	1/18/2002	1,578.52	1,549.82	28.70
SLOF2012002 955308105	WEST PHARMACEUTICAL SVCS INC	300,000	10/17/2001	1/15/2002	1/18/2002	7,856.22	7,754.82	101.40
SLOF2012002 00508Y102	ACQUITY BRANDS INC	900,000	10/22/2001	1/16/2002	1/22/2002	12,209.03	14,516.85	2,307.82
SLOF2012002 00508Y102	ACQUITY BRANDS INC	800,000	10/23/2001	1/16/2002	1/22/2002	10,852.48	13,139.99	2,287.51
SLOF2012002 20813101	ALPHARMA INC CL A COM	400,000	11/20/2001	1/16/2002	1/22/2002	10,804.48	9,236.00	1,568.48
SLOF2012002 20813101	ALPHARMA INC CL A COM	1,400,000	11/26/2001	1/16/2002	1/22/2002	37,815.66	33,330.78	4,484.88
SLOF2012002 12612W104	ALPHARMA INC CL A COM	200,000	8/16/2001	1/16/2002	1/22/2002	6,364.90	5,945.62	419.28
SLOF2012002 253922108	DIME CMNTY BANCORP INC COM	500,000	8/31/2001	1/16/2002	1/22/2002	15,004.17	13,648.45	1,355.72

Symbol	Description	Quantity	Acquisition Date	Cost Basis	Current Value	Gain/Loss
SLOF2012002	253922106 DIME CMNTY BANCORP INC COM	200	9/4/2001	200.00	6.00	5.80
SLOF2012002	337907109 FIRSTSTED FINL CORP DEL COM	1,000	10/24/2001	1,000.00	26.80	25.80
SLOF2012002	366851206 GARTNER INC	700	1/17/2001	700.00	8.04	7.24
SLOF2012002	456727106 INFORMATION HLDGS INC COM	1,500	8/1/2001	1,500.00	38.30	36.80
SLOF2012002	456727106 INFORMATION HLDGS INC COM	500	8/7/2001	500.00	12.79	12.29
SLOF2012002	456727106 INFORMATION HLDGS INC COM	500	8/7/2001	500.00	10.86	10.36
SLOF2012002	481165106 JOY GLOBAL INC	600	11/26/2001	600.00	44.99	43.99
SLOF2012002	533903106 LINCOLN ELEC HLDGS INC COM	1,800	5/23/2001	1,800.00	22.49	20.69
SLOF2012002	533903106 LINCOLN ELEC HLDGS INC COM	900	5/25/2001	900.00	7.49	6.99
SLOF2012002	533903106 LINCOLN ELEC HLDGS INC COM	300	6/15/2001	300.00	7.49	6.99
SLOF2012002	533903106 LINCOLN ELEC HLDGS INC COM	300	8/17/2001	300.00	7.49	6.99
SLOF2012002	637657206 NATIONAL SERVICE INDS INC	175	11/21/2001	175.00	1.25	1.25
SLOF2012002	637657206 NATIONAL SERVICE INDS INC	700	11/27/2001	700.00	5.41	5.41
SLOF2012002	637657206 NATIONAL SERVICE INDS INC	175	11/28/2001	175.00	1.25	1.25
SLOF2012002	858155203 STEELCASE INC CL A	3,500	11/28/2001	3,500.00	12.36	11.86
SLOF2012002	858155203 STEELCASE INC CL A	800	11/28/2001	800.00	6.77	6.27
SLOF2012002	878895101 TECUMSEH PRODS CO CL B COM	300	6/29/2001	300.00	11.21	10.91
SLOF2012002	92553H100 VIASYSTEMS GROUP INC COM	3,800	1/30/2001	3,800.00	54.10	50.30
SLOF2012002	92553H100 VIASYSTEMS GROUP INC COM	2,200	2/12/2001	2,200.00	66.43	64.23
SLOF2012002	92553H100 VIASYSTEMS GROUP INC COM	3,800	2/15/2001	3,800.00	11.47	11.47
SLOF2012002	92553H100 VIASYSTEMS GROUP INC COM	3,200	2/15/2001	3,200.00	11.47	11.47
SLOF2012002	92553H100 VIASYSTEMS GROUP INC COM	4,700	3/16/2001	4,700.00	66.62	61.92
SLOF2012002	942712100 WATSON WYATT & CO HLDGS CL A	400	8/7/2001	400.00	1.41	1.41
SLOF2012002	942712100 WATSON WYATT & CO HLDGS CL A	2,900	12/5/2001	2,900.00	8.76	8.86
SLOF2012002	942712100 WATSON WYATT & CO HLDGS CL A	400	12/7/2001	400.00	6.53	6.53
SLOF2012002	00508Y102 ACQUITY BRANDS INC	500	10/23/2001	500.00	8.47	8.47
SLOF2012002	00508Y102 ACQUITY BRANDS INC	500	11/7/2001	500.00	6.47	6.47
SLOF2012002	00508Y102 ACQUITY BRANDS INC	800	11/7/2001	800.00	11.71	11.71
SLOF2012002	00508Y102 ACQUITY BRANDS INC	1,600	11/21/2001	1,600.00	10.35	10.35
SLOF2012002	00508Y102 ACQUITY BRANDS INC	2,800	11/28/2001	2,800.00	20.71	20.71
SLOF2012002	00508Y102 ACQUITY BRANDS INC	700	11/28/2001	700.00	36.25	35.25
SLOF2012002	00508Y102 ACQUITY BRANDS INC	2,600	11/27/2001	2,600.00	33.66	33.66
SLOF2012002	00508Y102 ACQUITY BRANDS INC	1,600	12/11/2001	1,600.00	30.71	30.71
SLOF2012002	00508Y102 ACQUITY BRANDS INC	1,600	12/28/2001	1,600.00	20.71	20.71
SLOF2012002	00508Y102 ACQUITY BRANDS INC	2,900	11/7/2002	2,900.00	21.63	21.63
SLOF2012002	12612W104 CNF INC	300	8/16/2001	300.00	34.72	34.72
SLOF2012002	261018105 DOWNEY FINL CORP COM	800	11/8/2001	800.00	4.34	4.34
SLOF2012002	261018105 DOWNEY FINL CORP COM	100	11/15/2001	100.00	10.77	10.77
SLOF2012002	337907109 FIRSTSTED FINL CORP DEL COM	400	10/24/2001	400.00	4.59	4.59
SLOF2012002	366851206 GARTNER INC	3,600	11/7/2001	3,600.00	86.52	82.92
SLOF2012002	37247A102 GENIVA HEALTH SVCS INC	200	1/9/2002	200.00	3.17	3.17
SLOF2012002	481165106 JOY GLOBAL INC	1,100	11/29/2001	1,100.00	18.79	18.79
SLOF2012002	481165106 JOY GLOBAL INC	300	12/14/2001	300.00	3.42	3.42
SLOF2012002	532226107 LIGHTBRIDGE INC	300	5/22/2001	300.00	3.42	3.42
SLOF2012002	532226107 LIGHTBRIDGE INC	4,900	5/28/2001	4,900.00	75.70	70.80
SLOF2012002	558155203 STEELCASE INC CL A	600	11/29/2001	600.00	8.26	8.26
SLOF2012002	558155203 STEELCASE INC CL A	700	8/29/2001	700.00	10.57	10.57
SLOF2012002	879560105 TELEDYNE TECHNOLOGIES INC COM	4,700	12/31/2001	4,700.00	21.85	21.85
SLOF2012002	926734104 VIGNETTE CORP COM	3,900	11/7/2002	3,900.00	10.59	10.59
SLOF2012002	926734104 VIGNETTE CORP COM	400	10/17/2002	400.00	10.37	10.37
SLOF2012002	955306105 WEST PHARMACEUTICAL SVCS INC	200	10/18/2001	200.00	5.18	5.18
SLOF2012002	955306105 WEST PHARMACEUTICAL SVCS INC	127	12/7/2001	127.90	127.90	0.00
SLOF2012002	955306105 WEST PHARMACEUTICAL SVCS INC	1,100	10/22/2001	1,100.00	38.75	38.75
SLOF2012002	261018105 DOWNEY FINL CORP COM	2,100	11/4/2002	2,100.00	33.67	33.67
SLOF2012002	410768105 HANOVER COMPRESSOR CO COM	1,600	11/8/2002	1,600.00	25.65	25.65
SLOF2012002	410768105 HANOVER COMPRESSOR CO COM	1,000	11/8/2002	1,000.00	19.86	19.86
SLOF2012002	42487203 HOVANIAN ENTERPRISES INC CL A	400	3/14/2001	400.00	8.38	8.38
SLOF2012002	456658106 INFOCUS CORP COM	500	3/15/2001	500.00	7.55	7.55
SLOF2012002	532226107 LIGHTBRIDGE INC	300	5/21/2001	300.00	5.09	5.09
SLOF2012002	532226107 LIGHTBRIDGE INC	400	5/21/2001	400.00	3.05	3.05
SLOF2012002	858155203 STEELCASE INC CL A	2,200	12/20/2001	2,200.00	10.84	10.84
SLOF2012002	858155203 STEELCASE INC CL A	700	12/30/2001	700.00	34.64	34.64

Symbol	Description	Quantity	Acquisition Date	Cost Basis	Current Value	Gain/Loss
SLOF2012002	253922106 DIME CMNTY BANCORP INC COM	200	9/4/2001	200.00	6.00	5.80
SLOF2012002	337907109 FIRSTSTED FINL CORP DEL COM	1,000	10/24/2001	1,000.00	26.80	25.80
SLOF2012002	366851206 GARTNER INC	700	1/17/2001	700.00	8.04	7.24
SLOF2012002	456727106 INFORMATION HLDGS INC COM	1,500	8/1/2001	1,500.00	38.30	36.80
SLOF2012002	456727106 INFORMATION HLDGS INC COM	500	8/7/2001	500.00	12.79	12.29
SLOF2012002	456727106 INFORMATION HLDGS INC COM	500	8/7/2001	500.00	10.86	10.36
SLOF2012002	481165106 JOY GLOBAL INC	600	11/26/2001	600.00	44.99	43.99
SLOF2012002	533903106 LINCOLN ELEC HLDGS INC COM	1,800	5/23/2001	1,800.00	22.49	20.69
SLOF2012002	533903106 LINCOLN ELEC HLDGS INC COM	900	5/25/2001	900.00	7.49	6.99
SLOF2012002	533903106 LINCOLN ELEC HLDGS INC COM	300	6/15/2001	300.00	7.49	6.99
SLOF2012002	533903106 LINCOLN ELEC HLDGS INC COM	300	8/17/2001	300.00	7.49	6.99
SLOF2012002	637657206 NATIONAL SERVICE INDS INC	175	11/21/2001	175.00	1.25	1.25
SLOF2012002	637657206 NATIONAL SERVICE INDS INC	700	11/27/2001	700.00	5.41	5.41
SLOF2012002	637657206 NATIONAL SERVICE INDS INC	175	11/28/2001	175.00	1.25	1.25
SLOF2012002	858155203 STEELCASE INC CL A	3,500	11/28/2001	3,500.00	12.36	11.86
SLOF2012002	858155203 STEELCASE INC CL A	800	11/28/2001	800.00	6.77	6.27
SLOF2012002	878895101 TECUMSEH PRODS CO CL B COM	300	6/29/2001	300.00	11.21	10.91
SLOF2012002	92553H100 VIASYSTEMS GROUP INC COM	3,800	1/30/2001	3,800.00	54.10	50.30
SLOF2012002	92553H100 VIASYSTEMS GROUP INC COM	2,200	2/12/2001	2,200.00	66.43	64.23
SLOF2012002	92553H100 VIASYSTEMS GROUP INC COM	3,800	2/15/2001	3,800.00	11.47	11.47
SLOF2012002	92553H100 VIASYSTEMS GROUP INC COM	3,200	2/15/2001	3,200.00	11.47	11.47
SLOF2012002	92553H100 VIASYSTEMS GROUP INC COM	4,700	3/16/2001	4,700.00	66.62	61.92
SLOF2012002	942712100 WATSON WYATT & CO HLDGS CL A	400	8/7/2001	400.00	1.41	1.41
SLOF2012002	942712100 WATSON WYATT & CO HLDGS CL A	2,900	12/5/2001	2,900.00	8.76	8.86
SLOF2012002	942712100 WATSON WYATT & CO HLDGS CL A	400	12/7/2001	400.00	6.53	6.53
SLOF2012002	00508Y102 ACQUITY BRANDS INC	500	10/23/2001	500.00	8.47	8.47
SLOF2012002	00508Y102 ACQUITY BRANDS INC	500	11/7/2001	500.00	6.47	6.47
SLOF2012002	00508Y102 ACQUITY BRANDS INC	800	11/7/2001	800.00	11.71	11.71
SLOF2012002	00508Y102 ACQUITY BRANDS INC	1,600	11/21/2001	1,600.00	10.35	10.35
SLOF2012002	00508Y102 ACQUITY BRANDS INC	2,800	11/28/2001	2,800.00	20.71	20.71
SLOF2012002	00508Y102 ACQUITY BRANDS INC	700	11/28/2001	700.00	36.25	35.25
SLOF2012002	00508Y102 ACQUITY BRANDS INC	2,600	11/27/2001	2,600.00	33.66	33.66
SLOF2012002	00508Y102 ACQUITY BRANDS INC	1,600	12/11/2001	1,600.00	30.71	30.71
SLOF2012002	00508Y102 ACQUITY BRANDS INC	1,600	12/28/2001	1,600.00	20.71	20.71
SLOF2012002	12612W104 CNF INC	300	8/16/2001	300.00	34.72	34.72
SLOF2012002	261018105 DOWNEY FINL CORP COM	800	11/8/2001	800.00	4.34	4.34
SLOF2012002	261018105 DOWNEY FINL CORP COM	100	11/15/2001	100.00	10.77	10.77
SLOF2012002	337907109 FIRSTSTED FINL CORP DEL COM	400	10/24/2001	400.00	4.59	4.59
SLOF2012002	366851206 GARTNER INC	3,600	11/7/2001	3,600.00	86.52	82.92
SLOF2012002	37247A102 GENIVA HEALTH SVCS INC	200	1/9/2002	200.00	3.17	3.17
SLOF2012002	481165106 JOY GLOBAL INC	1,100	11/29/2001	1,100.00	18.79	18.79
SLOF2012002	481165106 JOY GLOBAL INC	300	12/14/2001	300.00	3.42	3.42
SLOF2012002	532226107 LIGHTBRIDGE INC	300	5/22/2001	300.00	3.42	3.42
SLOF2012002	532226107 LIGHTBRIDGE INC	4,900	5/28/2001	4,900.00	75.70	70.80
SLOF2012002	558155203 STEELCASE INC CL A	600	11/29/2001	600.00	8.26	8.26
SLOF2012002	558155203 STEELCASE INC CL A	700	8/29/2001	700.00	10.57	10.57
SLOF2012002	879560105 TELEDYNE TECHNOLOGIES INC COM	4,700	12/31/2001	4,700.00	21.85	21.85
SLOF2012002	926734104 VIGNETTE CORP COM	3,900	11/7/2002	3,900.00	10.59	10.59
SLOF2012002	926734104 VIGNETTE CORP COM	400	10/17/2002	400.00	10.37	10.37
SLOF2012002	955306105 WEST PHARMACEUTICAL SVCS INC	200	10/18/2001	200.00	5.18	5.18
SLOF2012002	955306105 WEST PHARMACEUTICAL SVCS INC	127	12/7/2001	127.90	127.90	0.00
SLOF2012002	955306105 WEST PHARMACEUTICAL SVCS INC	1,100	10/22/2001	1,100.00	38.75	38.75
SLOF2012002	261018105 DOWNEY FINL CORP COM	2,100	11/4/2002	2,100.00	33.67	33.67
SLOF2012002	410768105 HANOVER COMPRESSOR CO COM	1,600	11/8/2002	1,600.00	25.65	25.65
SLOF2012002	410768105 HANOVER COMPRESSOR CO COM	1,000	11/8/2002	1,000.00	19.86	19.86
SLOF201						

Year	Month	Day	Organization	Amount	Category	Year	Month	Day	Organization	Amount	Category
2002	8/29	2001	TELEDYNE TECHNOLOGIES INC COM	300,000	S	2002	1/19	2002	4,493.66	4,649.46	155.80
2002	6/1	2001	VALUVISION INTL INC CL A	900,000	S	2002	1/19	2002	17,783.73	18,980.00	-1,206.27
2002	12/7	2001	SLO CLIENT CASH INVESTMENT TR	68,648.860	S	2002	1/18	2002	68,648.86	68,648.86	0.00
2002	12/10	2001	SLO CLIENT CASH INVESTMENT TR	383,869.190	S	2002	1/18	2002	383,869.19	383,869.19	0.00
2002	11/15	2001	DOWNEY FINL CORP COM	400,000	S	2002	1/25	2002	12,977.77	10,533.00	2,444.77
2002	11/16	2001	DOWNEY FINL CORP COM	400,000	S	2002	1/25	2002	17,303.70	14,109.28	3,194.42
2002	6/29	2001	HOVNIANIAN ENTERPRISES INC CL A	700,000	S	2002	1/25	2002	13,958.62	10,184.77	3,773.85
2002	7/10	2001	HOVNIANIAN ENTERPRISES INC CL A	300,000	S	2002	1/25	2002	5,682.27	4,383.38	1,298.89
2002	12/12	2000	HOVNIANIAN ENTERPRISES INC CL A	200,000	S	2002	1/25	2002	4,479.93	3,350.00	1,129.93
2002	12/13	2000	UNITED NATL BANCORP N J COM	100,000	S	2002	1/25	2002	2,239.96	1,695.86	544.10
2002	6/1	2001	VALUVISION INTL INC CL A	1,000,000	S	2002	1/25	2002	19,256.11	21,100.00	-1,843.89
2002	12/10	2001	VIGNETTE CORP COM	1,600,000	S	2002	1/25	2002	7,153,382.46	7,153,382.46	0.00
2002	12/12	2001	SLO CLIENT CASH INVESTMENT TR	715,382.460	S	2002	1/22	2002	134,330.63	134,330.63	0.00
2002	13/30	630	SLO CLIENT CASH INVESTMENT TR	134,330.630	S	2002	1/22	2002	7,037.68	6,502.50	535.18
2002	7/12	2001	ALBEMARLE CORP	300,000	S	2002	1/28	2002	25,804.84	23,276.00	2,528.84
2002	7/13	2001	ALBEMARLE CORP	1,100,000	S	2002	1/28	2002	4,691.79	4,184.00	507.79
2002	12/6	2001	CNF INC	200,000	S	2002	1/28	2002	6,751.20	5,945.62	805.58
2002	12/6	2001	CNF INC	200,000	S	2002	1/28	2002	37,131.59	32,632.60	4,498.99
2002	12/12	2001	DOWNEY FINL CORP COM	1,100,000	S	2002	1/28	2002	3,375.60	2,977.40	398.20
2002	12/12	2001	CNF INC	100,000	S	2002	1/28	2002	25,785.57	21,163.92	4,621.65
2002	12/12	2001	CNF INC	600,000	S	2002	1/28	2002	8,012.24	6,993.00	1,019.24
2002	12/12	2001	HOVNIANIAN ENTERPRISES INC CL A	300,000	S	2002	1/28	2002	14,024.78	10,181.22	3,843.56
2002	12/12	2001	HOVNIANIAN ENTERPRISES INC CL A	700,000	S	2002	1/28	2002	30,053.08	22,169.85	7,883.24
2002	12/12	2001	INFORMATION HLDGS INC COM	1,500,000	S	2002	1/28	2002	7,334.89	6,993.15	341.74
2002	4/8	2001	JOY GLOBAL INC	400,000	S	2002	1/28	2002	9,779.85	9,397.06	382.79
2002	4/8	2001	JOY GLOBAL INC	600,000	S	2002	1/28	2002	10,126.29	9,397.06	739.23
2002	12/18	2001	JOY GLOBAL INC	800,000	S	2002	1/28	2002	13,501.71	12,340.00	1,161.71
2002	12/19	2001	JOY GLOBAL INC	700,000	S	2002	1/28	2002	4,213.61	6,135.24	-1,921.63
2002	5/29	2001	LIGHTBRIDGE INC	400,000	S	2002	1/28	2002	7,374.18	10,654.91	-3,280.73
2002	5/30	2001	LIGHTBRIDGE INC	700,000	S	2002	1/28	2002	1,931.78	2,110.00	-178.22
2002	6/1	2001	VALUVISION INTL INC CL A	100,000	S	2002	1/28	2002	3,963.56	4,273.68	-300.12
2002	6/4	2001	VALUVISION INTL INC CL A	200,000	S	2002	1/28	2002	43,240.98	46,542.48	-3,301.50
2002	10/6	2001	VIGNETTE CORP COM	10,600,000	S	2002	1/28	2002	13,969.75	14,048.48	-78.73
2002	1/7	2002	VIGNETTE CORP COM	3,400,000	S	2002	1/28	2002	173,690.36	173,690.36	0.00
2002	12/12	2001	SLO CLIENT CASH INVESTMENT TR	173,690.360	S	2002	1/23	2002	28,859.13	28,859.13	0.00
2002	12/13	2001	SLO CLIENT CASH INVESTMENT TR	28,859.130	S	2002	1/23	2002	20,925.31	20,925.31	0.00
2002	8/20	2001	COHERENT INC COM	700,000	S	2002	1/23	2002	23,333.03	29,774.00	-6,440.97
2002	12/7	2001	COHERENT INC COM	1,000,000	S	2002	1/23	2002	33,332.89	30,942.25	2,390.64
2002	12/7	2001	COHERENT INC COM	100,000	S	2002	1/23	2002	3,198.98	3,624.00	-425.02
2002	11/5	2001	CUMMINS INC COM	1,800,000	S	2002	1/23	2002	64,997.92	60,725.52	4,272.40
2002	23/02	1106	EMMIS COMMUNICATIONS CORP COM	200,000	S	2002	1/23	2002	4,589.93	3,967.58	622.35
2002	29/12	103	EMMIS COMMUNICATIONS CORP COM	200,000	S	2002	1/23	2002	7,989.23	6,746.97	1,242.26
2002	3/7	2002	FIRSTFED FINL CORP DEL COM	3,200,000	S	2002	1/23	2002	25,560.89	21,759.68	3,801.21
2002	3/9	2002	GLOBAL INDS LTD COM	1,200,000	S	2002	1/23	2002	9,565.33	8,616.00	949.33
2002	3/9	2002	GLOBAL INDS LTD COM	1,600,000	S	2002	1/23	2002	32,534.07	23,068.16	9,465.91
2002	4/28	2003	HOVNIANIAN ENTERPRISES INC CL A	1,600,000	S	2002	1/23	2002	4,066.76	2,934.24	1,132.52
2002	4/28	2003	HOVNIANIAN ENTERPRISES INC CL A	200,000	S	2002	1/23	2002	14,233.65	9,612.54	4,621.11
2002	4/28	2003	HOVNIANIAN ENTERPRISES INC CL A	700,000	S	2002	1/23	2002	18,300.41	11,433.78	6,866.63
2002	4/28	2003	HOVNIANIAN ENTERPRISES INC CL A	900,000	S	2002	1/23	2002	26,965.09	25,672.79	1,292.30
2002	4/28	2003	INFORMATION HLDGS INC COM	1,100,000	S	2002	1/23	2002	14,708.78	12,726.00	1,982.78
2002	4/28	2003	INFORMATION HLDGS INC COM	500,000	S	2002	1/23	2002	24,514.63	21,466.30	3,048.33
2002	4/28	2003	INFORMATION HLDGS INC COM	1,000,000	S	2002	1/23	2002	13,529.00	12,710.40	818.60
2002	4/28	2003	JOY GLOBAL INC	800,000	S	2002	1/23	2002	13,529.00	12,933.04	595.96
2002	4/28	2003	JOY GLOBAL INC	800,000	S	2002	1/23	2002	13,529.00	10,684.20	2,844.80
2002	9/20	2001	VALUVISION INTL INC CL A	344,371.310	S	2002	1/23	2002	344,371.31	344,371.31	0.00
2002	9/6	2002	SLO CLIENT CASH INVESTMENT TR	237,038.490	S	2002	1/24	2002	237,038.49	237,038.49	0.00
2002	9/6	2002	SLO CLIENT CASH INVESTMENT TR	700,000	S	2002	1/24	2002	21,433.88	18,364.59	3,069.29
2002	29/12	103	CHESAPEAKE CORP VA COM	600,000	S	2002	1/25	2002	13,869.99	11,602.74	2,267.25
2002	33/90	109	EMMIS COMMUNICATIONS CORP COM	1,000,000	S	2002	1/25	2002	26,689.19	23,310.00	3,379.19

SLOF2012002 75040P108	RADIO ONE INC CL A	300 000	S	1/16/2002	1/29/2002	2/1/2002	5 334 39	5 081 70	252 69
SLOF2012002 94262Z200	WATSCO INC CL A	400 000	S	3/14/2001	1/29/2002	2/1/2002	4 816 68	4 816 68	611 24
SLOF2012002 94262Z200	WATSCO INC CL A	2 900 000	S	5/2/2001	1/29/2002	2/1/2002	39 352 40	38 518 98	833 44
SLOF2012002 99810Z802	SLO CLIENT CASH INVESTMENT TR	98 799 760	S	1/10/2002	1/29/2002	1/29/2002	98 799 76	98 799 76	0 00
SLOF2012002 99810Z802	SLO CLIENT CASH INVESTMENT TR	15 844 790	S	7/27/2001	1/30/2002	2/4/2002	15 844 78	15 844 79	0 00
SLOF2012002 12653101	ALBEMARLE CORP	300 000	S	7/30/2001	1/30/2002	2/4/2002	6 902 24	6 335 34	566 90
SLOF2012002 12653101	ALBEMARLE CORP	1 400 000	S	7/25/2001	1/30/2002	2/4/2002	32 210 43	28 901 18	3 309 25
SLOF2012002 12653101	ALBEMARLE CORP	300 000	S	7/26/2001	1/30/2002	2/4/2002	6 902 24	6 195 00	707 24
SLOF2012002 12653101	ALBEMARLE CORP	300 000	S	7/26/2001	1/30/2002	2/4/2002	6 902 24	6 211 95	680 29
SLOF2012002 109043109	BRIGGS & STRATTON CORP	300 000	S	6/25/2001	1/30/2002	2/4/2002	25 338 22	24 481 26	856 96
SLOF2012002 109043109	BRIGGS & STRATTON CORP	600 000	S	6/29/2001	1/30/2002	2/4/2002	25 338 22	24 630 00	708 22
SLOF2012002 109043109	CHAMPIONSHIP AUTO RACING TEAM	100 000	S	7/2/2001	1/30/2002	2/4/2002	4 223 04	4 091 00	132 04
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	100 000	S	5/16/2001	1/30/2002	2/4/2002	6 578 90	6 020 00	559 90
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	200 000	S	5/17/2001	1/30/2002	2/4/2002	3 289 95	2 991 00	298 95
SLOF2012002 28224R101	EFUNDS CORP COM	1 600 000	S	12/28/2001	1/30/2002	2/4/2002	27 136 07	21 202 24	5 933 83
SLOF2012002 358433100	FRIEDMAN BILLINGS RAMSEY GROUP	2 100 000	S	6/5/2001	1/30/2002	2/4/2002	13 224 78	12 705 00	519 78
SLOF2012002 379336100	GLOBAL INDS LTD COM	900 000	S	11/16/2001	1/30/2002	2/4/2002	7 181 17	5 257 44	1 923 73
SLOF2012002 379336100	GLOBAL INDS LTD COM	200 000	S	11/20/2001	1/30/2002	2/4/2002	1 595 81	1 302 52	293 29
SLOF2012002 554273102	MACDERMID INC	1 000 000	S	12/4/2001	1/30/2002	2/4/2002	17 649 93	14 327 10	3 322 83
SLOF2012002 554273102	MACDERMID INC	500 000	S	12/5/2001	1/30/2002	2/4/2002	8 824 97	7 368 45	1 456 52
SLOF2012002 737628107	POTLATCH CORP COM	500 000	S	10/3/2001	1/30/2002	2/4/2002	14 338 73	12 817 50	1 521 23
SLOF2012002 69810Z802	SLO CLIENT CASH INVESTMENT TR	136 622 880	S	1/10/2002	1/30/2002	1/30/2002	136 622 88	136 622 88	0 00
SLOF2012002 12653101	ALBEMARLE CORP	300 000	S	7/30/2001	1/31/2002	2/5/2002	7 002 49	6 193 11	809 38
SLOF2012002 12653101	ALBEMARLE CORP	400 000	S	9/20/2001	1/31/2002	2/5/2002	9 336 66	8 877 32	2 459 34
SLOF2012002 12653101	ALBEMARLE CORP	100 000	S	9/21/2001	1/31/2002	2/5/2002	2 334 16	1 717 68	616 48
SLOF2012002 12653101	ALBEMARLE CORP	500 000	S	9/28/2001	1/31/2002	2/5/2002	11 670 82	9 434 95	2 235 87
SLOF2012002 12653101	ALBEMARLE CORP	300 000	S	8/27/2001	1/31/2002	2/5/2002	8 538 35	7 590 87	947 48
SLOF2012002 59815308	BANDAG INC CL A	600 000	S	6/30/2001	1/31/2002	2/5/2002	17 076 70	15 153 00	1 923 70
SLOF2012002 59815308	BANDAG INC CL A	2 600 000	S	11/15/2001	1/31/2002	2/5/2002	73 999 05	64 148 76	9 850 29
SLOF2012002 224399105	CRANE CO	800 000	S	11/21/2001	1/31/2002	2/5/2002	13 285 78	11 046 96	2 238 82
SLOF2012002 260086103	DOVER DOWNS ENTMT INC	900 000	S	10/23/2001	1/31/2002	2/5/2002	10 333 38	8 917 86	1 415 52
SLOF2012002 260086103	DOVER DOWNS ENTMT INC	700 000	S	11/9/2001	1/31/2002	2/5/2002	7 390 99	6 811 85	769 14
SLOF2012002 260086103	DOVER DOWNS ENTMT INC	500 000	S	11/12/2001	1/31/2002	2/5/2002	20 708 92	15 901 68	4 807 24
SLOF2012002 28224R101	EFUNDS CORP COM	1 200 000	S	12/8/2001	1/31/2002	2/5/2002	18 418 42	16 525 00	1 893 42
SLOF2012002 341140101	FLORIDA ROCK INDS INC	500 000	S	12/13/2001	1/31/2002	2/5/2002	25 785 78	23 310 00	2 475 78
SLOF2012002 341140101	FLORIDA ROCK INDS INC	700 000	S	12/14/2001	1/31/2002	2/5/2002	11 696 82	9 117 64	2 578 18
SLOF2012002 379336100	GLOBAL INDS LTD COM	1 400 000	S	11/20/2001	1/31/2002	2/5/2002	3 306 35	2 605 04	701 31
SLOF2012002 379336100	GLOBAL INDS LTD COM	1 200 000	S	12/5/2001	1/31/2002	2/5/2002	21 360 28	17 684 28	3 676 00
SLOF2012002 554273102	MACDERMID INC	800 000	S	12/12/2001	1/31/2002	2/5/2002	14 240 18	12 899 52	1 340 66
SLOF2012002 637071101	NATIONAL-OILWELL INC	1 700 000	S	11/4/2002	1/31/2002	2/5/2002	31 985 70	28 638 20	3 347 50
SLOF2012002 637071101	NATIONAL-OILWELL INC	900 000	S	11/5/2002	1/31/2002	2/5/2002	16 933 60	15 583 79	1 369 81
SLOF2012002 637071101	NATIONAL-OILWELL INC	1 800 000	S	11/6/2002	1/31/2002	2/5/2002	33 867 21	30 843 54	3 023 67
SLOF2012002 640204301	NEIMAN-MARCUS GROUP INC CL B	600 000	S	9/18/2001	1/31/2002	2/5/2002	19 808 28	15 981 02	3 847 26
SLOF2012002 640204301	NEIMAN-MARCUS GROUP INC CL B	500 000	S	9/19/2001	1/31/2002	2/5/2002	16 506 90	12 628 90	3 878 10
SLOF2012002 640204301	NEIMAN-MARCUS GROUP INC CL B	500 000	S	9/19/2001	1/31/2002	2/5/2002	16 506 90	14 286 23	4 220 67
SLOF2012002 737628107	POTLATCH CORP COM	300 000	S	9/24/2001	1/31/2002	2/5/2002	6 602 76	4 841 44	1 761 32
SLOF2012002 75040P108	RADIO ONE INC CL A	900 000	S	11/6/2002	1/31/2002	2/5/2002	8 732 23	7 690 50	1 041 73
SLOF2012002 75040P108	RADIO ONE INC CL A	400 000	S	11/8/2002	1/31/2002	2/5/2002	7 040 45	6 780 00	260 45
SLOF2012002 810188104	UNITED DEFENSE INDS INC	1 300 000	S	12/13/2001	1/31/2002	2/5/2002	32 437 89	24 700 00	7 737 89
SLOF2012002 103043105	BOWNE & CO INC COM	1 400 000	S	3/1/2001	2/1/2002	2/6/2002	19 329 78	14 550 08	4 778 72
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	200 000	S	5/17/2001	2/1/2002	2/6/2002	3 249 95	2 960 00	289 95
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	700 000	S	7/30/2001	2/1/2002	2/6/2002	11 374 82	10 921 12	453 70
SLOF2012002 224399105	CRANE CO	900 000	S	11/29/2001	2/1/2002	2/6/2002	16 767 28	12 968 46	3 798 82
SLOF2012002 224399105	CRANE CO	1 000 000	S	11/21/2001	2/1/2002	2/6/2002	23 712 94	23 538 30	174 64
SLOF2012002 231021106	CUMMINS INC COM	100 000	S	11/28/2001	2/1/2002	2/6/2002	16 599 05	16 783 70	-194 64
SLOF2012002 231021106	CUMMINS INC COM	500 000	S	11/6/2001	2/1/2002	2/6/2002	3 703 15	3 377 34	325 81
SLOF2012002 231021106	CUMMINS INC COM	300 000	S	11/7/2001	2/1/2002	2/6/2002	18 515 77	17 167 55	1 348 22
SLOF2012002 28224R101	EFUNDS CORP COM	400 000	S	11/8/2001	2/1/2002	2/6/2002	11 109 48	10 459 96	649 60
SLOF2012002 28224R101	EFUNDS CORP COM	400 000	S	12/28/2001	2/1/2002	2/6/2002	6 844 86	5 300 56	1 544 30

SLOF2012002 28224R101	EFUNDS CORP COM	2,700,000	\$	12/31/2001	2/1/2002	2/6/2002	46,202.78	38,302.20	7,900.58
SLOF2012002 28224R101	EFUNDS CORP COM	600,000	\$	1/3/2002	2/1/2002	2/6/2002	10,267.29	8,486.40	1,780.89
SLOF2012002 28224R101	EFUNDS CORP COM	2,500,000	\$	1/4/2002	2/1/2002	2/6/2002	42,780.35	35,682.25	7,098.10
SLOF2012002 291525103	EMMS COMMUNICATIONS CORP COM	1,200,000	\$	9/19/2001	2/1/2002	2/6/2002	27,483.42	21,116.40	6,367.02
SLOF2012002 291525103	EMMS COMMUNICATIONS CORP COM	700,000	\$	8/20/2001	2/1/2002	2/6/2002	16,032.00	12,262.25	3,769.75
SLOF2012002 291525103	EMMS COMMUNICATIONS CORP COM	400,000	\$	9/21/2001	2/1/2002	2/6/2002	9,161.14	6,926.00	2,235.14
SLOF2012002 291525103	EMMS COMMUNICATIONS CORP COM	400,000	\$	9/25/2001	2/1/2002	2/6/2002	9,161.14	6,813.08	2,348.06
SLOF2012002 291525103	EMMS COMMUNICATIONS CORP COM	100,000	\$	9/25/2001	2/1/2002	2/6/2002	2,290.73	1,546.29	744.00
SLOF2012002 341140101	FLORIDA ROCK INDS INC	1,000,000	\$	12/1/2001	2/1/2002	2/6/2002	66,201.74	59,940.00	6,261.74
SLOF2012002 341140101	FLORIDA ROCK INDS INC	1,000,000	\$	1/23/2002	2/1/2002	2/6/2002	36,778.75	35,002.10	1,776.65
SLOF2012002 379336100	GLOBAL INDS LTD COM	1,300,000	\$	11/20/2001	2/1/2002	2/6/2002	10,713.52	8,466.38	2,247.14
SLOF2012002 554273102	MACDERMID INC	1,400,000	\$	12/1/2001	2/1/2002	2/6/2002	25,059.76	22,224.16	2,835.60
SLOF2012002 554273102	MACDERMID INC	500,000	\$	12/1/2001	2/1/2002	2/6/2002	8,949.81	8,063.05	886.86
SLOF2012002 637071101	NATIONAL-OILWELL INC	1,600,000	\$	1/16/2002	2/1/2002	2/6/2002	30,010.10	27,416.48	2,593.62
SLOF2012002 640204301	NEUMAN-MARCUS GROUP INC CL B	100,000	\$	9/24/2001	2/1/2002	2/6/2002	3,269.85	2,420.72	849.13
SLOF2012002 640204301	NEUMAN-MARCUS GROUP INC CL B	600,000	\$	9/25/2001	2/1/2002	2/6/2002	19,619.10	14,814.90	4,804.20
SLOF2012002 709323109	PENNZOIL QUAKER ST CO COM	700,000	\$	7/9/2001	2/1/2002	2/6/2002	9,687.92	7,058.87	2,629.05
SLOF2012002 75040P108	RADIO ONE INC CL A	100,000	\$	1/18/2002	2/1/2002	2/6/2002	1,764.25	1,695.00	69.25
SLOF2012002 79360105	TELEDYNE TECHNOLOGIES INC COM	600,000	\$	1/22/2002	2/1/2002	2/6/2002	10,585.52	10,162.32	423.20
SLOF2012002 79360105	TELEDYNE TECHNOLOGIES INC COM	500,000	\$	9/30/2001	2/1/2002	2/6/2002	8,073.52	7,483.70	589.82
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	300,000	\$	11/20/2001	2/1/2002	2/6/2002	4,844.12	4,215.00	629.12
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	400,000	\$	11/21/2001	2/1/2002	2/6/2002	6,458.82	5,720.00	738.82
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	1,200,000	\$	12/13/2001	2/1/2002	2/6/2002	30,779.06	22,800.00	7,979.06
SLOF2012002 91018B104	UNITED DEFENSE INDS INC	900,000	\$	12/1/2001	2/1/2002	2/6/2002	23,084.29	17,962.20	5,122.09
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	80,395,890	\$	11/10/2002	2/1/2002	2/1/2002	80,395.69	80,395.69	0.00
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	500,000	\$	7/30/2001	2/1/2002	2/1/2002	8,174.88	7,800.80	374.08
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	1,600,000	\$	8/30/2001	2/1/2002	2/1/2002	29,429.56	26,665.58	2,764.00
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	400,000	\$	9/28/2001	2/1/2002	2/1/2002	6,539.90	5,804.28	735.62
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	300,000	\$	9/28/2001	2/1/2002	2/1/2002	4,904.93	4,185.00	719.93
SLOF2012002 224399105	CRANE CO	900,000	\$	11/28/2001	2/1/2002	2/1/2002	21,285.58	21,591.90	-306.32
SLOF2012002 28224R101	EFUNDS CORP COM	1,000,000	\$	1/4/2002	2/1/2002	2/1/2002	16,583.45	14,272.90	2,310.55
SLOF2012002 28224R101	EFUNDS CORP COM	500,000	\$	1/7/2002	2/1/2002	2/1/2002	8,291.72	7,082.45	1,209.27
SLOF2012002 28224R101	EFUNDS CORP COM	100,000	\$	1/16/2002	2/1/2002	2/1/2002	1,624.57	1,113.53	511.04
SLOF2012002 637071101	NATIONAL-OILWELL INC	900,000	\$	1/18/2002	2/1/2002	2/1/2002	16,421.15	15,739.02	682.13
SLOF2012002 637071101	NATIONAL-OILWELL INC	200,000	\$	7/8/2001	2/1/2002	2/1/2002	2,787.95	2,016.82	771.13
SLOF2012002 709323109	PENNZOIL QUAKER ST CO COM	1,000,000	\$	11/16/2001	2/1/2002	2/1/2002	21,655.97	18,549.00	3,106.97
SLOF2012002 913543104	UNIVERSAL FST PRODS INC	500,000	\$	11/20/2001	2/1/2002	2/1/2002	10,827.99	9,585.00	1,242.99
SLOF2012002 913543104	UNIVERSAL FST PRODS INC	600,000	\$	11/21/2001	2/1/2002	2/1/2002	12,993.58	11,473.20	1,520.38
SLOF2012002 913543104	UNIVERSAL FST PRODS INC	17,634,380	\$	11/02/2002	2/1/2002	2/1/2002	17,634.38	17,634.38	0.00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	17,053,820	\$	11/11/2002	2/1/2002	2/1/2002	17,053.82	17,053.82	0.00
SLOF2012002 04289L107	ART TECHNOLOGY GRP INC OC-COM	2,600,000	\$	7/24/2001	2/5/2002	2/5/2002	8,059.88	9,019.52	-860.04
SLOF2012002 04289L107	ART TECHNOLOGY GRP INC OC-COM	4,200,000	\$	7/27/2001	2/5/2002	2/5/2002	13,019.80	16,193.52	-3,173.72
SLOF2012002 28224R101	EFUNDS CORP COM	3,900,000	\$	1/7/2002	2/5/2002	2/5/2002	9,805.61	7,027.95	2,778.00
SLOF2012002 28224R101	EFUNDS CORP COM	500,000	\$	1/8/2002	2/5/2002	2/5/2002	8,172.17	7,027.95	1,144.22
SLOF2012002 291525103	EMMS COMMUNICATIONS CORP COM	1,400,000	\$	9/25/2001	2/5/2002	2/5/2002	32,477.97	21,648.06	10,829.91
SLOF2012002 291525103	EMMS COMMUNICATIONS CORP COM	1,100,000	\$	9/28/2001	2/5/2002	2/5/2002	25,518.40	15,985.09	9,533.31
SLOF2012002 291525103	EMMS COMMUNICATIONS CORP COM	200,000	\$	10/3/2001	2/5/2002	2/5/2002	2,741.91	2,016.82	725.09
SLOF2012002 709323109	PENNZOIL QUAKER ST CO COM	600,000	\$	10/11/2001	2/5/2002	2/5/2002	14,011.22	12,068.16	1,943.06
SLOF2012002 725701106	PITTSBURGH BRINKS GROUP COM	300,000	\$	10/11/2001	2/5/2002	2/5/2002	8,413.37	7,286.13	1,127.24
SLOF2012002 740189105	PRECISION CASTPARTS CORP	800,000	\$	10/17/2001	2/5/2002	2/5/2002	22,435.66	18,268.96	4,166.70
SLOF2012002 740189105	PRECISION CASTPARTS CORP	300,000	\$	10/26/2001	2/5/2002	2/5/2002	8,413.37	6,954.00	1,459.37
SLOF2012002 740189105	PRECISION CASTPARTS CORP	300,000	\$	10/29/2001	2/5/2002	2/5/2002	8,413.37	7,072.98	1,340.39
SLOF2012002 740189105	PRECISION CASTPARTS CORP	700,000	\$	12/21/2001	2/5/2002	2/5/2002	16,799.74	15,470.00	1,329.74
SLOF2012002 913543104	SCHOOL SPECIALTY INC-OC	1,000,000	\$	11/21/2001	2/5/2002	2/5/2002	21,602.57	19,122.00	2,480.57
SLOF2012002 913543104	UNIVERSAL FST PRODS INC	1,600,000	\$	12/7/2001	2/5/2002	2/5/2002	34,564.12	32,396.16	2,167.96
SLOF2012002 04289L107	ART TECHNOLOGY GRP INC OC-COM	500,000	\$	7/27/2001	2/5/2002	2/5/2002	1,500.32	1,198.95	301.37
SLOF2012002 637071101	NATIONAL-OILWELL INC	2,100,000	\$	1/18/2002	2/5/2002	2/5/2002	38,258.27	36,724.38	1,533.89
SLOF2012002 807863105	SCHOOL SPECIALTY INC-OC	2,500,000	\$	12/25/2001	2/5/2002	2/5/2002	60,153.59	57,966.00	2,187.59
SLOF2012002 913543104	UNIVERSAL FST PRODS INC	400,000	\$	12/10/2001	2/5/2002	2/5/2002	8,659.87	8,040.00	619.87
SLOF2012002 913543104	UNIVERSAL FST PRODS INC	700,000	\$	12/21/2001	2/5/2002	2/5/2002	15,154.77	14,805.00	349.77

SLOF2012002 913543104	UNIVERSAL FST PRODS INC	300 000	1/11/2002	2/6/2002	2/11/2002	6 494 90	6 222 00	272 90
SLOF2012002 913543104	UNIVERSAL FST PRODS INC	300 000	1/14/2002	2/6/2002	2/11/2002	6 240 00	6 240 00	0
SLOF2012002 913543104	UNIVERSAL FST PRODS INC	500 000	1/15/2002	2/6/2002	2/11/2002	10 824 84	10 350 00	474 84
SLOF2012002 291525103	EMMIS COMMUNICATIONS CORP COM	100 000	10/3/2001	2/7/2002	2/12/2002	2 439 96	1 482 79	977 17
SLOF2012002 291525103	EMMIS COMMUNICATIONS CORP COM	1 200 000	10/4/2001	2/7/2002	2/12/2002	29 279 58	19 814 04	9 465 52
SLOF2012002 725701106	PITTSBON CO BRINKS GROUP COM	600 000	10/11/2001	2/7/2002	2/12/2002	18 406 60	16 090 88	2 315 72
SLOF2012002 7 48E+106	QUANTA SVCS INC COM	2 000 000	7/18/2001	2/7/2002	2/12/2002	4 675 93	10 039 68	-5 363 75
SLOF2012002 7 48E+106	QUANTA SVCS INC COM	2 400 000	8/2/2001	2/7/2002	2/12/2002	23 379 65	42 156 60	-18 776 95
SLOF2012002 7 48E+106	QUANTA SVCS INC COM	2 400 000	1/16/2001	2/7/2002	2/12/2002	28 055 58	50 405 28	-22 349 70
SLOF2012002 996102802	SHAW GROUP INC COM	23 576 850	1/11/2002	2/7/2002	2/7/2002	47 944 23	62 007 12	-14 062 87
SLOF2012002 08160H101	BENCHMARK ELECTRS INC	1 000 000	3/15/2001	2/8/2002	2/13/2002	23 576 89	23 576 89	0
SLOF2012002 08160H101	BENCHMARK ELECTRS INC	200 000	3/16/2001	2/8/2002	2/13/2002	25 151 38	21 636 36	3 515 02
SLOF2012002 126924108	BENCHMARK ELECTRS INC	1 000 000	10/2/2001	2/8/2002	2/13/2002	5 589 20	4 170 24	1 418 96
SLOF2012002 126924108	BENCHMARK ELECTRS INC	1 000 000	1/9/2002	2/8/2002	2/13/2002	13 040 52	14 025 11	-984 59
SLOF2012002 192576106	CABLE DESIGN TECHNOLOGIES CORP	1 000 000	11/23/2001	2/8/2002	2/13/2002	14 226 02	15 821 28	-1 595 26
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	1 100 000	11/26/2001	2/8/2002	2/13/2002	19 309 71	21 969 00	-2 659 29
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	800 000	11/27/2001	2/8/2002	2/13/2002	18 672 12	13 794 44	4 877 68
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	1 700 000	11/28/2001	2/8/2002	2/13/2002	12 125 18	9 962 80	2 162 38
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	1 000 000	12/3/2001	2/8/2002	2/13/2002	25 766 00	21 438 53	4 327 47
SLOF2012002 481165108	JOY GLOBAL INC	700 000	12/23/2001	2/8/2002	2/13/2002	15 156 47	13 257 40	1 899 07
SLOF2012002 481165108	JOY GLOBAL INC	100 000	12/21/2001	2/8/2002	2/13/2002	11 168 05	11 316 41	-148 36
SLOF2012002 598148104	MIDWAY GAMES INC	2 500 000	11/15/2001	2/8/2002	2/13/2002	26 190 85	34 706 75	-8 515 90
SLOF2012002 709333106	PENNZOIL QUAKER ST CO COM	400 000	7/9/2001	2/8/2002	2/13/2002	5 536 11	4 033 64	1 502 47
SLOF2012002 74157K101	PRIMEA INC	5 900 000	12/18/2001	2/8/2002	2/13/2002	13 494 27	16 735 94	-3 241 67
SLOF2012002 820280105	SHAW GROUP INC COM	1 700 000	12/19/2001	2/8/2002	2/13/2002	3 888 18	5 599 63	-1 711 45
SLOF2012002 820280105	SHAW GROUP INC COM	700 000	12/19/2001	2/8/2002	2/13/2002	10 740 67	13 779 36	-3 038 69
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	30 336 580	3/22/2001	2/8/2002	2/13/2002	12 530 79	16 485 00	-3 954 21
SLOF2012002 08160H101	BENCHMARK ELECTRS INC	1 500 000	11/29/2001	2/8/2002	2/14/2002	30 336 56	30 336 56	0
SLOF2012002 179584107	CLAIRES STORES INC COM	200 000	11/30/2001	2/11/2002	2/14/2002	11 264 31	8 340 48	2 923 83
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	200 000	12/3/2001	2/11/2002	2/14/2002	19 712 54	14 042 00	5 670 54
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	1 000 000	12/5/2001	2/11/2002	2/14/2002	14 057 16	11 973 15	2 084 01
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	500 000	12/7/2001	2/11/2002	2/14/2002	17 180 97	15 098 37	2 081 60
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	500 000	12/10/2001	2/11/2002	2/14/2002	10 933 34	9 721 46	1 211 88
SLOF2012002 291525103	EMMIS COMMUNICATIONS CORP COM	600 000	10/10/2001	2/11/2002	2/14/2002	7 809 53	7 243 75	565 78
SLOF2012002 291525103	EMMIS COMMUNICATIONS CORP COM	1 200 000	10/23/2001	2/11/2002	2/14/2002	29 968 94	17 862 32	12 006 62
SLOF2012002 379336100	GLOBAL INDS LTD COM	1 000 000	11/20/2001	2/11/2002	2/14/2002	13 144 80	11 834 68	1 310 12
SLOF2012002 492914106	KEY ENERGY SERVICES INC COM	4 100 000	8/10/2001	2/11/2002	2/14/2002	33 906 46	34 328 84	-420 36
SLOF2012002 59862V104	MIX GROUP INC COM	1 400 000	8/30/1999	2/11/2002	2/14/2002	6 434 90	8 722 10	-2 287 20
SLOF2012002 651290108	NEWFIELD EXPL CO COM	600 000	8/31/1998	2/11/2002	2/14/2002	18 017 73	24 368 26	-6 350 53
SLOF2012002 651290108	NEWFIELD EXPL CO COM	900 000	10/17/2001	2/11/2002	2/14/2002	20 352 89	19 812 54	540 35
SLOF2012002 651290108	NEWFIELD EXPL CO COM	200 000	10/18/2001	2/11/2002	2/14/2002	30 529 34	28 900 08	1 629 26
SLOF2012002 651290108	NEWFIELD EXPL CO COM	100 000	10/25/2001	2/11/2002	2/14/2002	6 784 30	20 806 80	-13 022 50
SLOF2012002 709323109	PENNZOIL QUAKER ST CO COM	400 000	7/9/2001	2/11/2002	2/14/2002	3 392 15	3 550 15	-158 00
SLOF2012002 740189105	PRECISION CASTPARTS CORP	300 000	10/29/2001	2/11/2002	2/14/2002	5 547 63	4 033 64	1 513 99
SLOF2012002 740189105	PRECISION CASTPARTS CORP	500 000	10/31/2001	2/11/2002	2/14/2002	8 497 49	7 072 96	1 424 51
SLOF2012002 745769109	PULITZER INC COM	400 000	7/20/2001	2/11/2002	2/14/2002	21 001 80	20 391 28	610 52
SLOF2012002 807863105	SCHOOL SPECIALTY INC-COM	200 000	12/26/2001	2/11/2002	2/14/2002	9 539 85	9 274 56	265 29
SLOF2012002 807863105	SCHOOL SPECIALTY INC-COM	200 000	12/27/2001	2/11/2002	2/14/2002	4 769 93	4 490 00	279 93
SLOF2012002 807863105	SCHOOL SPECIALTY INC-COM	500 000	12/28/2001	2/11/2002	2/14/2002	11 924 82	11 465 00	459 82

School Name	Year	Amount	Category	Date	Year	Amount	Category	Date	Year	Amount	Category	Date
SCHOOL SPECIALTY INC-COM	2002	800,000	S	1/3/2002	2/11/2002	18,079.71	S	2/14/2002	17,589.44	1,490.27	S	2/14/2002
UNITED DEFENSE INDS INC	2000	200,000	S	12/14/2001	2/11/2002	5,201.18	S	2/14/2002	3,951.60	1,209.58	S	2/14/2002
UNITED DEFENSE INDS INC	2000	500,000	S	12/17/2001	2/11/2002	39,008.86	S	2/14/2002	29,572.50	9,436.36	S	2/14/2002
UNITED DEFENSE INDS INC	2000	500,000	S	12/18/2001	2/11/2002	13,002.95	S	2/14/2002	10,036.25	2,966.70	S	2/14/2002
ASE TEST LTD	2000	400,000	S	11/17/2001	2/12/2002	5,178.92	S	2/15/2002	6,018.76	-838.84	S	2/15/2002
ALBERTO CULVER CO CL A	2000	1,200,000	S	9/21/1999	2/12/2002	49,187.74	S	2/15/2002	25,872.00	23,315.74	S	2/15/2002
ALBERTO CULVER CO CL A	2000	300,000	S	9/21/1999	2/12/2002	12,296.93	S	2/15/2002	6,468.00	5,828.93	S	2/15/2002
ANDREW CORP COM	2000	2,500,000	S	2/5/2002	2/12/2002	43,008.85	S	2/15/2002	41,614.00	1,394.85	S	2/15/2002
APPLIED INDL TECH INC COM	2000	1,600,000	S	3/1/2001	2/12/2002	28,318.57	S	2/15/2002	29,842.72	-1,523.15	S	2/15/2002
APPLIED INDL TECH INC COM	2000	100,000	S	4/23/2001	2/12/2002	25,856.88	S	2/15/2002	20,714.58	5,142.30	S	2/15/2002
BENCHMARK ELECTRS INC	2000	900,000	S	3/23/2001	2/12/2002	19,433.65	S	2/15/2002	17,433.10	2,000.55	S	2/15/2002
BENCHMARK ELECTRS INC	2000	500,000	S	11/8/2001	2/12/2002	12,177.66	S	2/15/2002	11,441.20	736.46	S	2/15/2002
CUMMINS INC COM	2000	600,000	S	12/10/2001	2/12/2002	28,921.93	S	2/15/2002	26,845.48	2,076.45	S	2/15/2002
DOLLAR THIRTY AUTOMOTIVE	2000	1,900,000	S	12/11/2001	2/12/2002	74,588.14	S	2/15/2002	71,802.64	2,785.50	S	2/15/2002
DOLLAR THIRTY AUTOMOTIVE	2000	4,900,000	S	12/12/2001	2/12/2002	8,877.41	S	2/15/2002	13,259.54	-4,382.13	S	2/15/2002
DOLLAR THIRTY AUTOMOTIVE	2000	700,000	S	11/17/2000	2/12/2002	1,411.06	S	2/15/2002	1,930.92	-519.86	S	2/15/2002
INTRAWEST CORP COM NEW	2000	100,000	S	11/27/2001	2/12/2002	1,334.98	S	2/15/2002	3,062.94	-1,727.96	S	2/15/2002
INTRAWEST CORP COM NEW	2000	300,000	S	6/4/2001	2/12/2002	20,024.69	S	2/15/2002	45,265.05	-25,240.36	S	2/15/2002
KEY3MEDIA GRP INC COM	2000	4,500,000	S	8/10/2001	2/12/2002	1,334.98	S	2/15/2002	2,265.00	-930.02	S	2/15/2002
KEY3MEDIA GRP INC COM	2000	300,000	S	8/21/2001	2/12/2002	4,004.94	S	2/15/2002	7,021.98	-3,017.04	S	2/15/2002
KEY3MEDIA GRP INC COM	2000	200,000	S	5/30/2001	2/12/2002	2,005.71	S	2/15/2002	3,044.26	-1,038.55	S	2/15/2002
KEY3MEDIA GRP INC COM	2000	200,000	S	6/4/2001	2/12/2002	13,037.11	S	2/15/2002	21,403.98	-8,366.87	S	2/15/2002
KEY3MEDIA GRP INC COM	2000	1,300,000	S	11/28/2001	2/12/2002	7,559.88	S	2/15/2002	5,285.44	2,274.44	S	2/15/2002
PRG SCHULTZ INTL INC	2000	800,000	S	10/31/2001	2/12/2002	27,864.78	S	2/15/2002	23,177.60	4,687.18	S	2/15/2002
PRECISION CASTPARTS CORP	2000	1,000,000	S	12/5/2001	2/12/2002	30,651.26	S	2/15/2002	29,829.80	821.46	S	2/15/2002
PRECISION CASTPARTS CORP	2000	1,000,000	S	1/5/2002	2/12/2002	38,746.59	S	2/15/2002	32,980.50	5,766.09	S	2/15/2002
SCHOOL SPECIALTY INC-COM	2000	1,500,000	S	1/16/2002	2/12/2002	29,397.28	S	2/15/2002	28,038.00	1,359.28	S	2/15/2002
SCHOOL SPECIALTY INC-COM	2000	1,200,000	S	1/17/2002	2/12/2002	17,148.41	S	2/15/2002	16,359.00	789.41	S	2/15/2002
SCHOOL SPECIALTY INC-COM	2000	700,000	S	9/5/2001	2/12/2002	8,102.07	S	2/15/2002	8,419.35	-317.28	S	2/15/2002
WEIS MKTS INC	2000	400,000	S	11/26/2001	2/12/2002	10,802.76	S	2/15/2002	11,607.36	-804.60	S	2/15/2002
WEIS MKTS INC	2000	1,500,000	S	11/27/2001	2/12/2002	40,510.34	S	2/15/2002	44,428.05	-3,917.71	S	2/15/2002
WEIS MKTS INC	2000	900,000	S	1/17/2001	2/12/2002	11,689.82	S	2/15/2002	13,542.21	-1,842.39	S	2/15/2002
ASE TEST LTD	2000	1,200,000	S	1/26/2001	2/12/2002	15,599.76	S	2/15/2002	18,678.96	-3,079.20	S	2/15/2002
ASE TEST LTD	2000	1,200,000	S	1/29/2001	2/12/2002	15,599.76	S	2/15/2002	18,646.92	-3,047.16	S	2/15/2002
ASE TEST LTD	2000	1,800,000	S	3/1/2001	2/12/2002	23,120.65	S	2/15/2002	28,462.50	-5,341.85	S	2/15/2002
ASE TEST LTD	2000	1,800,000	S	3/23/2001	2/12/2002	2,904.75	S	2/15/2002	2,301.62	603.13	S	2/15/2002
AVID TECHNOLOGY INC COM	2000	100,000	S	8/21/2001	2/12/2002	23,237.96	S	2/15/2002	17,626.80	5,611.16	S	2/15/2002
BENCHMARK ELECTRS INC	2000	800,000	S	4/11/2001	2/12/2002	25,318.09	S	2/15/2002	23,914.64	1,403.45	S	2/15/2002
BENCHMARK ELECTRS INC	2000	800,000	S	8/21/2001	2/12/2002	30,809.78	S	2/15/2002	28,850.07	1,919.69	S	2/15/2002
CNF INC	2000	1,000,000	S	7/5/1/2001	2/12/2002	32,080.93	S	2/15/2002	24,960.59	7,130.34	S	2/15/2002
CHESAPEAKE CORP VA COM	2000	1,000,000	S	11/30/2001	2/12/2002	15,101.61	S	2/15/2002	11,482.80	3,618.81	S	2/15/2002
CLAIRES STORES INC COM	2000	1,700,000	S	12/4/2001	2/12/2002	20,764.72	S	2/15/2002	16,402.98	4,361.74	S	2/15/2002
CLAIRES STORES INC COM	2000	800,000	S	12/5/2001	2/12/2002	5,663.10	S	2/15/2002	4,194.42	1,468.68	S	2/15/2002
CLAIRES STORES INC COM	2000	300,000	S	12/14/2001	2/12/2002	19,513.31	S	2/15/2002	17,433.10	2,080.21	S	2/15/2002
CLAIRES STORES INC COM	2000	500,000	S	11/8/2001	2/12/2002	39,026.61	S	2/15/2002	34,314.10	4,712.51	S	2/15/2002
CUMMINS INC COM	2000	1,000,000	S	11/9/2001	2/12/2002	14,974.78	S	2/15/2002	13,474.25	1,500.53	S	2/15/2002
DIME CREDIT BANK/UNY INC LUM	2000	500,000	S	9/4/2001	2/12/2002	14,974.78	S	2/15/2002	13,351.10	1,623.68	S	2/15/2002
DIME CREDIT BANK/UNY INC LUM	2000	500,000	S	9/5/2001	2/12/2002	2,572.62	S	2/15/2002	1,496.86	1,075.76	S	2/15/2002
EMMIS COMMUNICATIONS CORP COM	2000	1,000,000	S	10/23/2001	2/12/2002	38,589.32	S	2/15/2002	23,149.65	15,439.67	S	2/15/2002
EMMIS COMMUNICATIONS CORP COM	2000	1,500,000	S	11/14/2001	2/12/2002	22,811.02	S	2/15/2002	17,214.08	5,596.94	S	2/15/2002
EMMIS COMMUNICATIONS CORP COM	2000	1,500,000	S	6/18/2001	2/12/2002	8,554.13	S	2/15/2002	7,026.72	1,527.41	S	2/15/2002
ENTRAVISION COMMUNICATIONS COR	2000	600,000	S	7/17/2001	2/12/2002	29,939.46	S	2/15/2002	23,225.79	6,713.67	S	2/15/2002
ENTRAVISION COMMUNICATIONS COR	2000	2,100,000	S	7/18/2001	2/12/2002	4,277.07	S	2/15/2002	2,700.00	1,577.07	S	2/15/2002
ENTRAVISION COMMUNICATIONS COR	2000	300,000	S	9/18/2001	2/12/2002	21,081.12	S	2/15/2002	19,064.80	2,016.32	S	2/15/2002
ENTRAVISION COMMUNICATIONS COR	2000	800,000	S	11/5/2001	2/12/2002	18,445.98	S	2/15/2002	17,023.93	1,422.05	S	2/15/2002
ENTRAVISION COMMUNICATIONS COR	2000	700,000	S	11/8/2001	2/12/2002	28,986.54	S	2/15/2002	26,694.36	2,292.18	S	2/15/2002
FIRSTFED FINL CORP DEL COM	2000	1,100,000	S	11/20/2001	2/12/2002	3,180.03	S	2/15/2002	2,605.04	574.99	S	2/15/2002
FIRSTFED FINL CORP DEL COM	2000	400,000	S	12/7/2001	2/12/2002	3,975.04	S	2/15/2002	3,449.70	525.34	S	2/15/2002
FIRSTFED FINL CORP DEL COM	2000	500,000	S	6/4/2001	2/12/2002	1,026.42	S	2/15/2002	1,646.46	-620.04	S	2/15/2002
GLOBAL INDS LTD COM	2000	100,000	S	6/4/2001	2/12/2002	2,052.85	S	2/15/2002	3,359.34	-1,306.49	S	2/15/2002
GLOBAL INDS LTD COM	2000	200,000	S	6/5/2001	2/12/2002	36,951.28	S	2/15/2002	68,908.98	-31,957.40	S	2/15/2002
LIGHTBRIDGE INC	2000	3,600,000	S	6/7/2001	2/12/2002		S	2/15/2002			S	2/15/2002

Year	Month	Day	Organization	Amount	Balance	Balance
2002	6/8	2001	SLOF2012002 532226107 LIGHTBRIDGE INC	900,000	17,252.28	-8,014.46
2002	8/14	2001	SLOF2012002 532226107 LIGHTBRIDGE INC	300,000	3,079.27	2,396.81
2002	7/25	2001	SLOF2012002 624756102 MUELLER INDS INC COM	200,000	6,349.28	-10.72
2002	7/26	2001	SLOF2012002 624756102 MUELLER INDS INC COM	500,000	15,900.00	26.79
2002	10/30	2001	SLOF2012002 651290108 NEWFIELD EXPL CO COM	1,000,000	33,949.49	-1,552.01
2002	11/5	2001	SLOF2012002 651290108 NEWFIELD EXPL CO COM	1,200,000	40,739.80	1,006.59
2002	11/12	2001	SLOF2012002 651290108 NEWFIELD EXPL CO COM	200,000	6,789.90	233.48
2002	11/26	2001	SLOF2012002 69357C107 PRG SCHULTZ INTL INC	4,600,000	43,267.40	12,876.12
2002	10/3	2001	SLOF2012002 737628107 POTLATCH CORP COM	300,000	8,818.01	1,127.51
2002	10/10	2001	SLOF2012002 737628107 POTLATCH CORP COM	100,000	2,939.34	357.34
2002	12/5	2001	SLOF2012002 740189105 PRECISION CASTPARTS CORP	300,000	8,427.32	291.92
2002	12/17	2001	SLOF2012002 740189105 PRECISION CASTPARTS CORP	2,000,000	56,182.15	524.75
2002	12/19	2001	SLOF2012002 910188104 UNITED DEFENSE INDS INC	1,900,000	37,044.98	12,137.56
2002	12/19	2001	SLOF2012002 910188104 UNITED DEFENSE INDS INC	1,400,000	28,755.30	8,289.68
2002	11/5	2002	SLOF2012002 910188104 UNITED DEFENSE INDS INC	700,000	13,815.48	4,707.01
2002	3/13	2001	SLOF2012002 18091108 ALLEN TELECOM INC COM	2,000,000	15,619.16	-12,210.24
2002	3/14	2001	SLOF2012002 18091108 ALLEN TELECOM INC COM	1,200,000	9,371.50	-7,662.62
2002	4/11	2001	SLOF2012002 08160H101 BENCHMARK ELECTRS INC	100,000	2,923.96	720.61
2002	4/12	2001	SLOF2012002 08160H101 BENCHMARK ELECTRS INC	500,000	14,619.78	4,249.78
2002	12/18	2001	SLOF2012002 08160H101 BENCHMARK ELECTRS INC	500,000	14,619.78	1,603.83
2002	12/18	2001	SLOF2012002 179504107 CLAIRE STORES INC COM	2,400,000	44,343.65	10,788.29
2002	11/13	2001	SLOF2012002 224399105 CRANE CO	1,000,000	23,092.15	-698.85
2002	11/13	2001	SLOF2012002 224399105 CRANE CO	300,000	11,685.51	1,072.98
2002	11/14	2001	SLOF2012002 231021106 CUMMINS INC COM	800,000	20,490.09	8,143.61
2002	12/5	2001	SLOF2012002 291525103 EMMIS COMMUNICATIONS CORP COM	1,600,000	40,880.18	10,701.30
2002	3/7	2002	SLOF2012002 337907109 FIRSTFED FINL CORP DEL COM	100,000	2,644.96	218.20
2002	3/7	2002	SLOF2012002 337907109 FIRSTFED FINL CORP DEL COM	400,000	10,579.84	963.08
2002	3/7	2002	SLOF2012002 379936100 GILMAN ACTIVEWARE SUB VTG CL A	800,000	8,204.38	1,304.98
2002	3/7	2002	SLOF2012002 379936100 GILMAN ACTIVEWARE SUB VTG CL A	3,700,000	30,358.19	959.50
2002	3/7	2002	SLOF2012002 379936100 GILMAN ACTIVEWARE SUB VTG CL A	900,000	7,383.94	703.19
2002	11/4	2002	SLOF2012002 532226107 LIGHTBRIDGE INC	1,100,000	9,024.81	729.49
2002	8/14	2001	SLOF2012002 59862V104 MIX GROUP INC COM	600,000	6,163.88	-4,788.28
2002	8/14	2001	SLOF2012002 59862V104 MIX GROUP INC COM	300,000	3,884.94	-1,336.83
2002	8/14	2001	SLOF2012002 624756102 MUELLER INDS INC COM	400,000	5,179.92	-1,875.00
2002	6/24	2002	SLOF2012002 629248105 NMS COMMUNICATIONS CORP COM	500,000	15,754.96	-145.04
2002	6/24	2002	SLOF2012002 629248105 NMS COMMUNICATIONS CORP COM	3,200,000	15,754.96	977.04
2002	6/24	2002	SLOF2012002 651290108 NEWFIELD EXPL CO COM	1,700,000	8,122.65	-7,177.35
2002	6/24	2002	SLOF2012002 651290108 NEWFIELD EXPL CO COM	300,000	10,284.08	449.45
2002	6/24	2002	SLOF2012002 651290108 NEWFIELD EXPL CO COM	600,000	20,568.17	3,642.17
2002	6/24	2002	SLOF2012002 651290108 NEWFIELD EXPL CO COM	4,000,000	77,998.83	8,998.83
2002	6/24	2002	SLOF2012002 69357C107 PRG SCHULTZ INTL INC	1,500,000	14,108.84	2,517.98
2002	6/24	2002	SLOF2012002 69357C107 PRG SCHULTZ INTL INC	1,700,000	15,987.75	2,825.34
2002	6/24	2002	SLOF2012002 69357C107 PRG SCHULTZ INTL INC	2,100,000	19,749.57	2,501.99
2002	6/24	2002	SLOF2012002 72387106 PIONEER STANDARD ELECTRS INC	600,000	7,825.98	-106.94
2002	7/29	2002	SLOF2012002 72387106 PIONEER STANDARD ELECTRS INC	700,000	17,300.52	-737.36
2002	7/29	2002	SLOF2012002 72387106 PIONEER STANDARD ELECTRS INC	100,000	2,471.50	-129.78
2002	7/29	2002	SLOF2012002 737628107 POTLATCH CORP COM	400,000	11,710.98	1,362.98
2002	9/18	2002	SLOF2012002 918790109 VAIL RESORTS INC COM	1,700,000	25,541.94	7,933.78
2002	9/18	2002	SLOF2012002 918790109 VAIL RESORTS INC COM	700,000	10,517.27	-4,564.37
2002	18091108		SLOF2012002 18091108 ALLEN TELECOM INC COM	400,000	2,827.91	2,850.13
2002	18091108		SLOF2012002 18091108 ALLEN TELECOM INC COM	300,000	2,120.94	1,976.49
2002	103043105		SLOF2012002 103043105 BOWNE & CO INC COM	1,400,000	16,812.48	2,262.42
2002	231021106		SLOF2012002 231021106 CUMMINS INC COM	200,000	7,075.02	661.16
2002	231021106		SLOF2012002 231021106 CUMMINS INC COM	600,000	23,208.55	1,033.45
2002	231021106		SLOF2012002 231021106 CUMMINS INC COM	500,000	19,340.46	-360.24
2002	253922108		SLOF2012002 253922108 DIME CMNTY BANCORP INC COM	100,000	2,989.96	299.74
2002	253922108		SLOF2012002 253922108 DIME CMNTY BANCORP INC COM	500,000	14,849.78	1,614.08
2002	253922108		SLOF2012002 253922108 DIME CMNTY BANCORP INC COM	600,000	17,819.73	1,985.73
2002	253922108		SLOF2012002 253922108 DIME CMNTY BANCORP INC COM	900,000	26,729.60	4,094.60

SLOF2012002	253922108	DIME CHNTY BANCORP INC COM	400 000	S	9/20/2001	2/15/2002	2/21/2002	11 679 82	9 608 84	2 270 98
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	100 000	S	12/6/2001	2/15/2002	2/21/2002	2 548 96	1 892 43	656 53
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	1 000 000	S	12/7/2001	2/15/2002	2/21/2002	25 489 61	18 893 80	6 595 81
SLOF2012002	337807109	FIRSTTED FINL CORP DEL COM	500 000	S	1/19/2001	2/15/2002	2/21/2002	13 228 60	11 983 45	1 245 15
SLOF2012002	375918103	GILDAN ACTIVEWARE SUB VTG CL A	800 000	S	5/17/2001	2/15/2002	2/21/2002	13 523 95	13 625 04	-101 09
SLOF2012002	375918103	GILDAN ACTIVEWARE SUB VTG CL A	600 000	S	5/18/2001	2/15/2002	2/21/2002	10 142 96	10 317 96	-175 00
SLOF2012002	375918103	GILDAN ACTIVEWARE SUB VTG CL A	300 000	S	5/25/2001	2/15/2002	2/21/2002	5 071 48	5 418 30	-346 82
SLOF2012002	481165108	JOY GLOBAL INC	1 300 000	S	1/21/12/01	2/15/2002	2/21/2002	21 740 87	20 995 00	745 87
SLOF2012002	624756102	MUELLER INDS INC COM	300 000	S	8/15/2001	2/15/2002	2/21/2002	9 303 70	10 038 20	-735 50
SLOF2012002	624756102	MUELLER INDS INC COM	400 000	S	9/7/2001	2/15/2002	2/21/2002	12 404 93	12 951 20	-546 27
SLOF2012002	624756102	MUELLER INDS INC COM	1 000 000	S	9/10/2001	2/15/2002	2/21/2002	3 101 23	3 222 56	-121 33
SLOF2012002	69357C107	PRG SCHULTZ INTL INC	1 700 000	S	12/17/2001	2/15/2002	2/21/2002	15 607 29	13 340 24	2 267 05
SLOF2012002	737628107	POTLATCH CORP COM	700 000	S	10/10/2001	2/15/2002	2/21/2002	20 443 15	16 074 00	2 371 15
SLOF2012002	737628107	POTLATCH CORP COM	100 000	S	10/11/2001	2/15/2002	2/21/2002	2 920 74	2 612 00	308 74
SLOF2012002	740189105	PRECISION CASTPARTS CORP	1 200 000	S	12/7/2001	2/15/2002	2/21/2002	34 042 29	33 384 44	647 85
SLOF2012002	740189105	PRECISION CASTPARTS CORP	1 600 000	S	12/10/2001	2/15/2002	2/21/2002	45 389 72	44 539 04	850 68
SLOF2012002	740189105	PRECISION CASTPARTS CORP	200 000	S	12/17/2001	2/15/2002	2/21/2002	5 673 71	5 452 00	221 71
SLOF2012002	910188104	UNITED DEFENSE INDS INC	900 000	S	1/15/2002	2/15/2002	2/21/2002	23 252 41	17 762 76	5 489 65
SLOF2012002	910188104	UNITED DEFENSE INDS INC	600 000	S	1/16/2002	2/15/2002	2/21/2002	15 501 60	12 009 24	3 492 36
SLOF2012002	910188104	UNITED DEFENSE INDS INC	1 000 000	S	1/17/2002	2/15/2002	2/21/2002	25 836 91	20 104 80	5 731 21
SLOF2012002	103043105	BOWNE & CO INC COM	700 000	S	3/1/2001	2/15/2002	2/21/2002	33 164 72	32 882 63	282 09
SLOF2012002	12612W104	CNF INC	1 100 000	S	8/21/2001	2/15/2002	2/22/2002	12 882 18	9 786 98	3 095 20
SLOF2012002	179584107	CLAIRES STORES INC COM	700 000	S	12/14/2001	2/15/2002	2/22/2002	4 842 12	4 845 00	-3 435 19
SLOF2012002	179584107	CLAIRES STORES INC COM	1 700 000	S	12/18/2001	2/15/2002	2/22/2002	9 842 41	13 277 60	-3 435 19
SLOF2012002	231021106	CUMMINS INC COM	1 100 000	S	12/6/2001	2/15/2002	2/22/2002	6 412 25	5 493 04	919 21
SLOF2012002	256743105	DOLLAR THRIFTY AUTOMOTIVE	2 700 000	S	12/12/2001	2/15/2002	2/22/2002	39 891 23	36 568 00	3 423 23
SLOF2012002	29382R107	ENTRAVISION COMMUNICATIONS COR	1 900 000	S	9/18/2001	2/15/2002	2/22/2002	23 114 85	14 400 00	8 714 85
SLOF2012002	29382R107	ENTRAVISION COMMUNICATIONS COR	1 600 000	S	9/21/2001	2/15/2002	2/22/2002	27 448 89	14 630 00	12 818 89
SLOF2012002	29382R107	ENTRAVISION COMMUNICATIONS COR	1 000 000	S	10/2/2001	2/15/2002	2/22/2002	14 446 78	8 908 30	5 537 48
SLOF2012002	29382R107	ENTRAVISION COMMUNICATIONS COR	1 200 000	S	10/3/2001	2/15/2002	2/22/2002	17 336 14	11 003 04	6 303 10
SLOF2012002	369300108	GENERAL CABLE CORP DEL COM NEW	1 000 000	S	1/9/2002	2/15/2002	2/22/2002	12 032 81	12 575 00	-542 19
SLOF2012002	481165108	JOY GLOBAL INC	300 000	S	12/21/2001	2/15/2002	2/22/2002	4 842 12	4 845 00	-97 12
SLOF2012002	595903101	MILLENIUM CHEMICALS INC	800 000	S	6/4/2001	2/15/2002	2/22/2002	9 842 41	13 277 60	-3 435 19
SLOF2012002	69357C107	PRG SCHULTZ INTL INC	700 000	S	12/17/2001	2/15/2002	2/22/2002	6 412 25	5 493 04	919 21
SLOF2012002	740189105	PRECISION CASTPARTS CORP	1 400 000	S	10/11/2001	2/15/2002	2/22/2002	39 891 23	36 568 00	3 423 23
SLOF2012002	745769108	PULITZER INC COM	300 000	S	7/23/2001	2/15/2002	2/22/2002	42 311 66	40 890 00	1 421 66
SLOF2012002	745769108	PULITZER INC COM	100 000	S	5/9/2001	2/15/2002	2/22/2002	5 112 17	5 094 41	43 06
SLOF2012002	861642106	STONE ENERGY CORP COM	137 000	S	5/17/2001	2/15/2002	2/22/2002	4 728 85	8 890 58	-2 161 73
SLOF2012002	861642106	STONE ENERGY CORP COM	500 000	S	5/24/2001	2/15/2002	2/22/2002	17 258 59	27 024 65	-9 766 06
SLOF2012002	861642106	STONE ENERGY CORP COM	600 000	S	5/24/2001	2/15/2002	2/22/2002	20 710 31	32 712 78	-12 002 47
SLOF2012002	861642106	STONE ENERGY CORP COM	583 000	S	5/29/2001	2/15/2002	2/22/2002	19 433 17	29 827 74	-10 394 57
SLOF2012002	861642106	STONE ENERGY CORP COM	6 600 000	S	1/8/2002	2/15/2002	2/22/2002	35 989 46	46 535 60	10 666 14
SLOF2012002	958102105	WESTERN DIGITAL CORP DEL COM	3 700 000	S	1/11/2002	2/15/2002	2/22/2002	20 164 69	27 785 15	-7 620 46
SLOF2012002	13068200	ALBERTO CULVER CO CL A	1 300 000	S	9/7/1/999	2/20/2002	2/25/2002	56 388 65	28 028 00	28 358 65
SLOF2012002	08160H101	BENCHMARK ELECTRS INC	400 000	S	4/18/2001	2/20/2002	2/25/2002	10 707 88	10 412 76	295 12
SLOF2012002	08160H101	BENCHMARK ELECTRS INC	500 000	S	5/2/2001	2/20/2002	2/25/2002	13 384 85	13 431 45	-46 60
SLOF2012002	12612W104	CNF INC	600 000	S	9/21/2001	2/20/2002	2/25/2002	16 061 82	9 261 78	6 800 04
SLOF2012002	12612W104	CNF INC	600 000	S	8/24/2001	2/20/2002	2/25/2002	17 970 87	17 935 98	34 89
SLOF2012002	12612W104	CNF INC	500 000	S	9/24/2001	2/20/2002	2/25/2002	14 975 72	6 840 00	8 135 72
SLOF2012002	12612W104	CNF INC	300 000	S	9/24/2001	2/20/2002	2/25/2002	8 985 43	6 840 00	2 145 43
SLOF2012002	12612W104	CNF INC	200 000	S	10/3/2001	2/20/2002	2/25/2002	5 990 29	4 480 00	1 510 29
SLOF2012002	179584107	CLAIRES STORES INC COM	900 000	S	12/18/2001	2/20/2002	2/25/2002	16 450 13	13 285 26	3 164 87
SLOF2012002	224399105	CRANE CO	800 000	S	1/12/8/2001	2/20/2002	2/25/2002	18 065 16	19 192 80	-1 127 64
SLOF2012002	224399105	CRANE CO	1 000 000	S	1/12/8/2001	2/20/2002	2/25/2002	22 581 46	23 878 60	-1 295 14
SLOF2012002	231021106	CUMMINS INC COM	600 000	S	12/6/2001	2/20/2002	2/25/2002	22 828 78	23 640 84	-811 06
SLOF2012002	231021106	CUMMINS INC COM	500 000	S	1/11/2002	2/20/2002	2/25/2002	19 024 81	18 900 00	124 81
SLOF2012002	231021106	CUMMINS INC COM	900 000	S	1/14/2002	2/20/2002	2/25/2002	34 244 67	33 731 82	512 85
SLOF2012002	231021108	CUMMINS INC COM	1 600 000	S	1/15/2002	2/20/2002	2/25/2002	60 879 40	57 280 00	3 599 40
SLOF2012002	256743105	DOLLAR THRIFTY AUTOMOTIVE	1 500 000	S	12/12/2001	2/20/2002	2/25/2002	23 924 64	21 960 00	1 944 24
SLOF2012002	256743105	DOLLAR THRIFTY AUTOMOTIVE	1 800 000	S	1/4/2002	2/20/2002	2/25/2002	28 709 56	27 654 82	1 054 74
SLOF2012002	358433100	FRIEDMAN BILLINGS RAMSEY GROUP	4 800 000	S	6/5/2001	2/20/2002	2/25/2002	29 789 78	29 040 00	749 78

Year	Company Name	Amount	Year	Company Name	Amount	Year	Company Name	Amount	Year	Company Name	Amount
SLOF2012002	369300108 GENERAL CABLE CORP DEL COM NEW	2,600,000	S	1/9/2002	2/20/2002	31,877.34	32,695.00	-817.66			
SLOF2012002	369300108 GENERAL CABLE CORP DEL COM NEW	1,200,000	S	1/10/2002	2/20/2002	14,712.62	15,114.00	-401.38			
SLOF2012002	599903101 MILLENNIUM CHEMICALS INC	1,000,000	S	6/4/2002	2/25/2002	1,216.78	1,659.70	-442.92			
SLOF2012002	599903101 MILLENNIUM CHEMICALS INC	1,300,000	S	6/5/2001	2/25/2002	15,818.16	21,018.14	-5,199.98			
SLOF2012002	599903101 MILLENNIUM CHEMICALS INC	400,000	S	6/7/2001	2/25/2002	4,867.13	6,583.76	-1,716.63			
SLOF2012002	624756102 MUELLER INDS INC COM	500,000	S	9/10/2001	2/25/2002	15,474.76	18,112.80	-2,638.04			
SLOF2012002	624756102 MUELLER INDS INC COM	900,000	S	10/18/2001	2/25/2002	27,854.58	26,447.76	1,406.82			
SLOF2012002	624756102 MUELLER INDS INC COM	800,000	S	6/14/2001	2/25/2002	13,041.40	14,400.00	-1,358.60			
SLOF2012002	676124Y08 ODYSSEY RE HLDGS CORP COM	3,400,000	S	12/11/2001	2/25/2002	32,024.80	26,680.48	5,344.32			
SLOF2012002	69357C107 PRG SCHULTZ INTL INC	2,400,000	S	12/18/2001	2/25/2002	22,605.74	19,940.16	2,665.58			
SLOF2012002	69357C107 PRG SCHULTZ INTL INC	1,300,000	S	12/18/2001	2/25/2002	12,244.78	10,692.37	1,552.41			
SLOF2012002	709323109 PENNZOIL QUAKER ST CO COM	700,000	S	7/6/2001	2/25/2002	9,341.36	7,058.87	2,282.49			
SLOF2012002	709323109 PENNZOIL QUAKER ST CO COM	2,700,000	S	7/12/2001	2/25/2002	36,030.85	27,175.50	8,855.45			
SLOF2012002	723877106 PIONEER STANDARD ELECTRS INC	400,000	S	8/13/1999	2/25/2002	4,828.32	5,075.00	-246.68			
SLOF2012002	861642106 STONE ENERGY CORP COM	737,000	S	5/29/2001	2/25/2002	25,044.58	39,046.26	-14,001.68			
SLOF2012002	861642106 STONE ENERGY CORP COM	400,000	S	5/31/2001	2/25/2002	13,592.72	20,900.08	-7,307.36			
SLOF2012002	861642106 STONE ENERGY CORP COM	200,000	S	6/1/2001	2/25/2002	6,798.36	10,415.84	-3,618.48			
SLOF2012002	861642106 STONE ENERGY CORP COM	363,000	S	6/5/2001	2/25/2002	12,335.39	19,146.69	-6,811.30			
SLOF2012002	92047K107 VALVEVISION INTL INC CL A	1,100,000	S	6/4/2001	2/25/2002	18,758.13	23,505.24	-4,747.11			
SLOF2012002	92047K107 VALVEVISION INTL INC CL A	1,000,000	S	6/5/2001	2/25/2002	1,705.28	2,120.52	-415.24			
SLOF2012002	978097103 WOLVERINE WORLD WIDE INC COM	1,200,000	S	2/7/2002	2/25/2002	18,315.56	17,622.48	693.08			
SLOF2012002	978097103 WOLVERINE WORLD WIDE INC COM	1,500,000	S	2/8/2002	2/25/2002	22,894.45	21,683.25	1,211.20			
SLOF2012002	Y02516105 ASE TEST LTD	600,000	S	1/29/2001	2/21/2002	7,319.89	9,323.46	-2,003.57			
SLOF2012002	Y02516105 ASE TEST LTD	400,000	S	1/30/2001	2/21/2002	4,879.92	6,142.84	-1,262.92			
SLOF2012002	178584107 CLAIRE'S STORES INC COM	900,000	S	12/18/2001	2/21/2002	16,529.96	13,285.26	3,244.70			
SLOF2012002	191098102 COCA COLA BOTTLING CO CONS	200,000	S	5/14/2001	2/21/2002	6,928.44	8,129.10	-1,193.16			
SLOF2012002	224399105 CRANE CO	700,000	S	12/3/2001	2/21/2002	16,256.62	16,439.78	-183.16			
SLOF2012002	224399105 CRANE CO	600,000	S	1/12/2001	2/21/2002	13,934.25	14,385.96	-451.71			
SLOF2012002	224399105 CRANE CO	2,400,000	S	1/13/2001	2/21/2002	55,737.00	57,235.68	-1,498.68			
SLOF2012002	231021106 CUMMINS INC COM	1,000,000	S	1/15/2002	2/21/2002	39,283.11	35,900.00	3,483.11			
SLOF2012002	231021106 CUMMINS INC COM	800,000	S	1/16/2002	2/21/2002	31,428.48	28,438.80	2,989.68			
SLOF2012002	358433100 FRIEDMAN BILLINGS RAMSEY GROUP	2,800,000	S	6/5/2001	2/26/2002	17,373.73	18,940.00	-1,566.27			
SLOF2012002	375916103 GENERAL CABLE CORP DEL COM NEW	1,300,000	S	1/10/2002	2/26/2002	16,184.75	16,373.50	-188.75			
SLOF2012002	375916103 GILDAN ACTIVEWARE SUB VTG CL A	1,100,000	S	5/25/2001	2/26/2002	18,528.58	19,867.10	-1,338.54			
SLOF2012002	375916103 GILDAN ACTIVEWARE SUB VTG CL A	300,000	S	6/5/2001	2/26/2002	26,950.63	28,937.68	-1,987.05			
SLOF2012002	496685106 INTERFACE INC CL A	1,300,000	S	11/10/2000	2/26/2002	5,053.24	4,814.37	238.87			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	1,700,000	S	8/22/2001	2/26/2002	14,024.79	11,537.24	2,487.55			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	500,000	S	9/4/2001	2/26/2002	4,124.94	5,374.35	-1,249.41			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	600,000	S	9/5/2001	2/26/2002	4,949.93	6,452.22	-1,502.29			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	900,000	S	9/7/2001	2/26/2002	7,424.89	8,910.00	-1,485.11			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	700,000	S	9/17/2001	2/26/2002	5,774.91	6,056.47	-281.56			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	800,000	S	9/19/2001	2/26/2002	6,599.90	6,278.00	321.90			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	900,000	S	9/28/2001	2/26/2002	7,424.89	5,812.74	1,612.15			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	2,800,000	S	10/10/2001	2/26/2002	23,099.65	18,107.88	4,991.77			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	2,800,000	S	11/9/2001	2/26/2002	23,099.65	20,584.76	2,514.89			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	2,200,000	S	11/12/2001	2/26/2002	16,499.75	15,586.80	912.95			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	2,000,000	S	1/18/2002	2/26/2002	12,374.81	11,429.55	945.26			
SLOF2012002	546347105 LOUISIANA PAC CORP COM	1,500,000	S	1/22/2002	2/26/2002	6,835.74	19,297.52	12,461.78			
SLOF2012002	59862V104 MIX GROUP INC COM	1,100,000	S	9/21/1999	2/26/2002	25,584.32	25,030.20	554.12			
SLOF2012002	59862V104 MIX GROUP INC COM	3,000,000	S	11/10/1999	2/26/2002	18,642.92	43,721.70	-25,078.78			
SLOF2012002	59862V104 MIX GROUP INC COM	900,000	S	12/31/1999	2/26/2002	10,967.74	14,813.46	-3,845.72			
SLOF2012002	599903101 MILLENNIUM CHEMICALS INC	300,000	S	6/8/2001	2/26/2002	3,665.91	4,955.22	-1,289.31			
SLOF2012002	629248105 NMS COMMUNICATIONS CORP COM	2,100,000	S	2/12/2001	2/26/2002	1,663.13	3,600.00	1,936.87			
SLOF2012002	629248105 NMS COMMUNICATIONS CORP COM	200,000	S	2/13/2001	2/26/2002	8,731.45	19,031.25	-10,299.80			
SLOF2012002	629248105 NMS COMMUNICATIONS CORP COM	400,000	S	2/19/2001	2/26/2002	831.57	1,885.00	-1,053.43			
SLOF2012002	629248105 NMS COMMUNICATIONS CORP COM	1,300,000	S	12/12/2001	2/26/2002	3,731.94	3,289.96	441.98			
SLOF2012002	65357C107 PRG SCHULTZ INTL INC	837,000	S	6/5/2001	2/26/2002	12,128.82	10,774.40	1,354.42			
SLOF2012002	861642106 STONE ENERGY CORP COM	600,000	S	6/7/2001	2/26/2002	20,767.79	29,811.72	-9,043.93			
SLOF2012002	861642106 STONE ENERGY CORP COM	600,000	S	6/22/2001	2/26/2002	20,767.79	26,849.28	-6,081.49			

SLOF2012002 861642106	STONE ENERGY CORP COM	163,000	S	6/26/2001	2/31/2002	2/26/2002	5,641.92	7,181.78	-1,539.86
SLOF2012002 92047K107	VALUEVISION INTL INC CL A	400,000	S	6/11/2001	2/21/2002	2/26/2002	6,815.38	9,627.32	-2,811.94
SLOF2012002 92047K107	VALUEVISION INTL INC CL A	500,000	S	6/14/2001	2/21/2002	2/26/2002	8,519.22	11,797.45	-3,278.23
SLOF2012002 92047K107	VALUEVISION INTL INC CL A	300,000	S	6/15/2001	2/21/2002	2/26/2002	5,111.53	6,905.31	-1,793.78
SLOF2012002 933170105	WALTER INDS INC COM	700,000	S	8/24/2001	2/21/2002	2/26/2002	8,517.88	8,517.88	746.95
SLOF2012002 958102105	WESTERN DIGITAL CORP DEL COM	1,800,000	S	1/11/2002	2/21/2002	2/26/2002	10,709.84	13,517.10	-2,807.26
SLOF2012002 958102105	WESTERN DIGITAL CORP DEL COM	200,000	S	1/14/2002	2/21/2002	2/26/2002	1,189.98	1,372.88	-182.90
SLOF2012002 Y02516105	ASE TEST LTD	500,000	S	1/30/2001	2/22/2002	2/27/2002	5,619.56	7,878.55	-2,058.99
SLOF2012002 599903101	MILLENNIUM CHEMICALS INC	500,000	S	6/8/2001	2/22/2002	2/27/2002	6,059.25	8,258.70	-2,189.45
SLOF2012002 599903101	MILLENNIUM CHEMICALS INC	200,000	S	6/12/2001	2/22/2002	2/27/2002	2,427.70	3,233.82	-806.12
SLOF2012002 599903101	MILLENNIUM CHEMICALS INC	300,000	S	6/18/2001	2/22/2002	2/27/2002	3,641.55	4,853.79	-1,212.24
SLOF2012002 861642106	STONE ENERGY CORP COM	100,000	S	6/21/2001	2/22/2002	2/27/2002	1,213.85	1,646.89	-433.04
SLOF2012002 861642106	STONE ENERGY CORP COM	337,000	S	6/25/2001	2/22/2002	2/27/2002	11,687.05	14,846.22	-3,161.17
SLOF2012002 861642106	STONE ENERGY CORP COM	900,000	S	7/11/2001	2/22/2002	2/27/2002	31,211.71	37,144.17	-5,932.46
SLOF2012002 958102105	WESTERN DIGITAL CORP DEL COM	2,600,000	S	1/14/2002	2/22/2002	2/27/2002	14,839.53	17,847.44	-3,007.91
SLOF2012002 958102105	WESTERN DIGITAL CORP DEL COM	2,800,000	S	1/16/2002	2/22/2002	2/27/2002	15,981.04	19,689.60	-3,708.56
SLOF2012002 978097103	WOLVERINE WORLD WIDE INC COM	500,000	S	2/8/2002	2/22/2002	2/27/2002	7,624.89	7,227.75	397.14
SLOF2012002 978097103	WOLVERINE WORLD WIDE INC COM	1,500,000	S	2/11/2002	2/22/2002	2/27/2002	22,874.66	22,050.00	824.66
SLOF2012002 Y02516105	ASE TEST LTD	700,000	S	1/30/2001	2/25/2002	2/28/2002	8,160.47	10,149.97	-2,589.50
SLOF2012002 36329U102	GSI LUMONICS INC COM	1,000,000	S	3/27/2001	2/25/2002	2/28/2002	8,567.97	8,312.50	255.47
SLOF2012002 419598101	HAVERTY FURNITURE COS INC	600,000	S	6/4/2001	2/25/2002	2/28/2002	11,383.21	7,657.28	3,725.95
SLOF2012002 419598101	HAVERTY FURNITURE COS INC	300,000	S	6/21/2001	2/25/2002	2/28/2002	5,691.60	4,127.22	1,564.38
SLOF2012002 526107107	LENNOX INTL INC COM	1,000,000	S	12/31/2001	2/25/2002	2/28/2002	11,224.83	9,748.50	1,476.33
SLOF2012002 607828100	MODINE MFG CO	700,000	S	1/30/2002	2/25/2002	2/28/2002	7,857.38	7,034.93	822.45
SLOF2012002 607828100	MODINE MFG CO	100,000	S	1/31/2002	2/25/2002	2/28/2002	19,137.71	17,696.00	1,441.71
SLOF2012002 693419202	PMA CAPITAL CORP CL A COM	1,200,000	S	12/13/2001	2/25/2002	2/28/2002	23,941.92	20,700.00	3,241.92
SLOF2012002 693419202	PRG SCHULTZ INTL INC	1,000,000	S	12/21/2001	2/25/2002	2/28/2002	9,373.95	8,288.00	1,085.95
SLOF2012002 723871106	PIONEER STANDARD ELECTRS INC	600,000	S	8/13/1999	2/25/2002	2/28/2002	7,300.09	7,612.50	-312.41
SLOF2012002 723871106	PIONEER STANDARD ELECTRS INC	2,000,000	S	8/17/1999	2/25/2002	2/28/2002	2,433.36	2,672.10	-238.74
SLOF2012002 79377W108	SAKS INC COM	1,600,000	S	6/26/2001	2/25/2002	2/28/2002	18,396.68	18,259.20	2,137.48
SLOF2012002 958102105	WESTERN DIGITAL CORP DEL COM	2,300,000	S	1/16/2002	2/25/2002	2/28/2002	13,356.59	16,173.60	-2,817.01
SLOF2012002 958102105	WESTERN DIGITAL CORP DEL COM	2,100,000	S	1/17/2002	2/25/2002	2/28/2002	12,195.15	14,761.53	-2,566.38
SLOF2012002 958102105	WESTERN DIGITAL CORP DEL COM	2,300,000	S	1/29/2002	2/25/2002	2/28/2002	13,356.59	15,826.07	-2,469.48
SLOF2012002 179584107	CLAIRES STORES INC COM	200,000	S	12/18/2001	2/26/2002	3/1/2002	3,739.40	2,952.28	787.12
SLOF2012002 179584107	CLAIRES STORES INC COM	1,000,000	S	1/18/2002	2/26/2002	3/1/2002	18,697.02	17,758.40	938.62
SLOF2012002 179584107	CLAIRES STORES INC COM	600,000	S	1/22/2002	2/26/2002	3/1/2002	11,218.21	10,877.10	341.11
SLOF2012002 179584107	CLAIRES STORES INC COM	700,000	S	1/23/2002	2/26/2002	3/1/2002	13,087.61	12,742.73	345.18
SLOF2012002 179584107	CLAIRES STORES INC COM	1,100,000	S	1/24/2002	2/26/2002	3/1/2002	20,568.72	20,301.38	265.34
SLOF2012002 369300108	GENERAL CABLE CORP DEL COM NEW	500,000	S	1/10/2002	2/26/2002	3/1/2002	6,082.40	6,297.50	-215.10
SLOF2012002 37941P108	GLOBAL PWR EQUIP GROUP INC COM	2,500,000	S	12/19/2001	2/26/2002	3/1/2002	23,962.14	29,582.00	-5,619.86
SLOF2012002 37941P108	GLOBAL PWR EQUIP GROUP INC COM	4,800,000	S	12/20/2001	2/26/2002	3/1/2002	46,007.31	57,242.88	-11,235.57
SLOF2012002 37941P108	GLOBAL PWR EQUIP GROUP INC COM	2,700,000	S	12/21/2001	2/26/2002	3/1/2002	25,879.11	31,725.00	-5,845.89
SLOF2012002 37941P108	GLOBAL PWR EQUIP GROUP INC COM	900,000	S	12/28/2001	2/26/2002	3/1/2002	8,626.37	11,314.53	-2,688.16
SLOF2012002 37941P108	GLOBAL PWR EQUIP GROUP INC COM	700,000	S	1/3/2002	2/26/2002	3/1/2002	7,609.40	10,799.11	-4,089.71
SLOF2012002 37941P108	GLOBAL PWR EQUIP GROUP INC COM	600,000	S	1/4/2002	2/26/2002	3/1/2002	7,667.88	11,552.56	-3,884.68
SLOF2012002 37941P108	GLOBAL PWR EQUIP GROUP INC COM	2,400,000	S	1/15/2002	2/26/2002	3/1/2002	23,003.65	34,275.84	-11,272.19
SLOF2012002 37941P108	GLOBAL PWR EQUIP GROUP INC COM	1,000,000	S	1/17/2002	2/26/2002	3/1/2002	9,584.86	10,523.40	-938.54
SLOF2012002 37941P108	GLOBAL PWR EQUIP GROUP INC COM	2,800,000	S	1/3/2002	2/26/2002	3/1/2002	31,803.60	28,139.72	3,663.88
SLOF2012002 526107107	LENNOX INTL INC COM	500,000	S	12/3/2002	2/26/2002	3/1/2002	5,879.21	5,083.15	596.06
SLOF2012002 526107107	LENNOX INTL INC COM	700,000	S	12/4/2002	2/26/2002	3/1/2002	7,950.90	7,102.48	848.42
SLOF2012002 53226107	LIGHTBRIDGE INC	300,000	S	6/15/2001	2/26/2002	3/1/2002	2,990.59	5,476.08	-2,485.49
SLOF2012002 542312103	LONE STAR TECHNOLOGIES INC	300,000	S	10/26/2001	2/26/2002	3/1/2002	4,800.16	5,456.10	-655.94
SLOF2012002 607628100	MODINE MFG CO	400,000	S	1/31/2002	2/26/2002	3/1/2002	10,700.95	10,227.44	473.51
SLOF2012002 69357C107	PRG SCHULTZ INTL INC	1,500,000	S	12/21/2001	2/26/2002	3/1/2002	14,358.38	12,432.00	1,926.38
SLOF2012002 69357C107	PRG SCHULTZ INTL INC	600,000	S	12/24/2001	2/26/2002	3/1/2002	5,743.35	5,090.04	653.31
SLOF2012002 723871106	PIONEER STANDARD ELECTRS INC	1,100,000	S	8/17/1999	2/26/2002	3/1/2002	13,331.35	14,696.55	-1,365.20
SLOF2012002 745769109	PULITZER INC COM	300,000	S	7/27/2001	2/26/2002	3/1/2002	7,270.69	8,411.52	-1,140.83
SLOF2012002 745769109	PULITZER INC COM	600,000	S	8/12/2001	2/26/2002	3/1/2002	15,269.50	14,400.00	869.50
SLOF2012002 745769109	PULITZER INC COM	600,000	S	8/12/2001	2/26/2002	3/1/2002	30,539.00	29,263.50	1,275.50

SLOF2012002	745769109	PULITZER INC COM	100 000	S	8/22/2001	2/26/2002	3/1/2002	5 089 83	4 920 00	169 83
SLOF2012002	847788106	SPEEDWAY MOTORSPORTS INC COM	400 000	S	10/10/2001	2/26/2002	3/1/2002	9 585 65	6 380 00	1 205 65
SLOF2012002	878695101	TECUMSEH PRODS CO CL B COM	400 000	S	6/29/2001	2/26/2002	3/1/2002	18 399 72	17 620 00	579 72
SLOF2012002	878695101	TECUMSEH PRODS CO CL B COM	2 500 000	S	1/11/2001	2/26/2002	3/1/2002	114 998 27	112 496 50	2 501 77
SLOF2012002	878695101	TECUMSEH PRODS CO CL B COM	200 000	S	8/21/2001	2/26/2002	3/1/2002	9 199 86	9 196 00	33 86
SLOF2012002	878695101	TECUMSEH PRODS CO CL B COM	200 000	S	8/21/2001	2/26/2002	3/1/2002	9 199 86	9 192 10	7 76
SLOF2012002	878695101	TECUMSEH PRODS CO CL B COM	300 000	S	8/4/2001	2/26/2002	3/1/2002	13 788 79	13 479 00	320 79
SLOF2012002	918790109	VAIL RESORTS INC COM	1 500 000	S	6/17/2001	2/26/2002	3/1/2002	25 424 62	32 317 80	-6 893 18
SLOF2012002	918790109	VAIL RESORTS INC COM	1 500 000	S	6/17/2001	2/26/2002	3/1/2002	27 119 59	32 095 20	-4 975 61
SLOF2012002	918790109	VAIL RESORTS INC COM	400 000	S	6/19/2001	2/26/2002	3/1/2002	6 779 90	8 012 00	1 232 10
SLOF2012002	918790109	VAIL RESORTS INC COM	1 500 000	S	6/21/2001	2/26/2002	3/1/2002	25 424 62	30 040 80	-4 616 18
SLOF2012002	92047K107	VALUVISION INTL INC CL A	1 000 000	S	6/15/2001	2/26/2002	3/1/2002	1 750 20	2 301 77	-551 57
SLOF2012002	92047K107	VALUVISION INTL INC CL A	1 000 000	S	6/19/2001	2/26/2002	3/1/2002	19 252 24	23 204 39	-3 952 15
SLOF2012002	92047K107	VALUVISION INTL INC CL A	1 100 000	S	6/18/2001	2/26/2002	3/1/2002	3 500 41	4 141 66	-641 25
SLOF2012002	92047K107	VALUVISION INTL INC CL A	200 000	S	7/6/2001	2/26/2002	3/1/2002	28 003 26	35 866 58	-7 863 30
SLOF2012002	92047K107	VALUVISION INTL INC CL A	1 800 000	S	7/10/2001	2/26/2002	3/1/2002	31 503 66	38 292 66	-6 789 00
SLOF2012002	92047K107	VALUVISION INTL INC CL A	900 000	S	7/11/2001	2/26/2002	3/1/2002	15 751 83	17 300 63	-1 548 80
SLOF2012002	92047K107	VALUVISION INTL INC CL A	600 000	S	11/9/2001	2/26/2002	3/1/2002	10 501 22	8 760 00	1 741 22
SLOF2012002	92047K107	VALUVISION INTL INC CL A	1 000 000	S	11/12/2001	2/26/2002	3/1/2002	17 502 04	14 761 30	2 740 74
SLOF2012002	92047K107	VALUVISION INTL INC CL A	200 000	S	11/26/2001	2/26/2002	3/1/2002	3 500 41	3 143 10	357 31
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	509 487 330	S	1/11/2002	2/26/2002	2/26/2002	509 487 33	509 487 33	0 00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	184 742 280	S	1/14/2002	2/26/2002	2/26/2002	184 742 28	184 742 28	0 00
SLOF2012002	Y02516105	ASE TEST LTD	400 000	S	2/26/2001	2/27/2002	3/4/2002	5 239 16	5 594 00	-344 84
SLOF2012002	Y02516105	ASE TEST LTD	1 200 000	S	4/30/2001	2/27/2002	3/4/2002	15 717 48	16 547 04	-829 56
SLOF2012002	Y02516105	ASE TEST LTD	1 000 000	S	6/1/2001	2/27/2002	3/4/2002	13 097 90	13 345 60	-247 70
SLOF2012002	Y02516105	ASE TEST LTD	600 000	S	6/4/2001	2/27/2002	3/4/2002	7 858 74	8 312 70	-453 96
SLOF2012002	Y02516105	ASE TEST LTD	1 400 000	S	3/16/2001	2/27/2002	3/4/2002	9 942 22	19 121 34	-9 179 12
SLOF2012002	18991108	ALLEN TELECOM INC COM	800 000	S	10/9/2001	2/27/2002	3/4/2002	25 130 26	17 820 00	7 210 26
SLOF2012002	12612W104	CNF INC	800 000	S	11/2/2001	2/27/2002	3/4/2002	25 130 26	17 649 68	7 480 58
SLOF2012002	247357106	DELTA & PINE LAND CO	1 000 000	S	10/15/2001	2/27/2002	3/4/2002	20 871 85	19 661 27	1 010 58
SLOF2012002	337907109	FIRSTFED FINL CORP DEL COM	600 000	S	11/12/2001	2/27/2002	3/4/2002	15 810 30	14 310 30	1 500 00
SLOF2012002	337907109	FIRSTFED FINL CORP DEL COM	200 000	S	11/16/2001	2/27/2002	3/4/2002	5 270 10	5 067 88	202 22
SLOF2012002	391648102	GREATER BAY BANCORP COM	2 000 000	S	2/21/2002	2/27/2002	3/4/2002	67 195 84	62 701 17	4 494 67
SLOF2012002	419596101	HAVERTY FURNITURE COS INC	900 000	S	6/21/2001	2/27/2002	3/4/2002	17 631 27	12 381 66	5 249 61
SLOF2012002	419596101	HAVERTY FURNITURE COS INC	600 000	S	6/21/2001	2/27/2002	3/4/2002	11 754 18	7 957 14	3 797 04
SLOF2012002	456819301	INFOUSA INC COM NEW	600 000	S	7/23/2001	2/27/2002	3/4/2002	4 138 79	3 944 40	194 39
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1 600 000	S	8/10/2001	2/27/2002	3/4/2002	15 122 49	13 395 84	1 726 65
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	2 200 000	S	8/23/2001	2/27/2002	3/4/2002	20 793 42	21 249 58	-456 16
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	1 700 000	S	9/19/2001	2/27/2002	3/4/2002	16 067 65	12 203 79	3 863 86
SLOF2012002	492914106	KEY ENERGY SERVICES INC COM	800 000	S	6/14/2001	2/27/2002	3/4/2002	13 154 20	14 400 00	-1 245 80
SLOF2012002	89357C107	ODYSSEY RE HLDGS CORP COM	800 000	S	12/24/2001	2/27/2002	3/4/2002	7 624 76	6 786 72	838 04
SLOF2012002	89357C107	PRG SCHULTZ INTL INC	2 300 000	S	12/26/2001	2/27/2002	3/4/2002	21 921 20	19 648 67	2 272 53
SLOF2012002	704549104	PEABODY ENERGY CORP COM	600 000	S	2/21/2002	2/27/2002	3/4/2002	15 581 59	14 251 56	1 330 03
SLOF2012002	723877106	PIONEER STANDARD ELECTRS INC	500 000	S	2/22/2002	2/27/2002	3/4/2002	12 984 65	12 255 40	729 25
SLOF2012002	723877106	PIONEER STANDARD ELECTRS INC	1 300 000	S	8/27/1999	2/27/2002	3/4/2002	15 670 35	16 224 96	-2 554 61
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	1 800 000	S	1/11/2001	2/27/2002	3/4/2002	6 027 06	7 050 00	-1 022 94
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	2 700 000	S	1/18/2001	2/27/2002	3/4/2002	44 635 72	37 637 36	15 022 22
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	900 000	S	1/23/2001	2/27/2002	3/4/2002	34 253 57	53 556 12	-19 302 55
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	1 700 000	S	1/23/2001	2/27/2002	3/4/2002	21 567 06	36 278 05	-16 710 99
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	3 200 000	S	1/26/2001	2/27/2002	3/4/2002	40 596 83	71 251 20	-30 654 37
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	2 600 000	S	1/29/2001	2/27/2002	3/4/2002	32 984 92	59 878 36	-26 893 44
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	200 000	S	1/30/2001	2/27/2002	3/4/2002	2 537 30	4 735 60	-2 198 30
SLOF2012002	804137107	SAUER-DANFOSS INC	3 900 000	S	6/7/2001	2/27/2002	3/4/2002	39 053 43	14 496 00	-1 830 05
SLOF2012002	804137107	SAUER-DANFOSS INC	1 600 000	S	7/23/2001	2/27/2002	3/4/2002	15 271 13	14 496 00	775 13
SLOF2012002	804137107	SAUER-DANFOSS INC	1 900 000	S	7/24/2001	2/27/2002	3/4/2002	18 134 47	17 111 02	1 023 45
SLOF2012002	92047K107	VALUVISION INTL INC CL A	600 000	S	11/26/2001	2/27/2002	3/4/2002	10 529 84	9 429 30	1 100 54
SLOF2012002	92047K107	VALUVISION INTL INC CL A	700 000	S	11/29/2001	2/27/2002	3/4/2002	12 284 81	11 112 85	1 171 96
SLOF2012002	92047K107	VALUVISION INTL INC CL A	500 000	S	12/3/2001	2/27/2002	3/4/2002	8 774 87	7 995 00	779 87
SLOF2012002	92047K107	VALUVISION INTL INC CL A	600 000	S	12/14/2001	2/27/2002	3/4/2002	10 529 84	9 872 24	657 60
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	170 036 960	S	1/14/2002	2/27/2002	2/27/2002	170 036 96	170 036 96	0 00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	697 468 78	S	1/15/2002	2/27/2002	2/27/2002	697 468 78	697 468 78	0 00

Symbol	Company Name	Quantity	Cost Basis	Market Value	Gain/Loss	Acquisition Date	Disposition Date
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	40,826.790	1,700,000	40,826.79	1,097.86	1/16/2002	2/27/2002
SLOF2012002	ASE TEST LTD	1,700,000	1,700,000	22,454.79	23,552.65	6/4/2001	3/5/2002
SLOF2012002	Y02516105	200,000	200,000	2,641.74	1,770.00	1/17/2001	3/5/2002
SLOF2012002	Y02516105	200,000	200,000	2,347.82	2,636.86	10/3/2001	3/5/2002
SLOF2012002	CABLE DESIGN TECHNOLOGIES CORP	700,000	700,000	8,217.39	8,929.62	10/4/2001	3/5/2002
SLOF2012002	CABLE DESIGN TECHNOLOGIES CORP	600,000	600,000	5,375.02	6,045.42	5/21/2001	3/5/2002
SLOF2012002	CARAUSTAR INDS INC	200,000	200,000	1,791.67	2,020.64	5/29/2001	3/5/2002
SLOF2012002	CARAUSTAR INDS INC	1,100,000	1,100,000	9,786.33	10,430.97	10/3/2001	3/5/2002
SLOF2012002	CHAMPION ENTERPRISES INC COM	2,000,000	2,000,000	37,745.43	36,111.40	10/15/2001	3/5/2002
SLOF2012002	DELTA & PINE LAND CO	600,000	600,000	11,014.02	11,014.02	10/23/2001	3/5/2002
SLOF2012002	DELTA & PINE LAND CO	700,000	700,000	13,210.90	12,667.69	1/7/2002	3/5/2002
SLOF2012002	DELTA & PINE LAND CO	200,000	200,000	5,269.92	5,067.88	11/16/2001	3/5/2002
SLOF2012002	FIRSTED FINL CORP DEL COM	200,000	200,000	23,714.64	23,019.93	1/19/2002	3/5/2002
SLOF2012002	FIRSTED FINL CORP DEL COM	900,000	900,000	11,618.10	10,890.00	6/9/2001	3/5/2002
SLOF2012002	FRIEDMAN BILLINGS RAMSEY GROUP	1,800,000	1,800,000	7,354.43	9,560.95	6/27/2001	3/5/2002
SLOF2012002	HAVERTY FURNITURE COS INC	3,500,000	3,500,000	689.16	657.40	7/23/2001	3/5/2002
SLOF2012002	INFOMETA INC COM NEW	100,000	100,000	19,985.62	17,930.12	7/25/2001	3/5/2002
SLOF2012002	INFOLISA INC COM NEW	2,900,000	2,900,000	17,918.15	10,920.00	7/25/2001	3/5/2002
SLOF2012002	INFOLISA INC COM NEW	2,600,000	2,600,000	56,483.30	54,992.27	10/12/2001	3/5/2002
SLOF2012002	LANDAMERICA FINL GROUP INC	1,900,000	1,900,000	47,564.68	45,185.28	12/31/2001	3/5/2002
SLOF2012002	LANDAMERICA FINL GROUP INC	1,600,000	1,600,000	11,671.38	20,535.60	1/2/2002	3/5/2002
SLOF2012002	LIGHTBRIDGE INC	1,200,000	1,200,000	30,151.08	44,035.19	6/15/2001	3/5/2002
SLOF2012002	LIGHTBRIDGE INC	3,100,000	3,100,000	1,945.23	2,863.30	7/2/2001	3/5/2002
SLOF2012002	LIGHTBRIDGE INC	200,000	200,000	5,835.69	8,750.40	7/3/2001	3/5/2002
SLOF2012002	LIGHTBRIDGE INC	600,000	600,000	6,808.31	10,150.00	7/5/2001	3/5/2002
SLOF2012002	LIGHTBRIDGE INC	700,000	700,000	4,663.08	7,554.00	7/11/2001	3/5/2002
SLOF2012002	LIGHTBRIDGE INC	500,000	500,000	9,726.15	10,845.70	7/12/2001	3/5/2002
SLOF2012002	LIGHTBRIDGE INC	1,000,000	1,000,000	8,753.54	8,098.66	7/27/2001	3/5/2002
SLOF2012002	LIGHTBRIDGE INC	900,000	900,000	8,753.54	8,523.00	10/2/2001	3/5/2002
SLOF2012002	LIGHTBRIDGE INC	1,400,000	1,400,000	13,616.61	12,813.50	10/9/2001	3/5/2002
SLOF2012002	MACROMEDIA INC COM	1,300,000	1,300,000	23,275.49	24,821.42	10/8/2001	3/5/2002
SLOF2012002	MICROMUSE INC	1,300,000	1,300,000	12,154.81	11,141.00	1/17/2002	3/5/2002
SLOF2012002	NMS COMMUNICATIONS CORP COM	2,500,000	2,500,000	8,510.12	23,562.50	2/21/2002	3/5/2002
SLOF2012002	NMS COMMUNICATIONS CORP COM	2,200,000	2,200,000	7,488.91	19,662.50	2/16/2001	3/5/2002
SLOF2012002	NMS COMMUNICATIONS CORP COM	100,000	100,000	340.40	838.65	2/20/2001	3/5/2002
SLOF2012002	OCEANEERING INTL INC COM	2,000,000	2,000,000	24,263.45	18,896.50	2/14/2002	3/5/2002
SLOF2012002	PENNZOIL QUAKER ST CO COM	200,000	200,000	31,017.33	22,143.00	7/12/2001	3/5/2002
SLOF2012002	PIONEER STANDARD ELECTRS INC	300,000	300,000	2,444.36	2,820.00	8/30/1999	3/5/2002
SLOF2012002	PIONEER STANDARD ELECTRS INC	300,000	300,000	3,666.54	4,327.74	9/14/1999	3/5/2002
SLOF2012002	READ RITE CORP COM	2,400,000	2,400,000	6,836.54	16,519.20	1/3/2002	3/5/2002
SLOF2012002	READ RITE CORP COM	1,100,000	1,100,000	3,133.41	8,039.57	1/4/2002	3/5/2002
SLOF2012002	READ RITE CORP COM	1,900,000	1,900,000	8,023.84	7,199.29	6/26/2001	3/5/2002
SLOF2012002	SAXS INC COM	300,000	300,000	3,438.79	3,018.00	6/29/2001	3/5/2002
SLOF2012002	SPEEDWAY MOTORSPORTS INC COM	600,000	600,000	14,351.44	13,575.66	10/11/2001	3/5/2002
SLOF2012002	TIMKEN CO	800,000	800,000	14,111.78	13,188.48	6/19/2001	3/5/2002
SLOF2012002	TUPPERWARE CORP COM	100,000	100,000	2,023.49	2,113.41	11/13/2001	3/5/2002
SLOF2012002	WELLMAN INC COM	400,000	400,000	6,059.91	5,615.40	2/28/2002	3/5/2002
SLOF2012002	WELLMAN INC COM	1,100,000	1,100,000	16,774.74	15,454.67	8/2/2001	3/5/2002
SLOF2012002	WELLMAN INC COM	600,000	600,000	9,149.86	8,588.76	8/8/2001	3/5/2002
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	425,529.530	425,529.530	425,529.53	425,529.53	1/16/2002	2/28/2002
SLOF2012002	SLO CLIENT CASH INVESTMENT TR	102,168.180	102,168.180	102,168.18	102,168.18	1/3/2002	2/28/2002
SLOF2012002	ASE TEST LTD	1,100,000	1,100,000	23,082.07	21,903.44	11/7/2001	3/6/2002
SLOF2012002	Y02516105	1,300,000	1,300,000	1,650.97	2,020.64	2/21/2002	3/6/2002
SLOF2012002	CARAUSTAR INDS INC	200,000	200,000	5,072.92	5,816.26	3/17/2002	3/6/2002
SLOF2012002	CARAUSTAR INDS INC	600,000	600,000	1,895.03	1,809.67	5/29/2001	3/6/2002
SLOF2012002	DELTA & PINE LAND CO	100,000	100,000	18,950.31	18,812.10	7/13/2001	3/6/2002
SLOF2012002	DELTA & PINE LAND CO	1,000,000	1,000,000	5,685.09	5,906.37	11/20/2001	3/6/2002
SLOF2012002	DELTA & PINE LAND CO	300,000	300,000	26,530.44	26,530.44	11/23/2001	3/6/2002
SLOF2012002	DELTA & PINE LAND CO	1,400,000	1,400,000	28,131.74	28,131.74	11/26/2001	3/6/2002

SLOF2012002	247357106	DELTA & PINE LAND CO	1,400,000	S	11/29/2001	3/1/2002	3/6/2002	26,530.44	28,540.82	-2,010.38
SLOF2012002	247357106	DELTA & PINE LAND CO	1,100,000	S	12/5/2001	3/1/2002	3/6/2002	20,845.35	23,530.98	-2,685.63
SLOF2012002	247357106	DELTA & PINE LAND CO	4,100,000	S	12/6/2001	3/1/2002	3/6/2002	77,698.29	88,322.20	-10,623.91
SLOF2012002	247357106	DELTA & PINE LAND CO	1,100,000	S	12/7/2001	3/1/2002	3/6/2002	20,845.35	23,979.89	-3,134.54
SLOF2012002	358433100	FRIEDMAN BILLINGS RAMSEY GROUP	1,400,000	S	6/5/2001	3/1/2002	3/6/2002	8,169.86	8,470.00	699.86
SLOF2012002	456681106	INFONET SVCS CORP CL B	3,300,000	S	1/9/2002	3/1/2002	3/6/2002	6,830.89	9,014.61	2,183.72
SLOF2012002	456818301	INFOLISA INC COM NEW	600,000	S	10/12/2001	3/1/2002	3/6/2002	4,255.74	2,520.00	1,735.74
SLOF2012002	456818301	INFOLISA INC COM NEW	1,800,000	S	10/15/2001	3/1/2002	3/6/2002	12,767.21	8,092.98	4,674.23
SLOF2012002	456818301	INFOLISA INC COM NEW	500,000	S	10/16/2001	3/1/2002	3/6/2002	3,546.45	2,255.00	1,291.45
SLOF2012002	456818301	INFOLISA INC COM NEW	900,000	S	10/17/2001	3/1/2002	3/6/2002	6,383.60	4,104.00	2,279.60
SLOF2012002	456818301	INFOLISA INC COM NEW	1,000,000	S	10/23/2001	3/1/2002	3/6/2002	709.29	466.00	243.29
SLOF2012002	556100105	MACROMEDIA INC COM	1,200,000	S	1/1/2002	3/1/2002	3/6/2002	22,081.47	22,912.08	-830.61
SLOF2012002	556100105	MACROMEDIA INC COM	1,600,000	S	1/18/2002	3/1/2002	3/6/2002	29,441.95	30,612.64	-1,170.69
SLOF2012002	556100105	MACROMEDIA INC COM	3,800,000	S	2/21/2002	3/1/2002	3/6/2002	35,419.26	32,566.00	2,853.26
SLOF2012002	556100105	MACROMEDIA INC COM	3,600,000	S	2/21/2002	3/1/2002	3/6/2002	44,387.33	43,380.00	1,007.33
SLOF2012002	675232102	OCEANEERING INTL INC COM	400,000	S	2/20/2001	3/1/2002	3/6/2002	5,837.83	13,421.60	-7,583.77
SLOF2012002	675232102	OCEANEERING INTL INC COM	800,000	S	2/19/2002	3/1/2002	3/6/2002	21,559.67	18,854.16	2,705.51
SLOF2012002	67612W108	ODYSSEY RE HLDGS CORP COM	100,000	S	8/14/2001	3/1/2002	3/6/2002	1,665.54	1,800.00	134.46
SLOF2012002	693419202	PMA CAPITAL CORP CL A COM	700,000	S	12/13/2001	3/1/2002	3/6/2002	14,139.78	12,075.00	2,064.78
SLOF2012002	709323109	PENNZOIL QUAKER ST CO COM	400,000	S	7/12/2001	3/1/2002	3/6/2002	5,740.79	4,026.00	1,714.78
SLOF2012002	709323109	PENNZOIL QUAKER ST CO COM	1,800,000	S	8/10/2001	3/1/2002	3/6/2002	25,833.57	20,248.74	5,584.83
SLOF2012002	709323109	PENNZOIL QUAKER ST CO COM	1,700,000	S	9/21/2001	3/1/2002	3/6/2002	24,398.37	17,183.77	7,214.60
SLOF2012002	723877106	PIONEER STANDARD ELECTRS INC	400,000	S	10/11/2001	3/1/2002	3/6/2002	5,740.79	10,098.06	-4,357.27
SLOF2012002	755248105	READ RITE CORP COM	700,000	S	9/14/1999	3/1/2002	3/6/2002	8,500.88	10,098.06	-1,597.18
SLOF2012002	847788106	SPEEDWAY MOTORSPORTS INC COM	2,100,000	S	1/4/2002	3/1/2002	3/6/2002	5,816.49	15,348.27	-9,531.78
SLOF2012002	847788106	SPEEDWAY MOTORSPORTS INC COM	300,000	S	10/11/2001	3/1/2002	3/6/2002	7,221.55	6,788.34	433.21
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	500,000	S	2/8/2002	3/1/2002	3/6/2002	13,849.79	13,883.70	-33.91
SLOF2012002	34425108	ANDREW CORP COM	500,000	S	2/21/2002	3/1/2002	3/6/2002	9,073.96	8,424.40	649.56
SLOF2012002	34425108	ANDREW CORP COM	1,200,000	S	2/22/2002	3/1/2002	3/6/2002	21,777.51	19,914.12	1,863.39
SLOF2012002	140909102	CARAUSTAR INDS INC	800,000	S	7/13/2001	3/1/2002	3/6/2002	6,814.61	7,757.68	-943.07
SLOF2012002	140909102	CARAUSTAR INDS INC	400,000	S	7/27/2001	3/1/2002	3/6/2002	3,407.31	3,954.80	-547.49
SLOF2012002	140909102	CARAUSTAR INDS INC	300,000	S	8/14/2001	3/1/2002	3/6/2002	2,555.48	3,030.00	-474.52
SLOF2012002	16361A106	CHEMFIRST INC COM	1,400,000	S	2/26/2001	3/1/2002	3/6/2002	36,350.45	35,070.00	1,280.45
SLOF2012002	249509100	DEPARTMENT 56 INC COM	500,000	S	1/11/2000	3/1/2002	3/6/2002	6,435.15	7,280.00	-844.85
SLOF2012002	456681106	INFOLISA INC COM NEW	1,800,000	S	6/5/2001	3/1/2002	3/6/2002	11,789.82	10,890.00	899.82
SLOF2012002	456681106	INFOLISA INC COM NEW	900,000	S	3/15/2001	3/1/2002	3/6/2002	16,853.14	16,677.00	176.14
SLOF2012002	456681106	INFOLISA INC COM NEW	100,000	S	3/16/2001	3/1/2002	3/6/2002	1,872.57	1,781.88	90.69
SLOF2012002	456681106	INFOLISA INC COM NEW	2,000,000	S	2/14/2002	3/1/2002	3/6/2002	25,796.21	24,100.00	1,696.21
SLOF2012002	62852P103	MYKRROLIS CORP COM	900,000	S	2/21/2002	3/1/2002	3/6/2002	11,608.29	9,032.31	2,575.98
SLOF2012002	62852P103	MYKRROLIS CORP COM	600,000	S	2/22/2002	3/1/2002	3/6/2002	7,738.86	6,000.00	1,738.86
SLOF2012002	62852P103	MYKRROLIS CORP COM	700,000	S	2/25/2002	3/1/2002	3/6/2002	9,028.67	6,994.19	2,034.48
SLOF2012002	62852P103	MYKRROLIS CORP COM	2,600,000	S	2/27/2002	3/1/2002	3/6/2002	33,535.07	25,921.48	7,613.59
SLOF2012002	62852P103	MYKRROLIS CORP COM	900,000	S	2/27/2002	3/1/2002	3/6/2002	3,346.77	7,549.65	-4,202.88
SLOF2012002	62852P103	MYKRROLIS CORP COM	200,000	S	6/14/2001	3/1/2002	3/6/2002	3,343.29	3,600.00	-256.71
SLOF2012002	67612W108	ODYSSEY RE HLDGS CORP COM	1,800,000	S	6/14/2001	3/1/2002	3/6/2002	30,069.60	31,874.04	-1,784.44
SLOF2012002	67612W108	ODYSSEY RE HLDGS CORP COM	1,000,000	S	12/13/2001	3/1/2002	3/6/2002	40,403.49	17,420.00	23,000.00
SLOF2012002	693419202	PMA CAPITAL CORP CL A COM	1,400,000	S	10/11/2001	3/1/2002	3/6/2002	19,935.70	16,248.68	3,687.02
SLOF2012002	709323109	PENNZOIL QUAKER ST CO COM	800,000	S	10/12/2001	3/1/2002	3/6/2002	11,391.83	9,526.32	1,865.51
SLOF2012002	709323109	PENNZOIL QUAKER ST CO COM	500,000	S	10/17/2001	3/1/2002	3/6/2002	6,006.85	6,006.85	0.00
SLOF2012002	723877106	PIONEER STANDARD ELECTRS INC	1,700,000	S	9/14/1999	3/1/2002	3/6/2002	20,724.72	24,523.86	-3,799.14
SLOF2012002	755248105	READ RITE CORP COM	300,000	S	1/4/2002	3/1/2002	3/6/2002	851.99	2,192.61	-1,340.62
SLOF2012002	755248105	READ RITE CORP COM	1,100,000	S	1/7/2002	3/1/2002	3/6/2002	3,123.95	8,635.22	-5,511.27
SLOF2012002	847788106	SPEEDWAY MOTORSPORTS INC COM	800,000	S	10/11/2001	3/1/2002	3/6/2002	19,497.94	18,102.24	1,395.70
SLOF2012002	847788106	SPEEDWAY MOTORSPORTS INC COM	500,000	S	6/19/2001	3/1/2002	3/6/2002	9,731.85	8,242.80	1,489.05
SLOF2012002	867389104	TIMKEN CO	600,000	S	6/20/2001	3/1/2002	3/6/2002	11,678.22	9,884.70	1,793.52
SLOF2012002	867389104	TIMKEN CO	200,000	S	2/8/2002	3/1/2002	3/6/2002	3,892.74	3,326.28	566.46
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	1,000,000	S	2/12/2002	3/1/2002	3/6/2002	29,038.16	27,767.40	1,270.76
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	900,000	S	2/12/2002	3/1/2002	3/6/2002	26,134.35	23,561.55	2,572.80
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	600,000	S	2/19/2002	3/1/2002	3/6/2002	17,422.90	18,162.92	-740.02
SLOF2012002	922417100	VEECO INSTRS INC DEL COM	600,000	S	2/19/2002	3/1/2002	3/6/2002	17,422.90	15,869.22	1,553.68
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	102,018,530	S	1/31/2002	3/4/2002	3/4/2002	102,018.53	102,018.53	0.00

Year	Entity Name	Code	Amount	Category	Year	Entity Name	Code	Amount	Category
3/4/2002	SLO CLIENT CASH INVESTMENT TR	S	1 868 320	S	3/4/2002	SLO CLIENT CASH INVESTMENT TR	S	1 868 320	0 00
3/4/2002	SLO CLIENT CASH INVESTMENT TR	S	122 145 450	S	3/4/2002	SLO CLIENT CASH INVESTMENT TR	S	122 145 450	0 00
3/5/2002	TOMMY HILFINGER CORP COM	S	3 300 000	S	3/5/2002	TOMMY HILFINGER CORP COM	S	44 420 30	1 528 55
3/5/2002	TOMMY HILFINGER CORP COM	S	2 100 000	S	3/5/2002	TOMMY HILFINGER CORP COM	S	28 267 46	1 951 73
3/5/2002	ADVANCED DIGITAL INFORMATION	S	3 500 000	S	3/5/2002	ADVANCED DIGITAL INFORMATION	S	46 500 04	4 614 04
3/5/2002	ADVANCED DIGITAL INFORMATION	S	800 000	S	3/5/2002	ADVANCED DIGITAL INFORMATION	S	10 651 44	1 555 44
3/5/2002	CTS CORP	S	2 300 000	S	3/5/2002	CTS CORP	S	33 821 67	-4 378 34
3/5/2002	CTS CORP	S	200 000	S	3/5/2002	CTS CORP	S	2 941 02	-176 20
3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	300 000	S	3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	3 930 57	103 59
3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	2 000 000	S	3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	17 126 34	-3 073 66
3/5/2002	CARAUSTAR INDS INC	S	700 000	S	3/5/2002	CARAUSTAR INDS INC	S	13 197 53	-2 062 40
3/5/2002	DELTA & PINE LAND CO	S	1 400 000	S	3/5/2002	DELTA & PINE LAND CO	S	17 999 10	-2 384 90
3/5/2002	DEPARTMENT 56 INC COM	S	1 900 000	S	3/5/2002	DEPARTMENT 56 INC COM	S	3 731 94	-68 08
3/5/2002	LSI LUMONICS INC COM	S	1 500 000	S	3/5/2002	LSI LUMONICS INC COM	S	17 726 73	1 932 98
3/5/2002	LSI LUMONICS INC COM	S	400 000	S	3/5/2002	LSI LUMONICS INC COM	S	3 731 94	606 94
3/5/2002	INFOCUS CORP COM	S	1 100 000	S	3/5/2002	INFOCUS CORP COM	S	20 410 74	700 08
3/5/2002	INFONET SVCS CORP CL B	S	2 500 000	S	3/5/2002	INFONET SVCS CORP CL B	S	2 447 96	-830 08
3/5/2002	INFOLISA INC COM NEW	S	800 000	S	3/5/2002	INFOLISA INC COM NEW	S	18 062 97	6 432 97
3/5/2002	INFOUSA INC COM NEW	S	3 500 000	S	3/5/2002	INFOUSA INC COM NEW	S	11 650 00	2 193 83
3/5/2002	KEY ENERGY SERVICES INC COM	S	1 000 000	S	3/5/2002	KEY ENERGY SERVICES INC COM	S	5 786 55	9 668 22
3/5/2002	KEY ENERGY SERVICES INC COM	S	1 200 000	S	3/5/2002	KEY ENERGY SERVICES INC COM	S	9 941 05	2 686 75
3/5/2002	MACROMEDIA INC COM	S	1 200 000	S	3/5/2002	MACROMEDIA INC COM	S	23 886 20	1 026 72
3/5/2002	MACROMEDIA INC COM	S	800 000	S	3/5/2002	MACROMEDIA INC COM	S	15 990 80	5 488 24
3/5/2002	NMS COMMUNICATIONS CORP COM	S	600 000	S	3/5/2002	NMS COMMUNICATIONS CORP COM	S	15 990 80	3 230 80
3/5/2002	NMS COMMUNICATIONS CORP COM	S	1 300 000	S	3/5/2002	NMS COMMUNICATIONS CORP COM	S	25 985 05	4 417 79
3/5/2002	PMA CAPITAL CORP CL A COM	S	1 700 000	S	3/5/2002	PMA CAPITAL CORP CL A COM	S	4 914 48	-7 335 52
3/5/2002	PIONEER STANDARD ELECTRS INC	S	1 600 000	S	3/5/2002	PIONEER STANDARD ELECTRS INC	S	5 967 59	8 292 86
3/5/2002	PIONEER STANDARD ELECTRS INC	S	1 000 000	S	3/5/2002	PIONEER STANDARD ELECTRS INC	S	36 355 67	5 305 67
3/5/2002	SAXS INC COM	S	1 500 000	S	3/5/2002	SAXS INC COM	S	2 472 36	-412 80
3/5/2002	SAXS INC COM	S	2 100 000	S	3/5/2002	SAXS INC COM	S	18 778 90	-3 957 26
3/5/2002	TELEDYNE TECHNOLOGIES INC COM	S	2 100 000	S	3/5/2002	TELEDYNE TECHNOLOGIES INC COM	S	11 878 52	1 819 52
3/5/2002	TELEDYNE TECHNOLOGIES INC COM	S	1 400 000	S	3/5/2002	TELEDYNE TECHNOLOGIES INC COM	S	10 060 00	2 789 28
3/5/2002	TELEDYNE TECHNOLOGIES INC COM	S	400 000	S	3/5/2002	TELEDYNE TECHNOLOGIES INC COM	S	14 255 42	2 214 74
3/5/2002	TELEDYNE TECHNOLOGIES INC COM	S	900 000	S	3/5/2002	TELEDYNE TECHNOLOGIES INC COM	S	35 804 46	5 774 46
3/5/2002	TIMKEN CO	S	500 000	S	3/5/2002	TIMKEN CO	S	18 754 72	3 189 72
3/5/2002	TIMKEN CO	S	800 000	S	3/5/2002	TIMKEN CO	S	23 868 64	3 434 82
3/5/2002	TIMKEN CO	S	500 000	S	3/5/2002	TIMKEN CO	S	6 819 90	959 90
3/5/2002	TIMKEN CO	S	800 000	S	3/5/2002	TIMKEN CO	S	7 668 96	1 016 40
3/5/2002	TIMKEN CO	S	800 000	S	3/5/2002	TIMKEN CO	S	17 255 17	1 972 45
3/5/2002	TIMKEN CO	S	800 000	S	3/5/2002	TIMKEN CO	S	9 586 21	950 31
3/5/2002	TIMKEN CO	S	500 000	S	3/5/2002	TIMKEN CO	S	9 586 21	1 129 86
3/5/2002	TIMKEN CO	S	800 000	S	3/5/2002	TIMKEN CO	S	15 337 93	2 012 49
3/5/2002	TIMKEN CO	S	800 000	S	3/5/2002	TIMKEN CO	S	17 255 17	2 124 55
3/5/2002	TIMKEN CO	S	1 000 000	S	3/5/2002	TIMKEN CO	S	19 172 41	2 705 81
3/5/2002	TIMKEN CO	S	1 300 000	S	3/5/2002	TIMKEN CO	S	21 804 67	3 072 61
3/5/2002	TOMMY HILFINGER CORP COM	S	1 300 000	S	3/5/2002	TOMMY HILFINGER CORP COM	S	17 511 25	1 220 56
3/5/2002	ADVANCED DIGITAL INFORMATION	S	1 000 000	S	3/5/2002	ADVANCED DIGITAL INFORMATION	S	14 457 97	1 050 97
3/5/2002	ADVANCED DIGITAL INFORMATION	S	2 200 000	S	3/5/2002	ADVANCED DIGITAL INFORMATION	S	23 494 87	2 449 45
3/5/2002	CTS CORP	S	600 000	S	3/5/2002	CTS CORP	S	31 434 00	2 855 42
3/5/2002	CTS CORP	S	100 000	S	3/5/2002	CTS CORP	S	8 572 91	-642 97
3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	700 000	S	3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	1 316 81	41 15
3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	900 000	S	3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	9 217 67	357 70
3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	1 600 000	S	3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	11 851 29	596 07
3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	700 000	S	3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	21 068 96	1 144 16
3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	1 300 000	S	3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	9 217 67	1 201 27
3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	1 300 000	S	3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	17 118 53	-507 52
3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	1 500 000	S	3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	19 752 15	-1 288 35
3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	600 000	S	3/5/2002	CABLE DESIGN TECHNOLOGIES CORP	S	7 900 86	244 86
3/5/2002	CARAUSTAR INDS INC	S	1 200 000	S	3/5/2002	CARAUSTAR INDS INC	S	10 352 12	1 767 88
3/5/2002	CARAUSTAR INDS INC	S	600 000	S	3/5/2002	CARAUSTAR INDS INC	S	5 176 06	-172 94
3/5/2002	CARAUSTAR INDS INC	S	600 000	S	3/5/2002	CARAUSTAR INDS INC	S	6 253 02	-1 076 96
3/5/2002	CARAUSTAR INDS INC	S	300 000	S	3/5/2002	CARAUSTAR INDS INC	S	2 588 03	-568 39

SLOF	2012002	249509100	DEPARTMENT 56 INC COM	1 800 000	S	11/1/2000	3/6/2002	3/11/2002	23 132 17	26 208 00	-3 075 83
SLOF	2012002	337907109	FIRSTFED FINL CORP DEL COM	700 000	S	11/19/2001	3/6/2002	3/11/2002	18 375 91	17 904 39	471 52
SLOF	2012002	362290102	GSI LUMONICS INC COM	1 700 000	S	5/2/2001	3/6/2002	3/11/2002	15 788 68	16 150 00	-361 32
SLOF	2012002	362290102	GSI LUMONICS INC COM	600 000	S	6/7/2001	3/6/2002	3/11/2002	5 972 47	5 802 36	-229 89
SLOF	2012002	456658106	INFOCUS CORP COM	600 000	S	3/16/2001	3/6/2002	3/11/2002	11 117 83	10 751 28	366 55
SLOF	2012002	456658106	INFOCUS CORP COM	1 500 000	S	4/11/2001	3/6/2002	3/11/2002	27 794 58	27 377 10	417 48
SLOF	2012002	456658106	INFOCUS CORP COM	700 000	S	5/14/2001	3/6/2002	3/11/2002	12 970 80	13 253 73	-282 93
SLOF	2012002	629248105	NMS COMMUNICATIONS CORP COM	1 400 000	S	2/27/2001	3/6/2002	3/11/2002	4 893 62	12 250 00	-7 356 38
SLOF	2012002	629248105	NMS COMMUNICATIONS CORP COM	300 000	S	3/21/2001	3/6/2002	3/11/2002	1 048 63	2 381 25	-1 332 62
SLOF	2012002	723877106	PIONEER STANDARD ELECTRS INC	300 000	S	9/15/1999	3/6/2002	3/11/2002	3 671 94	4 450 53	-778 59
SLOF	2012002	723877106	PIONEER STANDARD ELECTRS INC	1 900 000	S	8/28/1999	3/6/2002	3/11/2002	23 255 65	25 531 25	-2 275 60
SLOF	2012002	784626103	SPS TECHNOLOGIES INC	800 000	S	3/4/2002	3/6/2002	3/11/2002	32 290 71	29 670 48	2 620 23
SLOF	2012002	784626103	SPS TECHNOLOGIES INC	1 400 000	S	2/25/2002	3/6/2002	3/11/2002	56 508 75	55 829 06	679 69
SLOF	2012002	792228108	ST MARY LD & EXPL CO	2 800 000	S	4/19/2001	3/6/2002	3/11/2002	58 176 13	63 140 00	-4 963 87
SLOF	2012002	792228108	ST MARY LD & EXPL CO	1 400 000	S	4/23/2001	3/6/2002	3/11/2002	29 088 06	30 447 90	-1 359 84
SLOF	2012002	792228108	ST MARY LD & EXPL CO	1 400 000	S	4/24/2001	3/6/2002	3/11/2002	10 388 99	10 896 00	-507 41
SLOF	2012002	792228108	ST MARY LD & EXPL CO	500 000	S	4/24/2001	3/6/2002	3/11/2002	16 621 75	19 112 56	-2 490 81
SLOF	2012002	792228108	ST MARY LD & EXPL CO	800 000	S	4/26/2001	3/6/2002	3/11/2002	24 932 63	28 744 68	-3 812 05
SLOF	2012002	792228108	ST MARY LD & EXPL CO	1 200 000	S	4/27/2001	3/6/2002	3/11/2002	29 088 06	34 556 90	-5 468 84
SLOF	2012002	792228108	ST MARY LD & EXPL CO	1 400 000	S	4/30/2001	3/6/2002	3/11/2002	4 155 44	4 610 00	-454 56
SLOF	2012002	792228108	ST MARY LD & EXPL CO	200 000	S	5/8/2001	3/6/2002	3/11/2002	27 010 34	29 250 00	-2 239 66
SLOF	2012002	792228108	ST MARY LD & EXPL CO	1 300 000	S	5/10/2001	3/6/2002	3/11/2002	2 077 72	2 394 60	-306 88
SLOF	2012002	792228108	ST MARY LD & EXPL CO	100 000	S	5/17/2001	3/6/2002	3/11/2002	4 155 44	4 909 34	-753 90
SLOF	2012002	792228108	ST MARY LD & EXPL CO	200 000	S	5/18/2001	3/6/2002	3/11/2002	14 544 03	17 458 63	-2 914 60
SLOF	2012002	792228108	ST MARY LD & EXPL CO	700 000	S	5/21/2001	3/6/2002	3/11/2002	10 388 99	12 425 55	-2 036 56
SLOF	2012002	792228108	ST MARY LD & EXPL CO	500 000	S	5/22/2001	3/6/2002	3/11/2002	43 632 10	48 092 52	-4 460 42
SLOF	2012002	792228108	ST MARY LD & EXPL CO	2 100 000	S	5/24/2001	3/6/2002	3/11/2002	24 932 63	23 184 00	1 748 63
SLOF	2012002	792228108	ST MARY LD & EXPL CO	1 200 000	S	10/25/2001	3/6/2002	3/11/2002	10 264 94	8 790 00	1 474 94
SLOF	2012002	792228108	ST MARY LD & EXPL CO	600 000	S	1/25/2002	3/6/2002	3/11/2002	5 132 47	4 386 00	746 47
SLOF	2012002	879360105	TELEDYNE TECHNOLOGIES INC COM	300 000	S	2/8/2002	3/6/2002	3/11/2002	11 906 28	9 879 96	2 026 32
SLOF	2012002	879360105	TELEDYNE TECHNOLOGIES INC COM	600 000	S	7/11/2001	3/6/2002	3/11/2002	33 734 46	28 326 25	5 408 21
SLOF	2012002	887389104	TIMKEN CO	1 700 000	S	7/12/2001	3/6/2002	3/11/2002	12 131 34	10 445 68	1 685 66
SLOF	2012002	922417100	VEECO INSTRS INC DEL COM	600 000	S	2/20/2002	3/6/2002	3/11/2002	18 197 01	15 659 28	2 538 75
SLOF	2012002	922417100	VEECO INSTRS INC DEL COM	600 000	S	2/21/2002	3/6/2002	3/11/2002	18 197 01	15 036 00	3 161 01
SLOF	2012002	922417100	VEECO INSTRS INC DEL COM	600 000	S	2/28/2002	3/6/2002	3/11/2002	18 134 72	14 952 47	3 182 25
SLOF	2012002	G89152102	TOMMY HILFIBER CORP COM	1 300 000	S	2/19/2002	3/7/2002	3/12/2002	6 974 89	6 265 65	709 24
SLOF	2012002	G89152102	TOMMY HILFIBER CORP COM	500 000	S	2/14/2002	3/7/2002	3/12/2002	22 319 66	19 437 60	2 882 06
SLOF	2012002	G89152102	TOMMY HILFIBER CORP COM	1 600 000	S	2/22/2002	3/7/2002	3/12/2002	34 237 82	29 871 18	4 366 64
SLOF	2012002	34425108	ANDREW CORP COM	1 800 000	S	2/22/2002	3/7/2002	3/12/2002	4 534 94	4 607 94	-73 00
SLOF	2012002	126501105	CTS CORP	300 000	S	1/17/2001	3/7/2002	3/12/2002	18 139 77	18 682 80	-543 03
SLOF	2012002	126501105	CTS CORP	1 200 000	S	1/18/2001	3/7/2002	3/12/2002	25 898 00	26 782 82	-884 82
SLOF	2012002	126501105	CTS CORP	1 700 000	S	1/19/2001	3/7/2002	3/12/2002	27 209 65	27 992 70	-783 05
SLOF	2012002	126501105	CTS CORP	1 800 000	S	1/26/2001	3/7/2002	3/12/2002	6 501 30	6 390 00	121 30
SLOF	2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	500 000	S	1/11/2001	3/7/2002	3/12/2002	2 627 30	3 156 42	-529 12
SLOF	2012002	140909102	CARAUSTAR INDS INC	300 000	S	9/10/2001	3/7/2002	3/12/2002	4 378 83	3 625 00	753 83
SLOF	2012002	140909102	CARAUSTAR INDS INC	500 000	S	10/10/2001	3/7/2002	3/12/2002	8 237 27	9 482 70	-1 245 43
SLOF	2012002	158496109	CHAMPION ENTERPRISES INC COM	1 000 000	S	2/15/2002	3/7/2002	3/12/2002	25 293 76	22 480 74	2 813 02
SLOF	2012002	203372107	COMMSCOPE INC COM	1 500 000	S	4/27/2002	3/7/2002	3/12/2002	25 293 76	25 435 10	-141 34
SLOF	2012002	232820100	CYTEC INDS INC COM	200 000	S	10/3/2001	3/7/2002	3/12/2002	5 608 83	4 633 28	975 55
SLOF	2012002	232820100	CYTEC INDS INC COM	900 000	S	10/10/2001	3/7/2002	3/12/2002	25 239 76	22 480 74	2 759 02
SLOF	2012002	232820100	CYTEC INDS INC COM	800 000	S	10/11/2001	3/7/2002	3/12/2002	22 435 34	21 065 36	1 369 98
SLOF	2012002	362290102	GSI LUMONICS INC COM	500 000	S	6/7/2001	3/7/2002	3/12/2002	4 742 58	4 835 30	-82 72
SLOF	2012002	362290102	GSI LUMONICS INC COM	600 000	S	6/8/2001	3/7/2002	3/12/2002	5 691 09	5 783 90	-92 81
SLOF	2012002	456658106	INFOCUS CORP COM	1 000 000	S	5/14/2001	3/7/2002	3/12/2002	19 006 91	18 933 90	73 01
SLOF	2012002	456658106	INFOCUS CORP COM	400 000	S	5/16/2001	3/7/2002	3/12/2002	7 602 76	7 360 00	242 76
SLOF	2012002	456658106	INFOCUS CORP COM	1 200 000	S	5/18/2001	3/7/2002	3/12/2002	22 808 29	23 024 04	-215 75
SLOF	2012002	456818301	INFOUSA INC COM NEW	400 000	S	10/25/2001	3/7/2002	3/12/2002	3 019 95	1 786 36	1 233 59
SLOF	2012002	466367108	JACK IN THE BOX INC COM	700 000	S	1/19/2001	3/7/2002	3/12/2002	21 212 48	17 893 66	3 328 86
SLOF	2012002	466367108	JACK IN THE BOX INC COM	500 000	S	1/11/2001	3/7/2002	3/12/2002	15 151 77	12 690 00	2 461 77
SLOF	2012002	466367108	JACK IN THE BOX INC COM	1 600 000	S	1/11/3/2001	3/7/2002	3/12/2002	48 485 67	40 838 40	7 647 27
SLOF	2012002	542312103	LONE STAR TECHNOLOGIES INC	300 000	S	10/26/2001	3/7/2002	3/12/2002	5 602 71	5 456 10	146 61
SLOF	2012002	542312103	LONE STAR TECHNOLOGIES INC	1 000 000	S	10/29/2001	3/7/2002	3/12/2002	18 675 72	18 325 50	350 22
SLOF	2012002	542312103	LONE STAR TECHNOLOGIES INC	600 000	S	10/31/2001	3/7/2002	3/12/2002	11 205 43	10 169 76	1 035 67

SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	1 000 000	S	3/21/2001	3/7/2002	3/12/2002	3 502 64	7 937 50	-4 334 66
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	900 000	S	3/22/2001	3/7/2002	3/12/2002	3 242 56	7 021 44	-3 778 88
SLOF2012002 717138104	PHARMACOPEIA INC COM	500 000	S	1/23/2002	3/7/2002	3/12/2002	6 658 70	6 682 35	-33 65
SLOF2012002 717138104	PHARMACOPEIA INC COM	700 000	S	1/23/2002	3/7/2002	3/12/2002	9 322 17	9 877 07	554 90
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	800 000	S	6/28/1999	3/7/2002	3/12/2002	11 425 24	12 093 75	-668 51
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	500 000	S	6/23/2000	3/7/2002	3/12/2002	6 347 35	7 214 15	-866 80
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	1 400 000	S	6/26/2000	3/7/2002	3/12/2002	17 772 59	20 985 44	-3 212 85
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	1 000 000	S	8/12/2000	3/7/2002	3/12/2002	12 694 71	13 486 10	-791 39
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	100 000	S	9/12/2000	3/7/2002	3/12/2002	1 269 47	1 402 87	-133 40
SLOF2012002 73179P106	POLYONE CORP COM	2 900 000	S	2/11/2002	3/7/2002	3/12/2002	31 332 29	29 569 27	1 763 02
SLOF2012002 73179P106	POLYONE CORP COM	2 200 000	S	2/12/2002	3/7/2002	3/12/2002	23 769 32	22 916 74	852 58
SLOF2012002 73179P106	POLYONE CORP COM	400 000	S	2/13/2002	3/7/2002	3/12/2002	4 321 69	4 015 24	306 45
SLOF2012002 860342104	STEWART & STEVENSON SVCS INC	5 400 000	S	2/12/2002	3/7/2002	3/12/2002	93 157 78	82 111 86	11 045 92
SLOF2012002 86554L106	THREE FIVE SYS INC	100 000	S	1/23/2002	3/7/2002	3/12/2002	1 404 97	1 311 64	93 13
SLOF2012002 867389104	TIMKEN CO	300 000	S	7/12/2001	3/7/2002	3/12/2002	4 998 75	4 998 75	0 00
SLOF2012002 867389104	TIMKEN CO	1 600 000	S	7/15/2001	3/7/2002	3/12/2002	31 526 40	26 883 84	4 642 56
SLOF2012002 867389104	TIMKEN CO	200 000	S	8/1/2001	3/7/2002	3/12/2002	3 940 80	3 152 88	787 92
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	80 048 340	S	2/6/2002	3/7/2002	3/12/2002	80 048 34	80 048 34	0 00
SLOF2012002 689152102	TOMMY HILFGER CORP COM	1 500 000	S	2/19/2002	3/8/2002	3/13/2002	21 014 53	18 942 80	2 071 63
SLOF2012002 689152102	TOMMY HILFGER CORP COM	1 000 000	S	2/21/2002	3/8/2002	3/13/2002	14 009 69	12 538 00	1 471 69
SLOF2012002 689152102	TOMMY HILFGER CORP COM	1 000 000	S	2/22/2002	3/8/2002	3/13/2002	19 452 00	15 595 10	2 856 90
SLOF2012002 34425106	ANDREW CORP COM	1 000 000	S	11/26/2001	3/8/2002	3/13/2002	35 076 93	34 213 30	863 63
SLOF2012002 126501106	CTS CORP	2 200 000	S	2/27/2002	3/8/2002	3/13/2002	18 002 53	16 957 40	1 045 13
SLOF2012002 203372107	COMMSCOPE INC COM	1 000 000	S	3/1/2002	3/8/2002	3/13/2002	18 802 78	18 705 72	1 097 06
SLOF2012002 36229U102	GSI LUMONICS INC COM	600 000	S	6/8/2001	3/8/2002	3/13/2002	5 773 83	5 793 90	-20 07
SLOF2012002 456658106	INFOCUS CORP COM	600 000	S	5/18/2001	3/8/2002	3/13/2002	11 998 74	11 512 02	486 72
SLOF2012002 456658106	INFOCUS CORP COM	700 000	S	5/29/2001	3/8/2002	3/13/2002	13 998 53	12 670 00	1 328 53
SLOF2012002 456658106	INFOCUS CORP COM	1 500 000	S	5/30/2001	3/8/2002	3/13/2002	29 996 84	25 692 75	4 304 09
SLOF2012002 456658106	INFOCUS CORP COM	6 400 000	S	1/9/2002	3/8/2002	3/13/2002	12 971 32	17 462 88	-4 511 56
SLOF2012002 466867109	INFONET SVCS CORP CL B	300 000	S	11/13/2001	3/8/2002	3/13/2002	8 992 42	7 657 20	1 335 22
SLOF2012002 489170100	JACK IN THE BOX INC COM	500 000	S	2/21/2002	3/8/2002	3/13/2002	20 778 39	18 463 25	2 315 14
SLOF2012002 489170100	KENNAMETAL INC COM	500 000	S	2/22/2002	3/8/2002	3/13/2002	20 778 39	18 593 85	2 184 54
SLOF2012002 489170100	KENNAMETAL INC COM	1 200 000	S	2/25/2002	3/8/2002	3/13/2002	49 868 13	45 280 44	4 587 69
SLOF2012002 542312103	LONE STAR TECHNOLOGIES INC	100 000	S	10/11/2001	3/8/2002	3/13/2002	1 694 98	1 694 98	0 00
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	900 000	S	3/22/2001	3/8/2002	3/13/2002	3 194 32	7 021 44	-3 827 12
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	1 000 000	S	3/30/2001	3/8/2002	3/13/2002	3 54 92	7 89 23	-434 31
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	1 200 000	S	4/2/2001	3/8/2002	3/13/2002	4 259 09	9 525 00	-5 265 91
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	500 000	S	4/6/2001	3/8/2002	3/13/2002	1 774 62	3 540 45	-1 765 83
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	600 000	S	4/10/2001	3/8/2002	3/13/2002	2 129 55	4 167 18	-2 037 63
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	900 000	S	4/23/2001	3/8/2002	3/13/2002	3 194 32	6 286 50	-3 092 18
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	1 600 000	S	4/23/2001	3/8/2002	3/13/2002	5 678 79	10 560 80	-4 882 01
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	1 300 000	S	6/14/2001	3/8/2002	3/13/2002	4 614 02	10 443 42	-5 829 40
SLOF2012002 67612W108	ODYSSEY RE HLDGS CORP COM	2 800 000	S	6/14/2001	3/8/2002	3/13/2002	9 937 89	16 625 84	-6 687 95
SLOF2012002 676255102	OFFSHORE LOGISTICS INC COM	2 100 000	S	1/4/2002	3/8/2002	3/13/2002	9 767 13	10 624 68	-857 55
SLOF2012002 693419202	PMA CAPITAL CORP CL A COM	800 000	S	12/13/2001	3/8/2002	3/13/2002	16 378 63	13 800 00	2 578 63
SLOF2012002 717138104	PHARMACOPEIA INC COM	1 200 000	S	1/24/2002	3/8/2002	3/13/2002	15 747 24	16 932 12	-1 184 88
SLOF2012002 717138104	PHARMACOPEIA INC COM	500 000	S	1/26/2002	3/8/2002	3/13/2002	6 561 35	6 742 50	-181 15
SLOF2012002 717138104	PHARMACOPEIA INC COM	100 000	S	1/29/2002	3/8/2002	3/13/2002	1 312 27	1 341 93	-29 66
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	100 000	S	9/12/2001	3/8/2002	3/13/2002	1 307 70	1 402 87	-95 17
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	1 500 000	S	4/10/2001	3/8/2002	3/13/2002	19 615 50	17 430 90	2 184 60
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	900 000	S	4/19/2001	3/8/2002	3/13/2002	11 769 30	10 773 00	996 30
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	2 000 000	S	5/9/2001	3/8/2002	3/13/2002	26 154 01	24 420 00	1 734 01
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	600 000	S	6/19/2001	3/8/2002	3/13/2002	7 846 20	7 050 00	796 20
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	500 000	S	6/19/2001	3/8/2002	3/13/2002	6 538 50	5 987 15	551 35
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	700 000	S	6/28/2001	3/8/2002	3/13/2002	9 153 90	8 302 00	851 90
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	300 000	S	7/10/2001	3/8/2002	3/13/2002	3 923 10	3 384 00	539 10
SLOF2012002 725701106	PIONEER STANDARD ELECTRS INC	300 000	S	10/11/2001	3/8/2002	3/13/2002	6 858 41	6 034 08	824 33
SLOF2012002 725701106	PITTSFON CO BRINKS GROUP COM	1 000 000	S	10/12/2001	3/8/2002	3/13/2002	22 861 35	19 547 10	3 314 25
SLOF2012002 729132100	PLEXUS CORP	900 000	S	12/21/2001	3/8/2002	3/13/2002	23 418 81	23 411 52	7 29

SLOF2012002 729132100	PLEXUS CORP	500 000	S	1/14/2002	3/8/2002	3/13/2002	13 010 45	13 297 30	286 85
SLOF2012002 729132100	PLEXUS CORP	800 000	S	1/16/2002	3/8/2002	3/13/2002	20 616 72	20 682 48	134 24
SLOF2012002 759149109	REHABICARE GROUP INC COM	900 000	S	1/2/2002	3/8/2002	3/13/2002	21 631 98	27 072 27	-5 440 29
SLOF2012002 78377MT08	SAKS INC COM	400 000	S	7/11/2001	3/8/2002	3/13/2002	4 819 93	4 013 56	806 37
SLOF2012002 79377W108	SAKS INC COM	200 000	S	2/22/2002	3/8/2002	3/13/2002	2 409 96	2 128 52	281 44
SLOF2012002 34425108	ANDREW CORP COM	2 100 000	S	1/12/2002	3/11/2002	3/14/2002	40 736 44	34 849 71	5 886 73
SLOF2012002 34425108	ANDREW CORP COM	1 900 000	S	2/26/2002	3/11/2002	3/14/2002	36 858 78	33 583 07	3 273 71
SLOF2012002 34425108	ANDREW CORP COM	700 000	S	2/29/2002	3/11/2002	3/14/2002	13 578 81	11 833 15	1 745 66
SLOF2012002 109043109	BRIGHTS & STRATTON CORP	400 000	S	7/12/2001	3/11/2002	3/14/2002	18 479 84	16 364 00	2 115 84
SLOF2012002 109043109	BRIGHTS & STRATTON CORP	600 000	S	8/2/2001	3/11/2002	3/14/2002	27 719 76	24 030 60	3 689 16
SLOF2012002 126501105	CTS CORP	300 000	S	11/26/2001	3/11/2002	3/14/2002	4 845 89	4 665 45	180 44
SLOF2012002 126501105	CTS CORP	500 000	S	11/29/2001	3/11/2002	3/14/2002	6 076 48	7 550 45	526 03
SLOF2012002 16361A106	CHEMIFIRST INC COM	300 000	S	6/25/2001	3/11/2002	3/14/2002	7 994 88	7 305 21	689 67
SLOF2012002 16361A106	CHEMIFIRST INC COM	400 000	S	6/26/2001	3/11/2002	3/14/2002	10 659 84	8 777 56	882 28
SLOF2012002 16361A106	CHEMIFIRST INC COM	900 000	S	7/9/2001	3/11/2002	3/14/2002	13 324 80	12 182 95	1 141 85
SLOF2012002 16361A106	CHEMIFIRST INC COM	400 000	S	2/21/2002	3/11/2002	3/14/2002	20 913 88	17 719 86	3 194 02
SLOF2012002 197479103	COHERENT INC COM	600 000	S	12/3/2001	3/11/2002	3/14/2002	10 595 36	9 394 16	1 201 20
SLOF2012002 224398105	CRANE CO	400 000	S	12/4/2001	3/11/2002	3/14/2002	21 180 72	18 856 00	2 324 72
SLOF2012002 224398105	CRANE CO	800 000	S	1/27/2001	3/11/2002	3/14/2002	9 304 41	10 899 95	-1 595 54
SLOF2012002 247357106	DELTA & PINE LAND CO	500 000	S	1/16/2002	3/11/2002	3/14/2002	12 698 59	13 527 67	-829 08
SLOF2012002 270321102	EARTHLINK INC COM	1 300 000	S	11/15/2001	3/11/2002	3/14/2002	4 736 11	4 416 72	319 39
SLOF2012002 339130106	FLEMING COS INC COM	200 000	S	11/16/2001	3/11/2002	3/14/2002	2 368 05	2 208 00	162 05
SLOF2012002 339130106	FLEMING COS INC COM	100 000	S	11/19/2001	3/11/2002	3/14/2002	30 784 71	29 196 18	1 588 53
SLOF2012002 339130106	FLEMING COS INC COM	2 500 000	S	11/20/2001	3/11/2002	3/14/2002	59 201 36	57 567 50	1 633 86
SLOF2012002 339130106	FLEMING COS INC COM	1 000 000	S	11/26/2001	3/11/2002	3/14/2002	23 680 54	24 790 10	-1 109 56
SLOF2012002 362290102	GSI LUMONICS INC COM	300 000	S	6/8/2001	3/11/2002	3/14/2002	2 837 13	2 898 95	40 18
SLOF2012002 362290102	GSI LUMONICS INC COM	1 000 000	S	7/24/2001	3/11/2002	3/14/2002	9 790 45	7 350 00	2 440 45
SLOF2012002 422819102	HEIDRICK & STRUGGLES INTL INC	800 000	S	10/31/2001	3/11/2002	3/14/2002	16 030 55	11 936 00	4 094 55
SLOF2012002 422819102	HEIDRICK & STRUGGLES INTL INC	700 000	S	1/11/2001	3/11/2002	3/14/2002	14 026 74	10 596 81	3 429 93
SLOF2012002 456658106	INFOCUS CORP COM	1 900 000	S	5/30/2001	3/11/2002	3/14/2002	37 277 82	32 544 15	4 733 67
SLOF2012002 456658106	INFOCUS CORP COM	800 000	S	6/12/2001	3/11/2002	3/14/2002	15 695 92	13 808 72	1 889 20
SLOF2012002 456818301	INFOCUS INC COM NEW	700 000	S	10/25/2001	3/11/2002	3/14/2002	5 162 42	3 143 63	2 018 79
SLOF2012002 542312103	LONE STAR TECHNOLOGIES INC	100 000	S	1/11/2001	3/11/2002	3/14/2002	1 849 65	1 700 00	149 65
SLOF2012002 542312103	LONE STAR TECHNOLOGIES INC	600 000	S	1/12/2001	3/11/2002	3/14/2002	18 648 87	15 187 16	1 479 71
SLOF2012002 542312103	LONE STAR TECHNOLOGIES INC	700 000	S	1/15/2001	3/11/2002	3/14/2002	11 097 91	10 020 84	1 077 07
SLOF2012002 542312103	LONE STAR TECHNOLOGIES INC	2 600 000	S	1/16/2001	3/11/2002	3/14/2002	12 947 56	11 641 00	1 306 56
SLOF2012002 542312103	LONE STAR TECHNOLOGIES INC	1 300 000	S	1/18/2001	3/11/2002	3/14/2002	48 090 95	44 850 00	3 240 95
SLOF2012002 542312103	LONE STAR TECHNOLOGIES INC	900 000	S	1/11/4/2001	3/11/2002	3/14/2002	24 045 48	24 654 63	-609 15
SLOF2012002 542312103	LONE STAR TECHNOLOGIES INC	200 000	S	1/15/2001	3/11/2002	3/14/2002	16 646 87	16 181 19	465 68
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	200 000	S	6/14/2001	3/11/2002	3/14/2002	751 15	1 187 56	-436 41
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	2 500 000	S	7/12/2001	3/11/2002	3/14/2002	9 389 35	13 620 25	-4 230 90
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	2 800 000	S	7/16/2001	3/11/2002	3/14/2002	10 516 08	14 218 40	-3 702 32
SLOF2012002 629248105	NMS COMMUNICATIONS CORP COM	1 000 000	S	8/17/2001	3/11/2002	3/14/2002	3 755 74	3 150 00	605 74
SLOF2012002 67612W108	ODYSSEY RE HLDGS CORP COM	1 000 000	S	6/14/2001	3/11/2002	3/14/2002	16 193 85	17 707 80	-1 513 95
SLOF2012002 693419202	PMA CAPITAL CORP CL A COM	1 100 000	S	12/13/2001	3/11/2002	3/14/2002	22 384 66	18 975 00	3 409 66
SLOF2012002 717138104	PHARMACOPEIA INC COM	1 300 000	S	1/29/2002	3/11/2002	3/14/2002	17 005 95	17 445 09	-439 14
SLOF2012002 717138104	PHARMACOPEIA INC COM	2 500 000	S	1/31/2002	3/11/2002	3/14/2002	32 703 76	32 500 00	203 76
SLOF2012002 717138104	PHARMACOPEIA INC COM	300 000	S	2/20/2002	3/11/2002	3/14/2002	3 924 45	3 504 60	419 85
SLOF2012002 717138104	PHARMACOPEIA INC COM	700 000	S	2/21/2002	3/11/2002	3/14/2002	9 157 05	8 233 05	924 00
SLOF2012002 725701106	PITTSBORG CO BRINKS GROUP COM	100 000	S	10/12/2001	3/11/2002	3/14/2002	2 278 49	1 954 71	324 78
SLOF2012002 725701106	PITTSBORG CO BRINKS GROUP COM	400 000	S	10/17/2001	3/11/2002	3/14/2002	9 117 98	8 095 96	1 022 02
SLOF2012002 870738101	SWIFT ENERGY CO COM	900 000	S	2/25/2002	3/11/2002	3/14/2002	17 064 64	14 932 89	2 131 75
SLOF2012002 887389104	TIMKEN CO	1 800 000	S	8/1/2001	3/11/2002	3/14/2002	34 909 93	28 375 92	6 534 01
SLOF2012002 955306105	WEST PHARMACEUTICAL SVCS INC	600 000	S	10/19/2001	3/11/2002	3/14/2002	17 370 33	14 930 16	2 440 17
SLOF2012002 0075AA105	ADVANCED FIBER COMMUNICATIONS	1 400 000	S	3/1/2002	3/12/2002	3/15/2002	25 962 04	23 630 32	2 331 72
SLOF2012002 40760107	ARKANSAS BEST CORP DEL	1 000 000	S	2/21/2002	3/12/2002	3/15/2002	29 028 16	26 102 50	2 925 66
SLOF2012002 40790107	ARKANSAS BEST CORP DEL	700 000	S	2/22/2002	3/12/2002	3/15/2002	20 319 71	18 413 43	1 906 28
SLOF2012002 40790107	ARKANSAS BEST CORP DEL	800 000	S	2/25/2002	3/12/2002	3/15/2002	23 222 53	21 462 72	1 759 81
SLOF2012002 105043109	BRIGHTS & STRATTON CORP	700 000	S	8/2/2001	3/12/2002	3/15/2002	32 355 61	28 035 70	4 319 91
SLOF2012002 105043109	BRIGHTS & STRATTON CORP	600 000	S	8/9/2001	3/12/2002	3/15/2002	27 733 38	24 389 46	3 343 92

Company Name	Amount	Date	Category	Balance
SLOF2012002 109043109 BRIGGS & STRATTON CORP	400,000	8/15/2001	S	18,488.92
SLOF2012002 126501105 CTS CORP	1,100,000	11/28/2001	S	16,377.42
SLOF2012002 126924109 CABLE DESIGN TECHNOLOGIES CORP	700,000	11/1/2001	S	16,610.98
SLOF2012002 126924109 CABLE DESIGN TECHNOLOGIES CORP	600,000	11/21/2001	S	9,932.00
SLOF2012002 126924109 CABLE DESIGN TECHNOLOGIES CORP	100,000	2/21/2002	S	9,202.34
SLOF2012002 192479103 COHERENT INC COM	500,000	2/25/2002	S	7,887.72
SLOF2012002 192479103 COHERENT INC COM	500,000	12/4/2001	S	3,446.64
SLOF2012002 224399105 CRANE CO	200,000	12/13/2001	S	17,233.18
SLOF2012002 224399105 CRANE CO	200,000	12/13/2001	S	13,018.95
SLOF2012002 224399105 CRANE CO	200,000	12/14/2001	S	11,785.00
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	4,796.34
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	5,207.58
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	5,207.58
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	4,753.30
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	9,081.20
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	29,045.84
SLOF2012002 224399105 CRANE CO	19,500,000	1/16/2002	S	207,004.99
SLOF2012002 270321102 EARTHINK INC COM	1,300,000	1/17/2002	S	13,800.33
SLOF2012002 270321102 EARTHINK INC COM	8,900,000	1/23/2002	S	94,479.20
SLOF2012002 270321102 EARTHINK INC COM	2,300,000	2/5/2002	S	24,415.97
SLOF2012002 270321102 EARTHINK INC COM	1,100,000	7/24/2001	S	10,605.71
SLOF2012002 362290102 GSI LUMONICS INC COM	900,000	11/1/2001	S	18,177.57
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	400,000	11/5/2001	S	8,078.92
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	2,000,000	11/7/2001	S	40,384.59
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	1,200,000	6/1/2001	S	22,811.17
SLOF2012002 456658106 INFOCUS CORP COM	2,600,000	2/20/2002	S	43,069.39
SLOF2012002 486665102 KEANE INC COM	500,000	2/21/2002	S	8,282.57
SLOF2012002 542312103 LONE STAR TECHNOLOGIES INC	900,000	11/16/2001	S	17,184.25
SLOF2012002 542312103 LONE STAR TECHNOLOGIES INC	700,000	11/16/2001	S	13,365.53
SLOF2012002 542312103 LONE STAR TECHNOLOGIES INC	1,100,000	2/27/2002	S	15,674.78
SLOF2012002 598709103 MILACRON INC COM	2,000,000	2/28/2002	S	28,499.57
SLOF2012002 67612M108 ODYSSEY RE HLDGS CORP COM	200,000	6/29/2001	S	3,272.53
SLOF2012002 67612M108 ODYSSEY RE HLDGS CORP COM	400,000	7/2/2001	S	6,545.06
SLOF2012002 67612M108 ODYSSEY RE HLDGS CORP COM	800,000	12/26/2001	S	13,090.12
SLOF2012002 755246105 READ RITE CORP COM	100,000	1/7/2002	S	282.61
SLOF2012002 755246105 READ RITE CORP COM	2,000,000	1/11/2002	S	5,652.11
SLOF2012002 755246105 READ RITE CORP COM	5,400,000	1/14/2002	S	15,260.70
SLOF2012002 755246105 READ RITE CORP COM	700,000	1/15/2002	S	1,878.24
SLOF2012002 755246105 READ RITE CORP COM	1,900,000	1/19/2002	S	5,086.90
SLOF2012002 759148109 REHAB CARE GROUP INC COM	1,400,000	1/22/2002	S	35,306.35
SLOF2012002 799360105 TELEDYNE TECHNOLOGIES INC COM	700,000	2/8/2002	S	1,694.97
SLOF2012002 879360105 TELEDYNE TECHNOLOGIES INC COM	100,000	2/12/2002	S	1,694.97
SLOF2012002 879360105 TELEDYNE TECHNOLOGIES INC COM	500,000	9/20/2001	S	8,330.77
SLOF2012002 01741R102 ALLEGHENY TECHNOLOGIES INC COM	2,100,000	8/15/2001	S	48,312.08
SLOF2012002 37933108 APRIA HEALTHCARE GROUP INC	100,000	11/29/2001	S	1,510.09
SLOF2012002 109043109 BRIGGS & STRATTON CORP	600,000	11/29/2001	S	1,506.99
SLOF2012002 109043109 BRIGGS & STRATTON CORP	1,200,000	11/18/2002	S	15,654.96
SLOF2012002 224399105 CRANE CO	5,000,000	1/30/2002	S	31,308.73
SLOF2012002 227116100 CROMPTON CORP COM	1,200,000	2/15/2002	S	15,757.15
SLOF2012002 232820100 CYTEC INDS INC COM	1,700,000	2/15/2002	S	34,264.52
SLOF2012002 270321102 EARTHINK INC COM	2,000,000	2/15/2002	S	17,849.73
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	1,100,000	11/12/2001	S	22,434.16
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	700,000	10/16/2000	S	10,468.34
SLOF2012002 449669100 IMC GLOBAL INC COM	2,000,000	10/17/2000	S	29,809.55
SLOF2012002 449669100 IMC GLOBAL INC COM	900,000	10/27/2000	S	13,459.30
SLOF2012002 456658106 INFOCUS CORP COM	200,000	6/1/2001	S	3,841.82
SLOF2012002 456658106 INFOCUS CORP COM	1,000,000	6/4/2001	S	19,209.11
SLOF2012002 542312103 LONE STAR TECHNOLOGIES INC	3,500,000	12/31/2001	S	66,427.59
SLOF2012002 542312103 LONE STAR TECHNOLOGIES INC	100,000	11/14/2002	S	1,897.93

Company Name	Amount	Date	Category	Balance
SLOF2012002 109043109 BRIGGS & STRATTON CORP	400,000	8/15/2001	S	18,488.92
SLOF2012002 126501105 CTS CORP	1,100,000	11/28/2001	S	16,377.42
SLOF2012002 126924109 CABLE DESIGN TECHNOLOGIES CORP	700,000	11/1/2001	S	16,610.98
SLOF2012002 126924109 CABLE DESIGN TECHNOLOGIES CORP	600,000	11/21/2001	S	9,932.00
SLOF2012002 126924109 CABLE DESIGN TECHNOLOGIES CORP	100,000	2/21/2002	S	9,202.34
SLOF2012002 192479103 COHERENT INC COM	500,000	2/25/2002	S	7,887.72
SLOF2012002 192479103 COHERENT INC COM	500,000	12/4/2001	S	3,446.64
SLOF2012002 224399105 CRANE CO	200,000	12/13/2001	S	17,233.18
SLOF2012002 224399105 CRANE CO	200,000	12/13/2001	S	13,018.95
SLOF2012002 224399105 CRANE CO	200,000	12/14/2001	S	11,785.00
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	4,796.34
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	5,207.58
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	5,207.58
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	4,753.30
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	9,081.20
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	29,045.84
SLOF2012002 224399105 CRANE CO	19,500,000	1/16/2002	S	207,004.99
SLOF2012002 270321102 EARTHINK INC COM	1,300,000	1/17/2002	S	13,800.33
SLOF2012002 270321102 EARTHINK INC COM	8,900,000	1/23/2002	S	94,479.20
SLOF2012002 270321102 EARTHINK INC COM	2,300,000	2/5/2002	S	24,415.97
SLOF2012002 270321102 EARTHINK INC COM	1,100,000	7/24/2001	S	10,605.71
SLOF2012002 362290102 GSI LUMONICS INC COM	900,000	11/1/2001	S	18,177.57
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	400,000	11/5/2001	S	8,078.92
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	2,000,000	11/7/2001	S	40,384.59
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	1,200,000	6/1/2001	S	22,811.17
SLOF2012002 456658106 INFOCUS CORP COM	2,600,000	2/20/2002	S	43,069.39
SLOF2012002 486665102 KEANE INC COM	500,000	2/21/2002	S	8,282.57
SLOF2012002 542312103 LONE STAR TECHNOLOGIES INC	900,000	11/16/2001	S	17,184.25
SLOF2012002 542312103 LONE STAR TECHNOLOGIES INC	700,000	11/16/2001	S	13,365.53
SLOF2012002 542312103 LONE STAR TECHNOLOGIES INC	1,100,000	2/27/2002	S	15,674.78
SLOF2012002 598709103 MILACRON INC COM	2,000,000	2/28/2002	S	28,499.57
SLOF2012002 67612M108 ODYSSEY RE HLDGS CORP COM	200,000	6/29/2001	S	3,272.53
SLOF2012002 67612M108 ODYSSEY RE HLDGS CORP COM	400,000	7/2/2001	S	6,545.06
SLOF2012002 67612M108 ODYSSEY RE HLDGS CORP COM	800,000	12/26/2001	S	13,090.12
SLOF2012002 755246105 READ RITE CORP COM	100,000	1/7/2002	S	282.61
SLOF2012002 755246105 READ RITE CORP COM	2,000,000	1/11/2002	S	5,652.11
SLOF2012002 755246105 READ RITE CORP COM	5,400,000	1/14/2002	S	15,260.70
SLOF2012002 755246105 READ RITE CORP COM	700,000	1/15/2002	S	1,878.24
SLOF2012002 755246105 READ RITE CORP COM	1,900,000	1/19/2002	S	5,086.90
SLOF2012002 759148109 REHAB CARE GROUP INC COM	1,400,000	1/22/2002	S	35,306.35
SLOF2012002 799360105 TELEDYNE TECHNOLOGIES INC COM	700,000	2/8/2002	S	1,694.97
SLOF2012002 879360105 TELEDYNE TECHNOLOGIES INC COM	100,000	2/12/2002	S	1,694.97
SLOF2012002 879360105 TELEDYNE TECHNOLOGIES INC COM	500,000	9/20/2001	S	8,330.77
SLOF2012002 01741R102 ALLEGHENY TECHNOLOGIES INC COM	2,100,000	8/15/2001	S	48,312.08
SLOF2012002 37933108 APRIA HEALTHCARE GROUP INC	100,000	11/29/2001	S	1,510.09
SLOF2012002 109043109 BRIGGS & STRATTON CORP	600,000	11/29/2001	S	1,506.99
SLOF2012002 109043109 BRIGGS & STRATTON CORP	1,200,000	11/18/2002	S	15,654.96
SLOF2012002 224399105 CRANE CO	5,000,000	1/30/2002	S	31,308.73
SLOF2012002 227116100 CROMPTON CORP COM	1,200,000	2/15/2002	S	15,757.15
SLOF2012002 232820100 CYTEC INDS INC COM	1,700,000	2/15/2002	S	34,264.52
SLOF2012002 270321102 EARTHINK INC COM	2,000,000	2/15/2002	S	17,849.73
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	1,100,000	11/12/2001	S	22,434.16
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	700,000	10/16/2000	S	10,468.34
SLOF2012002 449669100 IMC GLOBAL INC COM	2,000,000	10/17/2000	S	29,809.55
SLOF2012002 449669100 IMC GLOBAL INC COM	900,000	10/27/2000	S	13,459.30
SLOF2012002 456658106 INFOCUS CORP COM	200,000	6/1/2001	S	3,841.82
SLOF2012002 456658106 INFOCUS CORP COM	1,000,000	6/4/2001	S	19,209.11
SLOF2012002 542312103 LONE STAR TECHNOLOGIES INC	3,500,000	12/31/2001	S	66,427.59
SLOF2012002 542312103 LONE STAR TECHNOLOGIES INC	100,000	11/14/2002	S	1,897.93

Company Name	Amount	Date	Category	Balance
SLOF2012002 109043109 BRIGGS & STRATTON CORP	400,000	8/15/2001	S	18,488.92
SLOF2012002 126501105 CTS CORP	1,100,000	11/28/2001	S	16,377.42
SLOF2012002 126924109 CABLE DESIGN TECHNOLOGIES CORP	700,000	11/1/2001	S	16,610.98
SLOF2012002 126924109 CABLE DESIGN TECHNOLOGIES CORP	600,000	11/21/2001	S	9,932.00
SLOF2012002 126924109 CABLE DESIGN TECHNOLOGIES CORP	100,000	2/21/2002	S	9,202.34
SLOF2012002 192479103 COHERENT INC COM	500,000	2/25/2002	S	7,887.72
SLOF2012002 192479103 COHERENT INC COM	500,000	12/4/2001	S	3,446.64
SLOF2012002 224399105 CRANE CO	200,000	12/13/2001	S	17,233.18
SLOF2012002 224399105 CRANE CO	200,000	12/13/2001	S	13,018.95
SLOF2012002 224399105 CRANE CO	200,000	12/14/2001	S	11,785.00
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	4,796.34
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	5,207.58
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	5,207.58
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	4,753.30
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	9,081.20
SLOF2012002 224399105 CRANE CO	200,000	1/16/2002	S	29,045.84
SLOF2012002 224399105 CRANE CO	19,500,000	1/16/2002	S	207,004.99
SLOF2012002 270321102 EARTHINK INC COM	1,300,000	1/17/2002	S	13,800.33
SLOF2012002 270321102 EARTHINK INC COM	8,900,000	1/23/2002		

SLOF2012002 542312103	LONE STAR TECHNOLOGIES INC	11/15/2002	3/13/2002	3/18/2002	20 877 24	17 193 55	3 683 69
SLOF2012002 67612M108	ODYSSEY RE HLDGS CORP COM	8/25/2001	3/13/2002	3/18/2002	8 173 87	8 825 00	-651 13
SLOF2012002 72581M107	PIXELWORKS INC COM	12/26/2001	3/13/2002	3/18/2002	1 236 91	1 581 23	-344 32
SLOF2012002 72581M107	PIXELWORKS INC COM	12/28/2001	3/13/2002	3/18/2002	27 212 05	35 463 56	-8 251 51
SLOF2012002 758148108	REHABICARE GROUP INC COM	1/22/2002	3/13/2002	3/18/2002	57 845 51	47 228 62	10 618 69
SLOF2012002 78377M108	SACS INC COM	7/12/2001	3/13/2002	3/18/2002	13 053 10	10 642 60	2 410 50
SLOF2012002 78377M108	SACS INC COM	7/13/2001	3/13/2002	3/18/2002	30 022 13	24 644 04	5 378 09
SLOF2012002 79377M108	SACS INC COM	7/16/2001	3/13/2002	3/18/2002	13 053 10	11 098 00	1 957 10
SLOF2012002 79377M108	SACS INC COM	8/1/2001	3/13/2002	3/18/2002	13 053 10	10 528 90	2 524 20
SLOF2012002 88738M104	TIMKEN CO	8/1/2001	3/13/2002	3/18/2002	7 882 20	7 882 20	0 000 00
SLOF2012002 822121106	VARGO INTERNATIONAL INC COM	2/6/2002	3/13/2002	3/13/2002	26 500 63	26 500 63	0 000 00
SLOF2012002 9961072802	SLO CLIENT CASH INVESTMENT TR	2/12/2002	3/13/2002	3/13/2002	189 14	189 14	0 000 00
SLOF2012002 9961072802	SLO CLIENT CASH INVESTMENT TR	2/12/2002	3/13/2002	3/13/2002	26 547 28	22 810 88	3 736 40
SLOF2012002 9961072802	SLO CLIENT CASH INVESTMENT TR	2/12/2002	3/13/2002	3/13/2002	48 481 65	40 401 00	8 080 65
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	9/20/2001	3/14/2002	3/19/2002	11 800 38	10 418 32	1 382 06
SLOF2012002 87851309	BEVERLY ENTERPRISES INC COM	2/14/2002	3/14/2002	3/19/2002	39 826 29	32 562 00	7 264 29
SLOF2012002 126501105	CTS CORP	9/21/2001	3/14/2002	3/19/2002	1 595 12	1 290 20	304 92
SLOF2012002 126501105	CTS CORP	9/21/2001	3/14/2002	3/19/2002	7 975 58	6 245 00	1 730 58
SLOF2012002 483548103	KAMAN CORP CL A	9/24/2001	3/14/2002	3/19/2002	12 760 93	10 360 00	2 400 93
SLOF2012002 483548103	KAMAN CORP CL A	12/7/2001	3/14/2002	3/19/2002	3 190 23	3 108 00	82 23
SLOF2012002 483548103	KAMAN CORP CL A	12/10/2001	3/14/2002	3/19/2002	7 975 58	7 754 10	221 48
SLOF2012002 483548103	KAMAN CORP CL A	12/13/2001	3/14/2002	3/19/2002	19 141 39	18 715 80	425 59
SLOF2012002 483548103	KAMAN CORP CL A	12/27/2001	3/14/2002	3/19/2002	14 356 04	13 938 57	417 47
SLOF2012002 483548103	KAMAN CORP CL A	1/22/2002	3/14/2002	3/19/2002	52 638 82	48 193 20	4 445 62
SLOF2012002 577914104	MAVERICK TUBE CORP COM	7/18/2001	3/14/2002	3/19/2002	47 206 78	42 199 41	5 007 37
SLOF2012002 577914104	MAVERICK TUBE CORP COM	7/23/2001	3/14/2002	3/19/2002	30 040 67	31 389 17	-1 328 50
SLOF2012002 72581M107	PIXELWORKS INC COM	7/24/2001	3/14/2002	3/19/2002	17 166 10	17 603 52	-437 42
SLOF2012002 72581M107	PIXELWORKS INC COM	1/23/2002	3/14/2002	3/19/2002	27 212 86	33 851 58	-6 638 72
SLOF2012002 72581M107	PIXELWORKS INC COM	1/23/2002	3/14/2002	3/19/2002	7 775 10	9 568 58	-1 791 48
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	2/12/2002	3/14/2002	3/19/2002	8 474 87	7 525 00	949 87
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	9/20/2001	3/15/2002	3/20/2002	4 910 66	4 277 04	633 62
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	10/1/2001	3/15/2002	3/20/2002	21 279 51	16 822 00	4 457 51
SLOF2012002 87851309	BEVERLY ENTERPRISES INC COM	2/14/2002	3/15/2002	3/20/2002	10 815 59	9 045 00	1 770 59
SLOF2012002 87851309	BEVERLY ENTERPRISES INC COM	2/19/2002	3/15/2002	3/20/2002	15 141 82	13 034 07	2 107 75
SLOF2012002 87851309	BEVERLY ENTERPRISES INC COM	2/20/2002	3/15/2002	3/20/2002	10 815 59	9 118 50	1 697 09
SLOF2012002 126501105	CTS CORP	11/29/2001	3/15/2002	3/20/2002	7 931 43	6 633 22	1 298 21
SLOF2012002 126501105	CTS CORP	11/30/2001	3/15/2002	3/20/2002	1 566 63	1 504 80	61 83
SLOF2012002 126524109	CABLE DESIGN TECHNOLOGIES CORP	11/21/2001	3/15/2002	3/20/2002	13 813 59	14 531 00	717 41
SLOF2012002 140569102	CARAUSTAR INDS INC	12/6/2001	3/15/2002	3/20/2002	5 023 12	5 572 68	-549 56
SLOF2012002 192479103	COHERENT INC COM	10/11/2001	3/15/2002	3/20/2002	4 063 34	3 163 44	899 90
SLOF2012002 422819102	HEIDRICK & STRUGGLES INTL INC	2/25/2002	3/15/2002	3/20/2002	30 491 00	25 863 57	4 627 43
SLOF2012002 725701106	PITTSBURGH CO BRINKS GROUP COM	11/20/2001	3/15/2002	3/20/2002	15 930 72	13 386 16	2 544 56
SLOF2012002 725701106	PITTSBURGH CO BRINKS GROUP COM	10/17/2001	3/15/2002	3/20/2002	14 180 78	12 143 94	2 036 85
SLOF2012002 725701106	PITTSBURGH CO BRINKS GROUP COM	11/17/2001	3/15/2002	3/20/2002	7 090 39	5 996 10	1 094 29
SLOF2012002 725701106	PITTSBURGH CO BRINKS GROUP COM	11/18/2001	3/15/2002	3/20/2002	7 090 39	5 977 89	1 112 50
SLOF2012002 725701106	PITTSBURGH CO BRINKS GROUP COM	11/13/2001	3/15/2002	3/20/2002	16 544 25	14 455 07	2 089 18
SLOF2012002 72581M107	PIXELWORKS INC COM	1/8/2002	3/15/2002	3/20/2002	3 893 94	4 783 29	-889 35
SLOF2012002 72591M107	PIXELWORKS INC COM	1/11/2002	3/15/2002	3/20/2002	16 873 74	19 096 48	-2 222 74
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	10/1/2001	3/16/2002	3/21/2002	8 118 78	6 470 00	1 648 78
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	10/3/2001	3/16/2002	3/21/2002	6 493 42	5 161 24	1 332 18
SLOF2012002 126501105	CTS CORP	11/30/2001	3/16/2002	3/21/2002	24 580 27	24 076 80	503 47
SLOF2012002 126501105	CTS CORP	12/3/2001	3/16/2002	3/21/2002	4 698 80	4 358 88	339 92
SLOF2012002 126924109	CABLE DESIGN TECHNOLOGIES CORP	12/6/2001	3/16/2002	3/21/2002	13 786 20	15 324 87	-1 538 67
SLOF2012002 140569102	CARAUSTAR INDS INC	10/12/2001	3/16/2002	3/21/2002	19 199 21	15 200 00	3 999 21

Account Number	Account Name	Account Type	Balance	Start Date	End Date	Start Date	End Date	Balance	Start Date	End Date	Balance
SLOF2012002 140909102	CARAUSTAR INDS INC	S	300 000	10/15/2001	3/18/2002	3/21/2002	3/21/2002	3 031 45	2 412 00	619 45	
SLOF2012002 140909102	CARAUSTAR INDS INC	S	200 000	12/12/2001	3/18/2002	3/21/2002	3/21/2002	2 020 97	1 465 00	555 97	
SLOF2012002 16361A106	CHEMFIRST INC COM	S	200 000	7/10/2002	3/18/2002	3/21/2002	3/21/2002	5 028 88	4 869 80	159 08	
SLOF2012002 270321102	EARTHLINK INC COM	S	4 000 000	2/6/2002	3/18/2002	3/21/2002	3/21/2002	47 565 92	34 995 40	12 570 52	
SLOF2012002 270321102	EARTHLINK INC COM	S	2 000 000	2/17/2002	3/18/2002	3/21/2002	3/21/2002	21 620 87	18 204 00	3 416 87	
SLOF2012002 270321102	EARTHLINK INC COM	S	1 600 000	2/28/2002	3/18/2002	3/21/2002	3/21/2002	18 377 74	14 031 29	4 346 45	
SLOF2012002 270321102	EARTHLINK INC COM	S	1 700 000	3/1/2002	3/18/2002	3/21/2002	3/21/2002	17 296 70	14 306 24	2 990 46	
SLOF2012002 270321102	EARTHLINK INC COM	S	4 000 000	11/26/2001	3/18/2002	3/21/2002	3/21/2002	43 241 75	37 082 80	6 158 95	
SLOF2012002 339130106	FLEMING COS INC COM	S	2 300 000	12/12/2001	3/18/2002	3/21/2002	3/21/2002	8 591 87	9 057 44	-465 57	
SLOF2012002 339130106	FLEMING COS INC COM	S	100 000	12/12/2001	3/18/2002	3/21/2002	3/21/2002	2 147 97	2 286 54	-138 57	
SLOF2012002 339130106	FLEMING COS INC COM	S	100 000	11/20/2001	3/18/2002	3/21/2002	3/21/2002	7 905 00	6 693 06	1 211 92	
SLOF2012002 422819102	HEIDRICK & STRUGGLES INTL INC	S	400 000	11/13/2000	3/18/2002	3/21/2002	3/21/2002	5 898 23	4 824 00	1 074 23	
SLOF2012002 449669100	IMC GLOBAL INC COM	S	400 000	2/22/2001	3/18/2002	3/21/2002	3/21/2002	16 220 14	15 356 99	863 15	
SLOF2012002 449669100	IMC GLOBAL INC COM	S	1 100 000	6/4/2001	3/18/2002	3/21/2002	3/21/2002	17 694 69	16 751 04	943 65	
SLOF2012002 456658108	INFOCUS CORP COM	S	900 000	1/9/2002	3/18/2002	3/21/2002	3/21/2002	16 986 07	15 903 99	1 082 08	
SLOF2012002 461203101	INVACARE CORP	S	300 000	1/3/2002	3/18/2002	3/21/2002	3/21/2002	10 771 28	9 823 20	948 08	
SLOF2012002 461203101	INVACARE CORP	S	1 300 000	12/21/2001	3/18/2002	3/21/2002	3/21/2002	48 675 53	43 071 47	5 604 06	
SLOF2012002 481165108	JOY GLOBAL INC	S	1 100 000	12/24/2001	3/18/2002	3/21/2002	3/21/2002	9 607 11	9 930 00	-322 89	
SLOF2012002 481165108	JOY GLOBAL INC	S	600 000	12/27/2001	3/18/2002	3/21/2002	3/21/2002	12 809 48	13 725 60	-916 12	
SLOF2012002 481165108	JOY GLOBAL INC	S	800 000	1/16/2001	3/18/2002	3/21/2002	3/21/2002	8 870 10	8 520 00	350 10	
SLOF2012002 713831105	PERICOM SEMICONDUCTOR CORP	S	600 000	6/28/2001	3/18/2002	3/21/2002	3/21/2002	26 899 59	24 916 20	1 983 39	
SLOF2012002 721467108	PILGRIMS PRIDE CORP CL B COM	S	2 000 000	7/11/2001	3/18/2002	3/21/2002	3/21/2002	9 414 85	9 234 75	180 11	
SLOF2012002 721467108	PILGRIMS PRIDE CORP CL B COM	S	700 000	7/12/2001	3/18/2002	3/21/2002	3/21/2002	17 484 74	17 290 78	193 96	
SLOF2012002 721467108	PILGRIMS PRIDE CORP CL B COM	S	1 300 000	7/12/2001	3/18/2002	3/21/2002	3/21/2002	33 624 49	33 125 00	499 49	
SLOF2012002 721467108	PILGRIMS PRIDE CORP CL B COM	S	2 500 000	7/12/2001	3/18/2002	3/21/2002	3/21/2002	2 689 96	2 810 00	-120 04	
SLOF2012002 721467108	PILGRIMS PRIDE CORP CL B COM	S	200 000	7/17/2001	3/18/2002	3/21/2002	3/21/2002	2 634 00	2 634 00	0 00	
SLOF2012002 721467108	PILGRIMS PRIDE CORP CL B COM	S	200 000	7/18/2001	3/18/2002	3/21/2002	3/21/2002	2 689 96	2 808 54	-118 58	
SLOF2012002 721467108	PILGRIMS PRIDE CORP CL B COM	S	500 000	7/18/2001	3/18/2002	3/21/2002	3/21/2002	8 724 80	7 269 50	1 455 30	
SLOF2012002 721467108	PILGRIMS PRIDE CORP CL B COM	S	700 000	7/20/2001	3/18/2002	3/21/2002	3/21/2002	9 414 86	10 245 27	-830 41	
SLOF2012002 721467108	PILGRIMS PRIDE CORP CL B COM	S	1 900 000	7/10/2001	3/18/2002	3/21/2002	3/21/2002	26 328 47	21 432 00	4 896 47	
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	S	500 000	7/13/2001	3/18/2002	3/21/2002	3/21/2002	6 928 55	5 838 30	1 090 25	
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	S	800 000	7/15/2001	3/18/2002	3/21/2002	3/21/2002	11 085 67	9 134 40	1 951 27	
SLOF2012002 723877106	PIONEER STANDARD ELECTRS INC	S	1 000 000	7/15/2001	3/18/2002	3/21/2002	3/21/2002	1 837 20	1 448 62	388 58	
SLOF2012002 922122106	VARCO INTERNATIONAL INC COM	S	1 600 000	12/10/2001	3/18/2002	3/21/2002	3/21/2002	29 395 23	24 312 80	5 082 43	
SLOF2012002 922122106	VARCO INTERNATIONAL INC COM	S	900 000	12/10/2001	3/18/2002	3/21/2002	3/21/2002	10 759 33	14 388 12	-3 628 79	
SLOF2012002 922122106	VARCO INTERNATIONAL INC COM	S	700 000	7/23/2001	3/18/2002	3/21/2002	3/21/2002	14 643 21	17 793 16	-3 149 95	
SLOF2012002 05873K108	BALLY TOTAL FITNESS HLDG CORP	S	1 000 000	12/12/2001	3/18/2002	3/21/2002	3/21/2002	10 095 64	7 325 00	2 770 64	
SLOF2012002 140909102	CARAUSTAR INDS INC	S	900 000	12/13/2001	3/18/2002	3/21/2002	3/21/2002	19 680 81	20 578 86	-898 05	
SLOF2012002 339130106	FLEMING COS INC COM	S	400 000	2/23/2001	3/18/2002	3/21/2002	3/21/2002	5 864 35	5 583 68	280 67	
SLOF2012002 449669100	IMC GLOBAL INC COM	S	500 000	2/27/2001	3/18/2002	3/21/2002	3/21/2002	7 330 44	6 944 75	385 69	
SLOF2012002 461203101	INVACARE CORP	S	1 800 000	1/19/2002	3/18/2002	3/21/2002	3/21/2002	25 096 72	22 920 80	2 175 92	
SLOF2012002 481165108	JOY GLOBAL INC	S	500 000	2/21/2002	3/18/2002	3/21/2002	3/21/2002	29 051 56	26 429 56	2 621 98	
SLOF2012002 713831105	PERICOM SEMICONDUCTOR CORP	S	100 000	8/13/2001	3/18/2002	3/21/2002	3/21/2002	1 407 28	1 052 89	354 39	
SLOF2012002 79377W108	SAKS INC COM	S	1 400 000	9/5/2001	3/18/2002	3/21/2002	3/21/2002	19 701 90	14 541 80	5 160 10	
SLOF2012002 79377W108	SAKS INC COM	S	1 300 000	9/6/2001	3/18/2002	3/21/2002	3/21/2002	18 294 62	12 986 35	5 308 27	
SLOF2012002 79377W108	SAKS INC COM	S	1 800 000	9/7/2001	3/18/2002	3/21/2002	3/21/2002	25 331 02	17 454 24	7 876 78	
SLOF2012002 79377W108	SAKS INC COM	S	600 000	9/10/2001	3/18/2002	3/21/2002	3/21/2002	8 443 67	5 683 32	2 760 35	
SLOF2012002 868266103	TITAN CORP	S	2 700 000	11/16/2001	3/18/2002	3/21/2002	3/21/2002	55 958 27	48 344 56	7 613 69	
SLOF2012002 89674K103	TRICOUNT SEMICONDUCTOR INC COM	S	7 600 000	11/16/2001	3/18/2002	3/21/2002	3/21/2002	89 435 45	79 557 56	9 877 89	
SLOF2012002 89674K103	TRICOUNT SEMICONDUCTOR INC COM	S	90 348 560	2/12/2002	3/18/2002	3/19/2002	3/19/2002	90 348 56	90 348 56	0 00	
SLOF2012002 89674K103	TRICOUNT SEMICONDUCTOR INC COM	S	51 620 680	2/13/2002	3/18/2002	3/19/2002	3/19/2002	51 620 68	51 620 68	0 00	
SLOF2012002 896102802	SLO CLIENT CASH INVESTMENT TR	S	900 000	7/24/2001	3/20/2002	3/25/2002	3/25/2002	18 617 02	22 984 74	-4 367 72	
SLOF2012002 896102802	SLO CLIENT CASH INVESTMENT TR	S	2 000 000	12/12/2001	3/20/2002	3/25/2002	3/25/2002	20 616 88	14 650 00	5 966 88	
SLOF2012002 16361A106	CHEMFIRST INC COM	S	500 000	7/10/2001	3/20/2002	3/25/2002	3/25/2002	12 597 31	12 174 51	412 80	
SLOF2012002 16361A106	CHEMFIRST INC COM	S	200 000	7/11/2001	3/20/2002	3/25/2002	3/25/2002	5 034 92	4 781 40	253 52	
SLOF2012002 16361A106	CHEMFIRST INC COM	S	1 300 000	8/13/2001	3/20/2002	3/25/2002	3/25/2002	32 727 01	30 825 08	1 901 93	
SLOF2012002 227116100	CROMPTON CORP COM	S	2 800 000	2/20/2002	3/20/2002	3/25/2002	3/25/2002	34 257 48	27 416 48	6 841 00	
SLOF2012002 227116100	CROMPTON CORP COM	S	200 000	2/20/2002	3/20/2002	3/25/2002	3/25/2002	2 446 96	1 812 66	634 30	
SLOF2012002 3966651206	GARTNER INC	S	2 600 000	11/17/2001	3/20/2002	3/25/2002	3/25/2002	33 669 49	19 390 80	14 278 69	

Account Number	Account Name	Account Type	Balance	Account Status	Account Date	Account Description	Account Balance	Account Date	Account Description	Account Balance
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	143 800 14		2/14/2002		143 800 14	3/22/2002		143 800 14
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	64 878 88		2/15/2002		64 878 88	3/22/2002		64 878 88
SLOF2012002 422819102	HEIDRICK & STRUGGLES INTL INC	S	600 000		1/12/2001		12 083 81	3/28/2002		12 083 81
SLOF2012002 422819102	HEIDRICK & STRUGGLES INTL INC	S	500 000		1/12/2001		8 495 00	3/28/2002		8 495 00
SLOF2012002 461203101	INVACARE CORP	S	900 000		2/8/2002		29 910 78	3/28/2002		29 910 78
SLOF2012002 461203101	INVACARE CORP	S	300 000		2/8/2002		11 092 68	3/28/2002		9 993 63
SLOF2012002 461203101	INVACARE CORP	S	200 000		2/11/2002		7 395 11	3/28/2002		6 42 25
SLOF2012002 461203101	INVACARE CORP	S	200 000		11/14/2001		20 303 61	3/28/2002		16 10 25
SLOF2012002 466367109	JACK IN THE BOX INC COM	S	1 700 000		11/19/2001		31 905 68	3/28/2002		2 058 94
SLOF2012002 466367109	JACK IN THE BOX INC COM	S	300 000		11/20/2001		8 701 55	3/28/2002		313 43
SLOF2012002 629156407	NL INDS INC NEW	S	500 000		12/17/2001		8 260 37	3/28/2002		729 82
SLOF2012002 719E+113	PHOENIX COS INC NEW COM	S	1 900 000		6/19/2001		36 453 04	3/28/2002		3 203 04
SLOF2012002 461203101	INVACARE CORP	S	300 000		2/11/2002		11 150 95	4/1/2002		1 021 66
SLOF2012002 461203101	INVACARE CORP	S	1 000 000		2/12/2002		37 169 84	4/1/2002		2 435 54
SLOF2012002 461203101	INVACARE CORP	S	200 000		1/12/2001		5 822 75	4/1/2002		230 67
SLOF2012002 466367109	JACK IN THE BOX INC COM	S	500 000		11/21/2001		14 596 86	4/1/2002		614 13
SLOF2012002 466367109	JACK IN THE BOX INC COM	S	500 000		6/19/2001		7 670 64	4/1/2002		670 64
SLOF2012002 719E+113	PHOENIX COS INC NEW COM	S	400 000		3/28/2002		145 358 15	3/28/2002		0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	145 358 150		2/15/2002		10 714 88	3/28/2002		0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	10 714 860		2/19/2002		11 977 42	4/2/2002		823 22
SLOF2012002 466367109	JACK IN THE BOX INC COM	S	600 000		11/21/2001		17 966 12	4/2/2002		1 826 12
SLOF2012002 0075A1105	ADVANCED FIBER COMMUNICATIONS	S	2 900 000		3/1/2002		15 206 17	4/3/2002		1 703 13
SLOF2012002 0075A1105	ADVANCED FIBER COMMUNICATIONS	S	600 000		12/3/2001		55 122 37	4/3/2002		2 827 83
SLOF2012002 126501105	CTS CORP	S	500 000		12/13/2001		8 128 28	4/3/2002		863 48
SLOF2012002 126501105	CTS CORP	S	1 200 000		2/19/2002		19 507 86	4/3/2002		1 580 46
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	144 340 530		2/19/2002		144 340 53	3/28/2002		0 00
SLOF2012002 0075A1105	ADVANCED FIBER COMMUNICATIONS	S	2 300 000		3/4/2002		43 916 02	4/4/2002		2 441 04
SLOF2012002 50095108	ATWOOD OCEANIC INC	S	800 000		5/24/2001		37 468 15	4/4/2002		1 601 03
SLOF2012002 50095108	ATWOOD OCEANIC INC	S	900 000		6/4/2001		42 151 67	4/4/2002		2 664 71
SLOF2012002 126501105	CTS CORP	S	200 000		12/13/2001		3 216 02	4/4/2002		228 12
SLOF2012002 126501105	CTS CORP	S	1 100 000		12/14/2001		9 688 12	4/4/2002		1 471 37
SLOF2012002 126501105	CTS CORP	S	600 000		12/18/2001		9 258 72	4/4/2002		389 35
SLOF2012002 144285103	CARPENTER TECHNOLOGY CORP COM	S	500 000		2/25/2002		14 274 31	4/4/2002		2 586 51
SLOF2012002 144285103	CARPENTER TECHNOLOGY CORP COM	S	200 000		2/26/2002		5 709 73	4/4/2002		1 002 43
SLOF2012002 24522P103	DEL MONTE FOODS CO COM	S	2 000 000		12/11/2001		20 953 36	4/4/2002		4 353 36
SLOF2012002 422819102	HEIDRICK & STRUGGLES INTL INC	S	300 000		11/28/2001		4 111 88	4/4/2002		713 88
SLOF2012002 466367109	JACK IN THE BOX INC COM	S	400 000		2/8/2002		11 695 21	4/4/2002		1 102 37
SLOF2012002 466367109	JACK IN THE BOX INC COM	S	200 000		11/21/2001		5 847 60	4/4/2002		1 113 87
SLOF2012002 466367109	JACK IN THE BOX INC COM	S	200 000		11/14/2002		23 390 41	4/4/2002		467 60
SLOF2012002 675232102	OCEANEERING INTL INC COM	S	900 000		2/19/2002		26 063 66	4/4/2002		1 448 25
SLOF2012002 741530102	PRIDE INTL INC DEL COM	S	2 600 000		7/23/2001		42 809 78	4/4/2002		4 852 73
SLOF2012002 759509102	RELIANCE STL & ALUM CO	S	1 500 000		4/25/2001		41 481 84	4/4/2002		-18 753 02
SLOF2012002 880345103	TENNANT CO	S	800 000		12/3/2002		2 765 46	4/4/2002		2 830 59
SLOF2012002 880345103	THREE-FIVE SYS INC	S	1 100 000		12/3/2002		33 450 99	4/4/2002		312 46
SLOF2012002 880345103	TITAN CORP	S	500 000		2/27/2002		15 954 02	4/4/2002		-989 01
SLOF2012002 880345103	TITAN CORP	S	1 100 000		2/28/2002		10 121 09	4/4/2002		1 523 78
SLOF2012002 922122106	VARCO INTERNATIONAL INC COM	S	2 100 000		7/23/2001		22 266 41	4/4/2002		603 14
SLOF2012002 922122106	VARCO INTERNATIONAL INC COM	S	1 500 000		8/15/2001		30 232 04	4/4/2002		2 136 41
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	462 533 970		2/19/2002		462 533 97	4/1/2002		0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	241 180 900		2/21/2002		129 026 87	4/1/2002		0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	164 894 930		2/22/2002		164 894 93	4/1/2002		0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	96 638 730		2/25/2002		96 638 73	4/1/2002		0 00
SLOF2012002 50095108	ATWOOD OCEANIC INC	S	600 000		6/5/2001		4 778 25	4/5/2002		390 81
SLOF2012002 50095108	ATWOOD OCEANIC INC	S	800 000		2/20/2002		28 669 47	4/5/2002		2 228 75
SLOF2012002 87851309	BEVERLY ENTERPRISES INC COM	S	2 600 000		2/21/2002		5 710 23	4/5/2002		886 07
SLOF2012002 127097103	CABOT OIL & GAS CORP CL A	S	500 000		7/11/2001		12 802 31	4/5/2002		1 972 05
SLOF2012002 144285103	CARPENTER TECHNOLOGY CORP COM	S	800 000		2/26/2002		22 666 68	4/5/2002		3 837 48

Year	Organization	Amount	Code	Year	Amount	Code	Year	Amount	Code
SLOF2012002	144285103 CARPENTER TECHNOLOGY CORP COM	100 000	S	4/2/2002	2 833 33	4/5/2002	2 397 67	435 68	
SLOF2012002	24522P103 DEL MONTE FOODS CO COM	1 500 000	S	4/2/2002	15 287 68	4/5/2002	12 450 00	2 837 68	
SLOF2012002	316869106 FILENET CORP	2 500 000	S	4/2/2002	39 737 29	4/5/2002	35 060 25	4 677 04	
SLOF2012002	316869106 FILENET CORP	300 000	S	4/2/2002	4 768 48	4/5/2002	4 247 61	520 87	
SLOF2012002	375916103 GILDAN ACTIVEWARE SUB VTG CL A	300 000	S	4/2/2002	5 101 86	4/5/2002	4 733 64	368 22	
SLOF2012002	375916103 GILDAN ACTIVEWARE SUB VTG CL A	500 000	S	4/2/2002	6 503 09	4/5/2002	7 025 00	1 478 09	
SLOF2012002	422819102 HEIDRICK & STRUGGLES INTL INC	1 300 000	S	4/2/2002	8 503 09	4/5/2002	7 028 35	1 476 74	
SLOF2012002	423319102 HELIX TECHNOLOGY CORP	1 900 000	S	4/2/2002	26 691 96	4/5/2002	21 950 24	4 741 72	
SLOF2012002	456658106 INFOCUS CORP COM	400 000	S	4/2/2002	48 630 93	4/5/2002	38 475 00	10 155 93	
SLOF2012002	488360108 KEMET CORP COM	1 700 000	S	4/2/2002	7 183 46	4/5/2002	7 068 44	125 02	
SLOF2012002	488360108 KEMET CORP COM	1 700 000	S	4/2/2002	33 005 52	4/5/2002	29 976 10	2 981 28	
SLOF2012002	675232102 OCEANEERING INTL INC COM	1 000 000	S	4/2/2002	2 903 41	4/5/2002	2 356 77	3 029 42	
SLOF2012002	675232102 OCEANEERING INTL INC COM	1 400 000	S	4/2/2002	40 647 77	4/5/2002	33 752 88	6 894 89	
SLOF2012002	680665205 OLIN CORP COM PAR \$1 00	1 200 000	S	4/2/2002	23 813 78	4/5/2002	22 474 27	1 139 51	
SLOF2012002	680665205 OLIN CORP COM PAR \$1 00	1 300 000	S	4/2/2002	21 787 34	4/5/2002	22 750 44	953 10	
SLOF2012002	721467108 PILGRIMS PRIDE CORP CL B COM	600 000	S	4/2/2002	8 108 21	4/5/2002	8 724 00	-615 79	
SLOF2012002	721467108 PILGRIMS PRIDE CORP CL B COM	800 000	S	4/2/2002	13 314 24	4/5/2002	18 942 40	-5 628 16	
SLOF2012002	741530102 PRIDE INTL INC DEL COM	2 800 000	S	4/2/2002	46 599 83	4/5/2002	67 921 56	-21 321 73	
SLOF2012002	741530102 PRIDE INTL INC DEL COM	700 000	S	4/2/2002	11 649 96	4/5/2002	18 707 85	-7 057 89	
SLOF2012002	741530102 PRIDE INTL INC DEL COM	2 900 000	S	4/2/2002	8 989 72	4/5/2002	9 552 31	-562 59	
SLOF2012002	741530102 PRIDE INTL INC DEL COM	2 900 000	S	4/2/2002	20 981 36	4/5/2002	19 100 38	1 880 98	
SLOF2012002	747905204 QUANTUM CORP DSSG COM	2 600 000	S	4/2/2002	25 087 55	4/5/2002	22 077 00	3 010 55	
SLOF2012002	759509102 RELIANCE STL & ALUM CO	1 000 000	S	4/2/2002	2 787 51	4/5/2002	2 330 90	456 61	
SLOF2012002	759509102 RELIANCE STL & ALUM CO	2 900 000	S	4/2/2002	41 164 92	4/5/2002	45 203 48	-4 038 56	
SLOF2012002	86074Q102 STILLWATER MNG CO COM	3 000 000	S	4/2/2002	44 105 27	4/5/2002	48 914 70	-4 809 43	
SLOF2012002	86074Q102 STILLWATER MNG CO COM	1 100 000	S	4/2/2002	16 171 93	4/5/2002	18 160 45	-1 988 52	
SLOF2012002	86074Q102 STILLWATER MNG CO COM	2 500 000	S	4/2/2002	36 754 39	4/5/2002	42 549 75	-5 795 36	
SLOF2012002	86074Q102 STILLWATER MNG CO COM	2 000 000	S	4/2/2002	28 403 51	4/5/2002	34 175 60	-4 772 09	
SLOF2012002	86074Q102 STILLWATER MNG CO COM	1 300 000	S	4/2/2002	19 112 28	4/5/2002	23 041 33	-3 929 05	
SLOF2012002	86074Q102 STILLWATER MNG CO COM	800 000	S	4/2/2002	11 761 40	4/5/2002	14 727 04	-2 965 64	
SLOF2012002	86074Q102 STILLWATER MNG CO COM	1 300 000	S	4/2/2002	54 351 36	4/5/2002	55 965 00	-1 613 64	
SLOF2012002	860345103 TENNANT CO	500 000	S	4/2/2002	7 105 23	4/5/2002	6 559 20	546 03	
SLOF2012002	88554L108 THREE-FIVE SYS INC	600 000	S	4/2/2002	8 526 28	4/5/2002	8 547 42	-21 14	
SLOF2012002	88554L108 THREE-FIVE SYS INC	2 900 000	S	4/2/2002	57 927 78	4/5/2002	54 389 21	3 538 57	
SLOF2012002	898266103 TITAN CORP	600 000	S	4/2/2002	12 337 37	4/5/2002	9 728 76	2 608 61	
SLOF2012002	821221106 VARCO INTERNATIONAL INC COM	1 100 000	S	4/2/2002	22 618 50	4/5/2002	18 057 05	4 561 45	
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	62 714 990	S	4/2/2002	62 714 99	4/2/2002	62 714 99	0 00	
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	132 291 040	S	4/2/2002	132 291 04	4/2/2002	132 291 04	0 00	
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	213 401 420	S	4/2/2002	204 809 06	4/2/2002	204 809 06	0 00	
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	204 809 060	S	4/2/2002	22 474 60	4/2/2002	22 474 60	0 00	
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	2 300 000	S	4/2/2002	56 826 46	4/8/2002	46 453 10	10 373 36	
SLOF2012002	99380100 ARCH COAL INC COM	2 700 000	S	4/2/2002	66 709 32	4/8/2002	58 945 32	7 764 00	
SLOF2012002	99380100 ARCH COAL INC COM	1 900 000	S	4/2/2002	35 351 45	4/8/2002	32 331 88	3 019 57	
SLOF2012002	99380100 ARCH COAL INC COM	300 000	S	4/2/2002	2 146 40	4/8/2002	1 913 79	232 61	
SLOF2012002	87851309 BEVERLY ENTERPRISES INC COM	700 000	S	4/2/2002	5 008 28	4/8/2002	4 385 43	622 85	
SLOF2012002	87851309 BEVERLY ENTERPRISES INC COM	2 000 000	S	4/2/2002	26 393 00	4/8/2002	27 863 40	-1 470 40	
SLOF2012002	126924108 CABLE DESIGN TECHNOLOGIES CORP	400 000	S	4/2/2002	11 473 65	4/8/2002	9 590 68	1 882 97	
SLOF2012002	144285103 CARPENTER TECHNOLOGY CORP COM	800 000	S	4/2/2002	22 947 31	4/8/2002	19 308 64	3 638 67	
SLOF2012002	144285103 CARPENTER TECHNOLOGY CORP COM	600 000	S	4/2/2002	17 210 48	4/8/2002	14 575 68	2 634 80	
SLOF2012002	156431108 CENTURY ALUM CO COM	300 000	S	4/2/2002	4 709 86	4/8/2002	5 877 00	-1 167 14	
SLOF2012002	156431108 CENTURY ALUM CO COM	700 000	S	4/2/2002	7 849 76	4/8/2002	12 654 26	-4 804 50	
SLOF2012002	156431108 CENTURY ALUM CO COM	500 000	S	4/2/2002	9 419 71	4/8/2002	8 520 95	898 76	
SLOF2012002	156431108 CENTURY ALUM CO COM	600 000	S	4/2/2002	6 279 81	4/8/2002	6 323 32	-43 51	
SLOF2012002	156431108 CENTURY ALUM CO COM	400 000	S	4/2/2002	14 129 57	4/8/2002	12 723 39	1 406 18	
SLOF2012002	156431108 CENTURY ALUM CO COM	900 000	S	4/2/2002	3 704 92	4/8/2002	3 600 00	104 92	
SLOF2012002	203349105 COMMONWEALTH TELEPHONE	100 000	S	4/2/2002	33 344 26	4/8/2002	32 400 00	944 26	
SLOF2012002	203349105 COMMONWEALTH TELEPHONE	900 000	S	4/2/2002	18 971 42	4/8/2002	17 131 74	1 839 68	
SLOF2012002	219023108 CORN PRODS INTL INC COM	600 000	S	4/2/2002		4/8/2002			

Entity Name	Amount	Date	Category	Balance	Balance	Balance	Balance	Balance	Balance
SLOF2012002 227116100 CROMPTON CORP COM	1 100 000	2/22/2002	4/3/2002	4/8/2002	13 037 46	10 648 00	2 389 46		
SLOF2012002 227116100 CROMPTON CORP COM	900 000	2/25/2002	4/3/2002	4/8/2002	2 370 45	2 003 60	366 85		
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	200 000	12/11/2001	4/3/2002	4/8/2002	9 128 51	7 400 00	1 658 51		
SLOF2012002 316869106 FILENET CORP	1 800 000	6/5/2001	4/3/2002	4/8/2002	27 920 93	25 485 66	2 435 27		
SLOF2012002 337907109 FIRSTFED FINL CORP DEL COM	900 000	11/19/2001	4/3/2002	4/8/2002	23 950 34	23 019 93	930 41		
SLOF2012002 339130106 FLEMING COS INC COM	2 400 000	12/13/2001	4/3/2002	4/8/2002	52 962 80	54 876 96	-1 914 16		
SLOF2012002 343498101 FLOWERS FOOD INC COM	2 300 000	1/31/2002	4/3/2002	4/8/2002	58 124 76	57 681 70	443 07		
SLOF2012002 49425P107 HNC SOFTWARE INC COM	1 000 000	1/16/2002	4/3/2002	4/8/2002	15 463 63	16 996 90	-1 533 27		
SLOF2012002 423319102 HELIX TECHNOLOGY CORP	600 000	3/13/2002	4/3/2002	4/8/2002	15 188 84	12 150 00	3 038 84		
SLOF2012002 423319102 HELIX TECHNOLOGY CORP	1 200 000	3/14/2002	4/3/2002	4/8/2002	30 377 68	26 136 00	4 241 68		
SLOF2012002 423319102 HELIX TECHNOLOGY CORP	600 000	3/20/2002	4/3/2002	4/8/2002	15 188 84	14 241 90	946 94		
SLOF2012002 456638106 INFOCUS CORP COM	500 000	6/4/2001	4/3/2002	4/8/2002	8 638 54	8 835 55	197 01		
SLOF2012002 577914104 MAVERICK TUBE CORP COM	1 700 000	7/12/2001	4/3/2002	4/8/2002	29 371 03	27 459 25	1 911 78		
SLOF2012002 577914104 MAVERICK TUBE CORP COM	2 300 000	7/24/2001	4/3/2002	4/8/2002	37 648 64	33 740 08	3 906 56		
SLOF2012002 69325Q105 PC-TEL INC COM	200 000	8/1/2001	4/3/2002	4/8/2002	3 273 62	2 540 40	733 22		
SLOF2012002 69325Q105 PC-TEL INC COM	500 000	2/1/2001	4/3/2002	4/8/2002	4 221 07	5 697 25	-1 476 18		
SLOF2012002 693419202 PMA CAPITAL CORP CL A COM	1 200 000	2/2/2001	4/3/2002	4/8/2002	10 130 57	14 376 84	-4 246 27		
SLOF2012002 693419202 PMA CAPITAL CORP CL A COM	100 000	2/7/2001	4/3/2002	4/8/2002	844 21	1 074 38	-230 17		
SLOF2012002 70322A101 PATHMARK STORES INC NEW COM	1 600 000	12/13/2001	4/3/2002	4/8/2002	36 878 24	27 600 00	9 278 24		
SLOF2012002 721467108 PILGRIMS PRIDE CORP CL B COM	300 000	12/18/2001	4/3/2002	4/8/2002	6 914 67	5 754 00	1 160 67		
SLOF2012002 721467108 PILGRIMS PRIDE CORP CL B COM	700 000	1/24/2002	4/3/2002	4/8/2002	16 828 40	15 582 50	1 235 90		
SLOF2012002 721467108 PILGRIMS PRIDE CORP CL B COM	200 000	8/30/2001	4/3/2002	4/8/2002	2 699 46	2 908 00	-208 54		
SLOF2012002 721467108 PILGRIMS PRIDE CORP CL B COM	1 800 000	11/1/2001	4/3/2002	4/8/2002	24 295 12	22 315 14	1 979 98		
SLOF2012002 721467108 PILGRIMS PRIDE CORP CL B COM	600 000	12/10/2001	4/3/2002	4/8/2002	8 098 37	7 951 92	146 45		
SLOF2012002 72591M107 PIXELWORKS INC COM	2 300 000	1/1/2002	4/3/2002	4/8/2002	6 748 65	7 052 90	-304 25		
SLOF2012002 729132100 PLEXUS CORP	1 400 000	1/1/2002	4/3/2002	4/8/2002	24 094 30	33 786 08	9 691 78		
SLOF2012002 729132100 PLEXUS CORP	700 000	1/1/2002	4/3/2002	4/8/2002	16 204 51	18 097 17	-1 892 66		
SLOF2012002 729132100 PLEXUS CORP	1 000 000	1/16/2002	4/3/2002	4/8/2002	16 204 51	18 125 73	-1 921 22		
SLOF2012002 759148109 REHABICARE GROUP INC COM	1 000 000	1/23/2002	4/3/2002	4/8/2002	23 149 30	25 255 40	-2 106 10		
SLOF2012002 759148109 REHABICARE GROUP INC COM	600 000	1/22/2002	4/3/2002	4/8/2002	17 423 47	12 320 04	5 103 43		
SLOF2012002 759148109 REHABICARE GROUP INC COM	1 100 000	1/23/2002	4/3/2002	4/8/2002	31 943 04	23 542 86	8 400 18		
SLOF2012002 759509102 RELIANCE STL & ALUM CO	300 000	10/15/2001	4/3/2002	4/8/2002	11 184 90	9 323 60	1 861 30		
SLOF2012002 759509102 RELIANCE STL & ALUM CO	300 000	10/17/2001	4/3/2002	4/8/2002	8 388 68	7 261 17	1 127 51		
SLOF2012002 759509102 RELIANCE STL & ALUM CO	300 000	11/15/2001	4/3/2002	4/8/2002	44 998 64	42 190 35	2 808 29		
SLOF2012002 836167106 SOURCECORP COM	1 500 000	1/7/2002	4/3/2002	4/8/2002	5 999 82	5 729 30	270 52		
SLOF2012002 836167106 SOURCECORP COM	200 000	3/4/2002	4/3/2002	4/8/2002	21 502 26	20 630 39	871 87		
SLOF2012002 888265103 TITAN CORP	1 100 000	3/4/2002	4/3/2002	4/8/2002	15 823 12	15 193 00	630 12		
SLOF2012002 896239100 TRIMBLE NAV LTD	1 000 000	1/17/2002	4/3/2002	4/8/2002	33 734 73	33 031 65	703 08		
SLOF2012002 899896104 TUPPERWARE CORP COM	1 500 000	11/16/2001	4/3/2002	4/8/2002	11 244 91	10 490 00	754 91		
SLOF2012002 899896104 TUPPERWARE CORP COM	700 000	8/8/2001	4/3/2002	4/8/2002	11 444 65	10 020 22	1 424 43		
SLOF2012002 949702104 WELLMAN INC COM	1 300 000	8/10/2001	4/3/2002	4/8/2002	21 254 36	18 140 59	3 113 77		
SLOF2012002 961028002 SLO CLIENT CASH INVESTMENT TR	238 275 480	3/8/2002	4/3/2002	4/8/2002	238 275 48	238 275 48	0 00		
SLOF2012002 00754A105 ADVANCED FIBER COMMUNICATIONS	500 000	3/4/2002	4/4/2002	4/8/2002	9 440 76	9 016 30	424 46		
SLOF2012002 00754A105 ADVANCED FIBER COMMUNICATIONS	300 000	3/5/2002	4/4/2002	4/8/2002	5 664 46	5 471 82	192 64		
SLOF2012002 00754A105 ADVANCED FIBER COMMUNICATIONS	200 000	3/10/2002	4/4/2002	4/8/2002	11 340 52	10 016 16	1 324 36		
SLOF2012002 00754A105 ADVANCED FIBER COMMUNICATIONS	1 500 000	3/20/2002	4/4/2002	4/8/2002	28 322 29	26 486 70	1 835 59		
SLOF2012002 00754A105 ADVANCED FIBER COMMUNICATIONS	1 300 000	3/26/2002	4/4/2002	4/8/2002	24 545 99	23 513 75	1 032 24		
SLOF2012002 00754A105 ADVANCED FIBER COMMUNICATIONS	400 000	6/2/2002	4/4/2002	4/8/2002	18 218 65	17 628 48	592 17		
SLOF2012002 00754A105 ADVANCED FIBER COMMUNICATIONS	7 500 000	2/22/2002	4/4/2002	4/8/2002	55 253 07	46 986 75	8 266 32		
SLOF2012002 87851309 BEVERLY ENTERPRISES INC COM	1 100 000	2/25/2002	4/4/2002	4/8/2002	8 103 78	6 649 50	1 454 28		
SLOF2012002 87851309 BEVERLY ENTERPRISES INC COM	1 700 000	2/26/2002	4/4/2002	4/8/2002	12 524 03	10 139 65	2 384 38		
SLOF2012002 126924109 BEVERLY ENTERPRISES INC COM	700 000	1/26/2002	4/4/2002	4/8/2002	9 752 19	9 752 19	-571 97		
SLOF2012002 203349105 COMMONWEALTH TELEPHONE	1 000 000	3/28/2002	4/4/2002	4/8/2002	37 046 08	36 000 00	1 046 08		
SLOF2012002 219023108 CORN PRODS INTL INC COM	400 000	2/6/2002	4/4/2002	4/8/2002	12 601 18	11 421 16	1 180 02		
SLOF2012002 227116100 CROMPTON CORP COM	1 400 000	2/25/2002	4/4/2002	4/8/2002	16 071 37	14 025 20	2 046 17		
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	600 000	12/11/2001	4/4/2002	4/8/2002	6 120 47	4 980 00	1 140 47		
SLOF2012002 320817109 FIRST MERCHANTS CORP COM	1 900 000	1/23/2002	4/4/2002	4/8/2002	50 049 81	42 612 44	7 437 37		
SLOF2012002 337907109 FIRSTFED FINL CORP DEL COM	700 000	1/19/2001	4/4/2002	4/8/2002	17 904 39	17 904 39	619 29		
SLOF2012002 339130106 FLEMING COS INC COM	100 000	12/13/2001	4/4/2002	4/8/2002	2 205 13	2 286 54	-81 41		
SLOF2012002 339130106 FLEMING COS INC COM	1 100 000	12/17/2001	4/4/2002	4/8/2002	24 256 47	23 064 03	1 192 44		

Entity Name	Year	Amount	Category	Start Date	End Date	Value	Change
SLOF2012002 339130106 FLEMING COS INC COM	4/9/2002	1 600 000	S	12/18/2001	4/4/2002	35 282 13	33 186 08
SLOF2012002 343498101 FLOWERS FOOD INC COM	4/9/2002	1 700 000	S	1/31/2002	4/4/2002	42 485 62	42 634 30
SLOF2012002 369500108 GENERAL CABLE CORP DEL COM NEW	4/9/2002	400 000	S	1/10/2002	4/9/2002	5 573 19	5 038 00
SLOF2012002 577914104 MAVERICK TUBE CORP COM	4/9/2002	1 800 000	S	8/1/2001	4/9/2002	28 606 53	22 863 60
SLOF2012002 577914104 MAVERICK TUBE CORP COM	4/9/2002	1 300 000	S	12/18/2001	4/9/2002	20 660 28	14 464 71
SLOF2012002 693250105 PC-TEL INC COM	4/9/2002	1 500 000	S	2/17/2001	4/9/2002	16 115 70	3 528 99
SLOF2012002 693419202 PMA CAPITAL CORP CL A COM	4/9/2002	1 000 000	S	12/18/2001	4/9/2002	23 059 30	3 879 30
SLOF2012002 693419202 PMA CAPITAL CORP CL A COM	4/9/2002	400 000	S	1/18/2002	4/9/2002	9 223 72	7 697 92
SLOF2012002 693419202 PMA CAPITAL CORP CL A COM	4/9/2002	1 000 000	S	1/24/2002	4/9/2002	23 059 30	3 710 20
SLOF2012002 705904100 PEGASUS COMMUNICATIONS CORP CL	4/9/2002	300 000	S	6/18/2001	4/9/2002	501 93	5 625 00
SLOF2012002 705904100 PEGASUS COMMUNICATIONS CORP CL	4/9/2002	1 300 000	S	6/18/2001	4/9/2002	2 628 37	24 947 78
SLOF2012002 705904100 PEGASUS COMMUNICATIONS CORP CL	4/9/2002	600 000	S	6/21/2001	4/9/2002	3 210 30	28 056 80
SLOF2012002 705904100 PEGASUS COMMUNICATIONS CORP CL	4/9/2002	1 600 000	S	6/25/2001	4/9/2002	2 407 73	21 420 00
SLOF2012002 705904100 PEGASUS COMMUNICATIONS CORP CL	4/9/2002	1 200 000	S	7/3/2001	4/9/2002	9 708 70	9 940 00
SLOF2012002 713831105 PERICOM SEMICONDUCTOR CORP	4/9/2002	700 000	S	1/18/2001	4/9/2002	9 259 72	10 102 16
SLOF2012002 729132100 PLEXUS CORP	4/9/2002	400 000	S	1/23/2002	4/9/2002	23 149 30	25 863 20
SLOF2012002 729132100 PLEXUS CORP	4/9/2002	1 000 000	S	1/24/2002	4/9/2002	4 629 86	4 710 16
SLOF2012002 729132100 PLEXUS CORP	4/9/2002	200 000	S	1/29/2002	4/9/2002	13 662 22	24 052 96
SLOF2012002 741530102 PRIDE INTL INC DEL COM	4/9/2002	800 000	S	2/13/2001	4/9/2002	9 108 14	13 619 28
SLOF2012002 741530102 PRIDE INTL INC DEL COM	4/9/2002	600 000	S	3/29/2001	4/9/2002	25 806 41	37 158 43
SLOF2012002 741530102 PRIDE INTL INC DEL COM	4/9/2002	1 700 000	S	4/3/2001	4/9/2002	6 355 95	7 446 78
SLOF2012002 759509102 RELIANCE STL & ALUM CO	4/9/2002	300 000	S	11/19/2001	4/9/2002	11 141 26	8 882 36
SLOF2012002 759509102 RELIANCE STL & ALUM CO	4/9/2002	400 000	S	11/20/2001	4/9/2002	30 038 94	27 302 00
SLOF2012002 782352108 RUSSELL CORP	4/9/2002	1 700 000	S	1/128/2000	4/9/2002	1 597 05	1 519 30
SLOF2012002 866239100 TRIMBLE NAV LTD	4/9/2002	100 000	S	1/17/2002	4/9/2002	14 373 47	13 167 18
SLOF2012002 866239100 TRIMBLE NAV LTD	4/9/2002	800 000	S	1/30/2002	4/9/2002	27 149 88	25 531 28
SLOF2012002 866239100 TRIMBLE NAV LTD	4/9/2002	1 700 000	S	1/31/2002	4/9/2002	4 791 16	4 506 90
SLOF2012002 866239100 TRIMBLE NAV LTD	4/9/2002	300 000	S	2/1/2002	4/9/2002	12 776 41	10 592 00
SLOF2012002 866239100 TRIMBLE NAV LTD	4/9/2002	800 000	S	2/8/2002	4/9/2002	36 732 19	30 593 45
SLOF2012002 866239100 TRIMBLE NAV LTD	4/9/2002	2 300 000	S	2/11/2002	4/9/2002	27 149 88	22 660 32
SLOF2012002 866239100 TRIMBLE NAV LTD	4/9/2002	1 700 000	S	2/12/2002	4/9/2002	47 878 97	44 058 00
SLOF2012002 866239100 TRIMBLE NAV LTD	4/9/2002	2 100 000	S	1/128/2001	4/9/2002	31 919 32	27 407 94
SLOF2012002 899896104 TUPPERWARE CORP COM	4/9/2002	1 400 000	S	11/29/2001	4/9/2002	5 694 52	4 824 65
SLOF2012002 899896104 TUPPERWARE CORP COM	4/9/2002	300 000	S	8/16/2001	4/9/2002	15 185 37	12 236 40
SLOF2012002 922122106 VARCO INTERNATIONAL INC COM	4/9/2002	800 000	S	10/25/2001	4/9/2002	25 178 22	23 119 96
SLOF2012002 922122106 VARCO INTERNATIONAL INC COM	4/9/2002	1 900 000	S	8/24/2001	4/9/2002	6 419 80	5 581 72
SLOF2012002 949702104 WELLMAN INC COM	4/9/2002	400 000	S	8/10/2001	4/9/2002	22 482 23	22 482 23
SLOF2012002 965102802 SLO CLIENT CASH INVESTMENT TR	4/9/2002	22 482 230	S	3/8/2002	4/4/2002	8 074 30	7 590 00
SLOF2012002 87851309 BEVERLY ENTERPRISES INC COM	4/9/2002	1 100 000	S	3/21/2002	4/5/2002	734 03	596 45
SLOF2012002 87851309 BEVERLY ENTERPRISES INC COM	4/9/2002	100 000	S	2/26/2002	4/5/2002	22 020 83	17 845 20
SLOF2012002 87851309 BEVERLY ENTERPRISES INC COM	4/9/2002	3 000 000	S	2/28/2002	4/5/2002	37 435 41	34 836 02
SLOF2012002 87851309 BEVERLY ENTERPRISES INC COM	4/9/2002	5 100 000	S	3/20/2002	4/5/2002	16 859 49	18 111 21
SLOF2012002 126924108 CABLE DESIGN TECHNOLOGIES CORP	4/9/2002	1 300 000	S	12/6/2001	4/5/2002	16 735 99	15 550 81
SLOF2012002 156431108 CENTURY ALUM CO COM	4/9/2002	1 100 000	S	12/19/2001	4/5/2002	14 337 57	13 165 85
SLOF2012002 232820100 CYTEC INDS INC COM	4/9/2002	500 000	S	10/11/2001	4/5/2002	28 875 13	24 892 10
SLOF2012002 232820100 CYTEC INDS INC COM	4/9/2002	1 000 000	S	1/17/2002	4/5/2002	2 032 77	1 660 00
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	4/9/2002	200 000	S	12/11/2001	4/5/2002	14 225 53	11 620 00
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	4/9/2002	1 400 000	S	11/19/2001	4/5/2002	5 324 62	5 115 34
SLOF2012002 337907109 FIRSTFED FINL CORP DEL COM	4/9/2002	600 000	S	11/28/2001	4/5/2002	15 973 86	14 875 44
SLOF2012002 337907109 FIRSTFED FINL CORP DEL COM	4/9/2002	600 000	S	12/4/2001	4/5/2002	15 973 86	14 363 40
SLOF2012002 337907109 FIRSTFED FINL CORP DEL COM	4/9/2002	1 600 000	S	1/31/2002	4/5/2002	44 949 50	45 142 20
SLOF2012002 343498101 FLOWERS FOOD INC COM	4/9/2002	3 200 000	S	4/4/2002	4/5/2002	74 391 67	68 731 84
SLOF2012002 40425P107 HNC SOFTWARE INC COM	4/9/2002	400 000	S	1/16/2002	4/5/2002	6 139 65	6 798 76
SLOF2012002 449669100 IMC GLOBAL INC COM	4/9/2002	2 200 000	S	2/21/2001	4/5/2002	31 756 04	30 556 90
SLOF2012002 456818301 INFOUSA INC COM NEW	4/9/2002	1 500 000	S	10/25/2001	4/5/2002	21 651 85	18 865 65
SLOF2012002 67612W108 ODYSSEY RE HLDGS CORP COM	4/9/2002	400 000	S	6/14/2002	4/5/2002	6 604 72	7 063 12
SLOF2012002 67612W108 ODYSSEY RE HLDGS CORP COM	4/9/2002	200 000	S	6/19/2001	4/5/2002	3 302 36	3 531 72
SLOF2012002 67612W108 ODYSSEY RE HLDGS CORP COM	4/9/2002	300 000	S	6/20/2001	4/5/2002	4 853 54	5 294 76
SLOF2012002 67612W108 ODYSSEY RE HLDGS CORP COM	4/9/2002	500 000	S	6/25/2001	4/5/2002	8 255 90	8 625 00
SLOF2012002 67612W108 ODYSSEY RE HLDGS CORP COM	4/9/2002	1 000 000	S	7/2/2001	4/5/2002	16 511 80	18 160 00

2 096 05
-148 68
535 19
5 742 83
3 528 99
3 879 30
1 525 80
3 710 20
-5 023 07
-22 339 41
-24 848 50
19 012 27
-231 30
-842 44
2 813 90
-80 30
-10 390 73
-4 511 14
11 352 02
909 17
1 258 90
2 738 94
77 75
1 206 29
1 616 60
284 26
2 184 41
6 138 74
4 489 56
3 820 97
4 511 38
769 87
2 948 97
2 058 26
838 08
0 00
484 30
137 58
4 175 63
2 495 39
-1 211 72
1 185 18
1 171 72
3 783 03
372 77
2 605 53
209 08
1 098 42
1 610 46
182 70
5 659 83
-659 11
1 199 14
2 796 20
6 927 30
1 171 72
18 160 00

Entity Name	Year	Code	Amount	Balance	Balance	Balance	Balance	Balance	Balance
SLOF2012002 676255102	4/5/2002	S	900,000	19,098.14	15,764.47	3,313.67			
SLOF2012002 70322A101	4/5/2002	S	300,000	7,154.78	6,682.50	472.28			
SLOF2012002 705904100	4/5/2002	S	7,000,000	13,409.49	158,080.10	144,680.61			
SLOF2012002 705904100	4/5/2002	S	2,500,000	4,789.10	55,750.00	50,960.90			
SLOF2012002 705904100	4/5/2002	S	1,800,000	3,448.15	39,841.74	36,393.59			
SLOF2012002 705904100	4/5/2002	S	1,000,000	1,915.64	22,004.50	-20,088.86			
SLOF2012002 705904100	4/5/2002	S	400,000	786.26	8,506.08	-7,719.82			
SLOF2012002 705904100	4/5/2002	S	1,100,000	2,107.21	22,289.69	-20,176.48			
SLOF2012002 705904100	4/5/2002	S	1,000,000	1,915.64	18,750.00	-16,834.36			
SLOF2012002 705904100	4/5/2002	S	1,400,000	16,379.50	13,869.52	2,509.98			
SLOF2012002 72813P100	4/5/2002	S	1,100,000	12,869.61	11,013.86	1,855.75			
SLOF2012002 72813P100	4/5/2002	S	700,000	8,189.75	6,986.00	1,203.75			
SLOF2012002 72813P100	4/5/2002	S	2,300,000	26,909.18	22,965.50	3,943.68			
SLOF2012002 72813P100	4/5/2002	S	2,900,000	33,828.97	29,145.00	4,783.97			
SLOF2012002 72813P100	4/5/2002	S	500,000	11,581.40	11,775.40	-194.00			
SLOF2012002 729132100	4/5/2002	S	400,000	9,265.12	8,614.00	651.12			
SLOF2012002 729132100	4/5/2002	S	900,000	20,846.52	21,354.30	-507.78			
SLOF2012002 729132100	4/5/2002	S	15,100,000	124,029.15	108,174.14	17,855.01			
SLOF2012002 835470105	4/5/2002	S	100,000	1,438.40	1,424.57	13.83			
SLOF2012002 86554L108	4/5/2002	S	1,300,000	18,699.15	18,538.00	161.15			
SLOF2012002 86554L108	4/5/2002	S	2,500,000	39,673.80	33,324.00	6,349.80			
SLOF2012002 866239100	4/5/2002	S	400,000	9,198.52	6,783.44	2,415.08			
SLOF2012002 921122106	4/5/2002	S	700,000	12,880.11	10,706.85	2,183.26			
SLOF2012002 921122106	4/5/2002	S	400,000	7,965.77	6,378.24	1,587.53			
SLOF2012002 933170105	4/5/2002	S	2,500,000	33,128.49	30,421.00	2,707.49			
SLOF2012002 95873K108	4/5/2002	S	400,000	8,889.29	10,077.68	-1,188.39			
SLOF2012002 95873K108	4/5/2002	S	500,000	13,333.94	15,131.46	-1,797.52			
SLOF2012002 95873K108	4/5/2002	S	300,000	11,111.62	12,465.35	-1,353.73			
SLOF2012002 126924109	4/5/2002	S	6,666.97	6,666.97	6,666.97	-433.01			
SLOF2012002 126924109	4/5/2002	S	100,000	1,466.55	1,253.53	213.02			
SLOF2012002 126924109	4/5/2002	S	600,000	1,278.03	1,393.17	-115.14			
SLOF2012002 126924109	4/5/2002	S	600,000	18,699.99	17,131.74	1,568.25			
SLOF2012002 126924109	4/5/2002	S	2,200,000	8,478.39	8,565.87	-87.48			
SLOF2012002 126924109	4/5/2002	S	300,000	28,301.14	24,892.10	3,409.04			
SLOF2012002 218023108	4/5/2002	S	1,000,000	5,660.23	4,956.26	703.97			
SLOF2012002 232820100	4/5/2002	S	200,000	10,678.12	9,575.60	1,102.52			
SLOF2012002 337907109	4/5/2002	S	400,000	16,017.18	14,768.16	1,249.02			
SLOF2012002 337907109	4/5/2002	S	600,000	8,008.59	7,510.50	498.09			
SLOF2012002 339130106	4/5/2002	S	2,200,000	48,429.59	45,630.86	2,798.73			
SLOF2012002 343498101	4/5/2002	S	1,600,000	20,021.79	20,063.20	-41.41			
SLOF2012002 37184C103	4/5/2002	S	1,100,000	36,648.17	34,767.84	1,880.33			
SLOF2012002 40425P107	4/5/2002	S	100,000	16,642.05	18,686.59	-2,054.54			
SLOF2012002 422819102	4/5/2002	S	400,000	1,922.49	1,688.48	234.01			
SLOF2012002 422819102	4/5/2002	S	400,000	7,689.97	7,220.00	469.97			
SLOF2012002 422819102	4/5/2002	S	400,000	3,844.98	4,114.00	-269.02			
SLOF2012002 422819102	4/5/2002	S	200,000	5,612.75	4,967.28	645.47			
SLOF2012002 449669100	4/5/2002	S	400,000	3,689.69	2,245.45	1,454.44			
SLOF2012002 456818301	4/5/2002	S	500,000	65,930.00	60,736.00	5,194.00			
SLOF2012002 456818301	4/5/2002	S	8,000,000	10,334.68	8,769.15	1,565.53			
SLOF2012002 456818301	4/5/2002	S	500,000	75,022.56	66,573.26	8,449.30			
SLOF2012002 676255102	4/5/2002	S	2,600,000	791.98	7,140.00	-6,358.02			
SLOF2012002 698813102	4/5/2002	S	400,000	5,278.33	15,000.39	-9,722.06			
SLOF2012002 705904100	4/5/2002	S	2,700,000	2,736.91	2,552.00	177.02			
SLOF2012002 705904100	4/5/2002	S	1,400,000	781.98	6,061.02	-5,279.04			
SLOF2012002 705904100	4/5/2002	S	300,000	7,154.78	6,750.00	404.78			
SLOF2012002 705904100	4/5/2002	S	300,000	9,474.71	8,544.98	929.73			
SLOF2012002 719E+113	4/5/2002	S	500,000	10,544.98	9,045.00	1,499.98			
SLOF2012002 72813P100	4/5/2002	S	900,000	11,716.64	9,793.50	1,923.14			
SLOF2012002 72813P100	4/5/2002	S	1,000,000	21,089.96	17,919.00	3,170.96			
SLOF2012002 72813P100	4/5/2002	S	900,000	20,838.60	21,354.30	-515.70			

SLOF2012002 729132100	PLEXUS CORP	400 000	S	2/15/2002	4/8/2002	4/11/2002	9 261 60	9 411 68	150 08
SLOF2012002 782352108	RUSSELL CORP	400 000	S	11/28/2000	4/8/2002	4/11/2002	7 273 02	6 424 00	849 02
SLOF2012002 782352108	RUSSELL CORP	700 000	S	12/31/2000	4/8/2002	4/11/2002	12 727 78	11 673 41	1 054 37
SLOF2012002 782352108	RUSSELL CORP	1 000 000	S	12/31/2000	4/8/2002	4/11/2002	18 182 55	15 948 40	2 234 15
SLOF2012002 79377W108	SAKS INC COM	800 000	S	9/10/2001	4/8/2002	4/11/2002	10 364 73	7 577 76	2 786 97
SLOF2012002 79377W108	SAKS INC COM	1 600 000	S	9/19/2001	4/8/2002	4/11/2002	20 729 45	11 512 96	9 216 49
SLOF2012002 810909100	UNITED NATL BANCORP N J COM	500 000	S	11/9/2001	4/8/2002	4/11/2002	6 477 95	3 525 00	2 952 95
SLOF2012002 810909100	UNITED NATL BANCORP N J COM	200 000	S	12/13/2000	4/8/2002	4/11/2002	3 391 72	1 174 16	1 174 16
SLOF2012002 822122108	VARCO INTERNATIONAL INC COM	200 000	S	2/28/2001	4/8/2002	4/11/2002	4 565 88	3 812 50	753 38
SLOF2012002 849702104	WELLMAN INC COM	300 000	S	8/10/2001	4/8/2002	4/11/2002	9 329 82	7 972 80	1 357 12
SLOF2012002 39380100	ARCH COAL INC COM	1 000 000	S	11/12/2001	4/8/2002	4/11/2002	37 319 87	31 619 20	5 700 47
SLOF2012002 05873K108	BALLY'S TOTAL FITNESS HLDG CORP	700 000	S	9/17/2001	4/8/2002	4/12/2002	4 904 85	4 186 28	718 56
SLOF2012002 156431108	CENTURY ALUM CO COM	1 300 000	S	12/19/2001	4/8/2002	4/12/2002	23 009 10	20 032 30	2 976 80
SLOF2012002 156431108	CENTURY ALUM CO COM	700 000	S	12/20/2001	4/8/2002	4/12/2002	10 547 14	9 965 20	581 94
SLOF2012002 203349108	COMMONWEALTH TELEPHONE	1 200 000	S	3/26/2002	4/8/2002	4/12/2002	44 304 70	43 200 00	1 104 70
SLOF2012002 219023108	CORN PRODS INTL INC COM	600 000	S	2/6/2002	4/8/2002	4/12/2002	18 924 62	17 131 74	1 792 88
SLOF2012002 232820100	CYTEC INDS INC COM	500 000	S	1/18/2002	4/8/2002	4/12/2002	14 003 62	12 390 65	1 612 97
SLOF2012002 24522P103	DEL MONTE FOODS CO COM	3 500 000	S	12/11/2001	4/8/2002	4/12/2002	35 680 72	29 050 00	6 630 72
SLOF2012002 254546104	DIONEY CORP	400 000	S	12/3/2002	4/8/2002	4/12/2002	9 744 75	10 250 04	-505 29
SLOF2012002 254546104	DIONEY CORP	700 000	S	12/4/2002	4/8/2002	4/12/2002	17 053 31	18 193 35	-1 140 04
SLOF2012002 254546104	DIONEY CORP	300 000	S	12/5/2002	4/8/2002	4/12/2002	7 308 56	7 870 86	-562 30
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	4 000 000	S	11/4/2002	4/8/2002	4/12/2002	88 544 92	61 699 60	26 845 32
SLOF2012002 263578108	DUANE READE INC COM	1 300 000	S	10/15/2001	4/8/2002	4/12/2002	43 882 64	38 324 78	5 557 86
SLOF2012002 337907109	FIRSTSTED FINL CORP DEL COM	200 000	S	12/7/2001	4/8/2002	4/12/2002	5 365 84	5 407 80	358 84
SLOF2012002 337907109	FIRSTSTED FINL CORP DEL COM	300 000	S	12/10/2001	4/8/2002	4/12/2002	8 048 76	7 400 87	643 89
SLOF2012002 339130108	FLEMING COS INC COM	800 000	S	12/11/2001	4/8/2002	4/12/2002	21 483 35	19 339 04	2 124 31
SLOF2012002 339130108	FLEMING COS INC COM	400 000	S	12/18/2001	4/8/2002	4/12/2002	16 355 83	16 593 04	237 21
SLOF2012002 339130108	FLEMING COS INC COM	400 000	S	12/18/2001	4/8/2002	4/12/2002	87 812 56	82 173 00	5 739 56
SLOF2012002 343498101	FLOWERS FOOD INC COM	800 000	S	12/20/2001	4/8/2002	4/12/2002	10 222 39	9 984 70	237 69
SLOF2012002 369300108	GENERAL CABLE CORP DEL COM NEW	200 000	S	1/10/2002	4/8/2002	4/12/2002	8 372 57	7 557 00	815 57
SLOF2012002 40425P107	HMC SOFTWARE INC COM	700 000	S	11/17/2002	4/8/2002	4/12/2002	2 790 86	2 560 08	230 78
SLOF2012002 422819102	HEIDRICK & STRUGGLES INTL INC	600 000	S	1/16/2002	4/8/2002	4/12/2002	6 138 57	6 798 76	-660 19
SLOF2012002 456818301	INFOLISA INC COM NEW	800 000	S	10/31/2001	4/8/2002	4/12/2002	13 749 34	14 399 00	-649 66
SLOF2012002 456818301	INFOLISA INC COM NEW	400 000	S	11/4/2002	4/8/2002	4/12/2002	26 683 90	22 799 79	3 884 11
SLOF2012002 476255102	OFFSHORE LOGISTICS INC COM	1 300 000	S	10/22/2001	4/8/2002	4/12/2002	239 99	638 00	-388 01
SLOF2012002 705904100	PEGASUS COMMUNICATIONS CORP CL	100 000	S	10/3/2001	4/8/2002	4/12/2002	4 079 87	12 372 60	-8 292 73
SLOF2012002 705904100	PEGASUS COMMUNICATIONS CORP CL	1 700 000	S	10/5/2001	4/8/2002	4/12/2002	8 079 87	2 797 02	-2 060 03
SLOF2012002 705904100	PEGASUS COMMUNICATIONS CORP CL	400 000	S	11/4/2002	4/8/2002	4/12/2002	1 750 43	2 797 02	-1 046 59
SLOF2012002 72581M107	PIXELWORKS INC COM	200 000	S	1/15/2002	4/8/2002	4/12/2002	36 758 96	57 448 44	20 689 48
SLOF2012002 72581M107	PIXELWORKS INC COM	4 200 000	S	3/7/2002	4/8/2002	4/12/2002	2 625 64	3 661 20	-1 035 56
SLOF2012002 77461M107	PIXELWORKS INC COM	300 000	S	10/23/2001	4/8/2002	4/12/2002	7 010 00	5 873 00	1 137 00
SLOF2012002 72813P100	PLAYTEX PRODS INC	600 000	S	11/4/2002	4/8/2002	4/12/2002	2 398 67	1 989 94	346 73
SLOF2012002 72813P100	PLAYTEX PRODS INC	200 000	S	12/6/2001	4/8/2002	4/12/2002	15 616 02	14 777 25	838 77
SLOF2012002 74955W207	R H DONNELLEY CORP COM NEW	500 000	S	4/25/2001	4/8/2002	4/12/2002	6 409 87	6 610 00	-200 13
SLOF2012002 880345103	TENNANT CO	200 000	S	5/9/2001	4/8/2002	4/12/2002	37 844 39	37 964 25	-119 86
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	1 600 000	S	2/28/2002	4/8/2002	4/12/2002	21 593 26	18 660 16	2 933 10
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	300 000	S	2/27/2002	4/8/2002	4/12/2002	4 048 74	3 547 68	501 06
SLOF2012002 893914109	ULTRA PETE CORP	2 300 000	S	2/15/2002	4/8/2002	4/12/2002	21 479 25	17 328 48	4 150 77
SLOF2012002 903914109	ULTRA PETE CORP	2 300 000	S	2/15/2002	4/8/2002	4/12/2002	25 863 29	21 534 81	4 328 48
SLOF2012002 903914109	ULTRA PETE CORP	800 000	S	2/22/2002	4/8/2002	4/12/2002	19 675 90	16 653 34	4 022 56
SLOF2012002 949702104	WELLMAN INC COM	400 000	S	8/10/2001	4/8/2002	4/12/2002	6 564 92	5 581 72	983 20
SLOF2012002 39380100	ARCH COAL INC COM	600 000	S	3/18/2002	4/8/2002	4/12/2002	13 768 18	12 019 38	1 768 80
SLOF2012002 39380100	ARCH COAL INC COM	700 000	S	3/19/2002	4/8/2002	4/12/2002	16 086 21	14 077 00	2 009 21
SLOF2012002 04289G100	ARRIS GROUP INC COM	2 500 000	S	9/6/2001	4/10/2002	4/15/2002	24 011 77	23 612 41	399 36

SLOF2012002 05873K108	BALLY'S TOTAL FITNESS HLDG CORP	400 000	S	9/19/2001	4/19/2002	4/15/2002	8 918 41	8 064 60	853 81
SLOF2012002 05873K108	BALLY'S TOTAL FITNESS HLDG CORP	800 000	S	9/19/2001	4/10/2002	4/15/2002	17 836 82	15 728 00	2 108 82
SLOF2012002 05873K108	BALLY'S TOTAL FITNESS HLDG CORP	200 000	S	11/9/2001	4/10/2002	4/15/2002	4 459 20	3 638 00	821 20
SLOF2012002 126924109	CABLE DESIGN TECHNOLOGIES CORP	1 200 000	S	12/6/2001	4/10/2002	4/15/2002	15 325 81	16 718 04	-1 392 23
SLOF2012002 219023108	CORN PRODS INTL INC COM	200 000	S	2/6/2002	4/10/2002	4/15/2002	6 349 25	5 710 58	638 67
SLOF2012002 219023108	CORN PRODS INTL INC COM	400 000	S	2/6/2002	4/10/2002	4/15/2002	12 698 49	11 311 36	1 387 13
SLOF2012002 254546104	DIONEK CORP	1 300 000	S	12/5/2002	4/10/2002	4/15/2002	31 222 20	34 107 06	-2 884 86
SLOF2012002 254546104	DIONEK CORP	500 000	S	2/13/2002	4/10/2002	4/15/2002	12 008 54	12 425 90	-417 36
SLOF2012002 254546104	DIONEK CORP	500 000	S	2/13/2002	4/10/2002	4/15/2002	12 008 54	12 529 40	520 86
SLOF2012002 263578106	DUANE READE INC COM	200 000	S	10/15/2001	4/10/2002	4/15/2002	5 895 12	478 07	740 07
SLOF2012002 263578106	DUANE READE INC COM	500 000	S	10/19/2001	4/10/2002	4/15/2002	15 937 97	15 197 90	740 07
SLOF2012002 263578106	DUANE READE INC COM	400 000	S	10/22/2001	4/10/2002	4/15/2002	12 750 38	12 394 52	355 86
SLOF2012002 263578106	DUANE READE INC COM	600 000	S	11/19/2001	4/10/2002	4/15/2002	19 125 56	17 966 52	1 159 04
SLOF2012002 263578106	DUANE READE INC COM	400 000	S	11/20/2001	4/10/2002	4/15/2002	12 750 38	12 442 08	308 30
SLOF2012002 263578106	DUANE READE INC COM	400 000	S	11/23/2001	4/10/2002	4/15/2002	35 063 53	34 584 00	479 53
SLOF2012002 263578106	DUANE READE INC COM	1 100 000	S	12/12/2001	4/10/2002	4/15/2002	12 750 38	12 248 00	502 38
SLOF2012002 263578106	DUANE READE INC COM	400 000	S	11/7/2002	4/10/2002	4/15/2002	31 875 94	29 667 10	2 208 84
SLOF2012002 263578106	DUANE READE INC COM	1 200 000	S	2/20/2002	4/10/2002	4/15/2002	38 251 13	33 873 00	4 378 13
SLOF2012002 263578106	DUANE READE INC COM	3 500 000	S	2/20/2002	4/10/2002	4/15/2002	111 565 78	96 786 25	12 769 53
SLOF2012002 263578106	DUANE READE INC COM	400 000	S	2/22/2002	4/10/2002	4/15/2002	102 003 00	92 124 16	9 878 84
SLOF2012002 263578106	DUANE READE INC COM	400 000	S	2/25/2002	4/10/2002	4/15/2002	11 655 76	11 655 76	0 000 00
SLOF2012002 263578106	DUANE READE INC COM	1 000 000	S	2/25/2002	4/10/2002	4/15/2002	33 289 41	33 873 00	-583 59
SLOF2012002 263578106	DUANE READE INC COM	1 000 000	S	2/27/2002	4/10/2002	4/15/2002	31 875 94	30 833 80	1 042 14
SLOF2012002 263578106	DUANE READE INC COM	1 000 000	S	4/1/2002	4/10/2002	4/15/2002	35 063 53	36 311 00	-1 247 47
SLOF2012002 286082102	ELECTRONICS FOR IMAGING INC	1 700 000	S	4/1/2002	4/10/2002	4/15/2002	12 557 62	12 251 12	306 50
SLOF2012002 366651208	GARTNER INC	800 000	S	12/3/2001	4/10/2002	4/15/2002	10 340 64	6 543 60	3 797 04
SLOF2012002 40425P107	HNC SOFTWARE INC COM	800 000	S	11/6/2002	4/10/2002	4/15/2002	12 804 41	13 597 52	-793 11
SLOF2012002 422819102	HEIDRICK & STRUGGLES INTL INC	1 300 000	S	12/7/2001	4/10/2002	4/15/2002	25 587 51	26 130 00	-542 49
SLOF2012002 456918301	INFUSA INC COM NEW	400 000	S	11/2/2001	4/10/2002	4/15/2002	2 206 73	1 615 26	591 47
SLOF2012002 456918301	INFUSA INC COM NEW	1 400 000	S	11/2/2001	4/10/2002	4/15/2002	10 298 09	7 564 06	2 734 02
SLOF2012002 456918301	INFUSA INC COM NEW	700 000	S	11/26/2001	4/10/2002	4/15/2002	5 149 04	3 801 00	1 348 04
SLOF2012002 70322A101	PAPA JOHN'S INTL INC COM	2 400 000	S	2/27/2002	4/10/2002	4/15/2002	69 764 70	61 452 24	8 312 46
SLOF2012002 705904100	PEGASUS COMMUNICATIONS CORP CL	900 000	S	12/4/2001	4/10/2002	4/15/2002	21 554 34	20 047 50	1 506 84
SLOF2012002 705904100	PEGASUS COMMUNICATIONS CORP CL	100 000	S	10/5/2001	4/10/2002	4/15/2002	1 668 75	755 00	-913 75
SLOF2012002 705904100	PEGASUS COMMUNICATIONS CORP CL	700 000	S	10/8/2001	4/10/2002	4/15/2002	6 913 39	26 064 17	-17 150 78
SLOF2012002 705904100	PEGASUS COMMUNICATIONS CORP CL	2 900 000	S	11/2/2001	4/10/2002	4/15/2002	3 814 28	15 392 00	-11 577 72
SLOF2012002 705904100	PEGASUS COMMUNICATIONS CORP CL	1 600 000	S	12/17/2001	4/10/2002	4/15/2002	4 291 07	16 920 00	-12 628 93
SLOF2012002 705904100	PEGASUS COMMUNICATIONS CORP CL	1 800 000	S	2/20/2002	4/10/2002	4/15/2002	4 529 46	6 815 93	-4 086 47
SLOF2012002 716016209	PETCO ANIMAL SUPPLIES	1 900 000	S	2/22/2002	4/10/2002	4/15/2002	34 955 84	30 305 10	4 650 74
SLOF2012002 716016209	PETCO ANIMAL SUPPLIES	1 500 000	S	2/27/2002	4/10/2002	4/15/2002	8 991 17	6 001 29	2 989 88
SLOF2012002 72581M107	PIXELWORKS INC COM	1 200 000	S	11/4/2002	4/10/2002	4/15/2002	10 609 71	14 644 80	-4 035 09
SLOF2012002 74955W907	R H DONNELLEY CORP COM NEW	900 000	S	12/6/2001	4/10/2002	4/15/2002	21 760 38	20 688 15	1 072 23
SLOF2012002 835470105	SONICWALL INC COM	14 700 000	S	4/4/2002	4/10/2002	4/15/2002	119 436 82	103 361 58	16 075 24
SLOF2012002 871142105	SYBRON DENTAL SPECIALTIES INC	2 200 000	S	2/25/2002	4/10/2002	4/15/2002	45 283 43	42 168 06	3 115 37
SLOF2012002 88554L108	THREE-FIVE SYS INC	200 000	S	12/5/2002	4/10/2002	4/15/2002	2 855 15	2 852 00	3 15
SLOF2012002 88554L108	THREE-FIVE SYS INC	2 600 000	S	2/5/2002	4/10/2002	4/15/2002	37 117 00	33 539 22	3 577 78
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	2 600 000	S	2/5/2002	4/10/2002	4/15/2002	36 762 89	30 746 56	6 016 33
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	300 000	S	3/1/2002	4/10/2002	4/15/2002	4 241 87	3 526 29	715 58
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	500 000	S	3/1/2002	4/10/2002	4/15/2002	6 820 09	5 877 15	942 94
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	600 000	S	2/12/2002	4/10/2002	4/15/2002	9 937 91	7 897 76	1 940 15
SLOF2012002 896986104	TUPPERWARE CORP COM	300 000	S	11/29/2001	4/10/2002	4/15/2002	7 049 73	5 873 13	1 176 60
SLOF2012002 896986104	TUPPERWARE CORP COM	500 000	S	12/11/2001	4/10/2002	4/15/2002	11 749 54	9 442 40	2 307 14
SLOF2012002 953306105	WEST PHARMACEUTICAL SVCS INC	600 000	S	10/19/2001	4/10/2002	4/15/2002	17 975 39	14 259 00	3 716 39
SLOF2012002 99380100	ARCH COAL INC COM	1 400 000	S	3/19/2002	4/11/2002	4/16/2002	32 177 32	28 154 00	4 023 32
SLOF2012002 042690100	ARRIS GROUP INC COM	3 300 000	S	8/6/2001	4/11/2002	4/16/2002	27 851 14	31 168 37	-3 217 23
SLOF2012002 203349105	COMMONWEALTH TELEPHONE	1 400 000	S	3/26/2002	4/11/2002	4/16/2002	53 012 07	50 400 00	2 612 07
SLOF2012002 286082102	ELECTRONICS FOR IMAGING INC	2 500 000	S	3/11/2002	4/11/2002	4/16/2002	43 770 82	43 754 00	16 92
SLOF2012002 40425P107	HNC SOFTWARE INC COM	2 500 000	S	11/6/2002	4/11/2002	4/16/2002	27 185 06	28 684 73	-1 498 67
SLOF2012002 716016209	PETCO ANIMAL SUPPLIES	1 200 000	S	2/27/2002	4/11/2002	4/16/2002	28 293 34	24 005 16	4 288 18
SLOF2012002 716016209	PETCO ANIMAL SUPPLIES	100 000	S	2/28/2002	4/11/2002	4/16/2002	2 357 78	2 016 38	341 40

Year	Company Name	Amount	Category	Start Date	End Date	Value	Value	Value	Value
SLOF2012002	871142105 SYBRON DENTAL SPECIALTIES INC	200,000	S	2/25/2002	4/11/2002	4,105.68	3,833.46	272.22	
SLOF2012002	811142105 SYBRON DENTAL SPECIALTIES INC	1,200,000	S	3/11/2002	4/16/2002	24,634.05	22,860.00	1,774.05	
SLOF2012002	88162G103 TRIMBLE NAV LTD	600,000	S	2/20/2002	4/16/2002	11,559.65	10,276.16	1,283.49	
SLOF2012002	856239100 TRIMBLE NAV LTD	500,000	S	2/12/2002	4/16/2002	8,178.95	6,664.80	1,514.15	
SLOF2012002	85986104 TUPPERWARE CORP COM	500,000	S	12/11/2001	4/16/2002	11,869.54	9,442.40	2,427.14	
SLOF2012002	85986104 TUPPERWARE CORP COM	500,000	S	12/18/2001	4/16/2002	11,869.54	9,410.60	2,458.94	
SLOF2012002	899896104 TUPPERWARE CORP COM	1,600,000	S	2/22/2002	4/17/2002	34,382.98	28,286.40	6,096.58	
SLOF2012002	49341105 ACTEL CORP COM	400,000	S	2/25/2002	4/17/2002	8,595.74	7,216.44	1,379.30	
SLOF2012002	49341105 ACTEL CORP COM	1,200,000	S	2/25/2002	4/17/2002	25,787.22	21,504.00	4,283.22	
SLOF2012002	49341105 ACTEL CORP COM	1,000,000	S	6/5/2001	4/17/2002	38,074.70	39,600.00	-1,525.30	
SLOF2012002	50095108 ATWOOD OCEANIC INC	1,100,000	S	3/26/2002	4/17/2002	40,842.20	39,600.00	1,242.20	
SLOF2012002	203349105 COMMONWEALTH TELEPHONE	300,000	S	3/11/2002	4/17/2002	5,231.57	5,250.48	-18.91	
SLOF2012002	26602102 ELECTRONICS FOR IMAGING INC	1,400,000	S	3/12/2002	4/17/2002	24,414.00	24,131.80	282.20	
SLOF2012002	26602102 ELECTRONICS FOR IMAGING INC	1,500,000	S	1/23/2001	4/17/2002	19,119.02	12,269.25	6,849.77	
SLOF2012002	366651208 GARTNER INC	1,100,000	S	1/11/2002	4/17/2002	14,860.65	14,080.44	780.11	
SLOF2012002	369300108 GENERAL CABLE CORP DEL COM NEW	900,000	S	1/14/2002	4/17/2002	10,807.67	10,362.08	445.59	
SLOF2012002	369300108 GENERAL CABLE CORP DEL COM NEW	800,000	S	1/15/2002	4/17/2002	25,668.23	25,571.53	96.70	
SLOF2012002	369300108 GENERAL CABLE CORP DEL COM NEW	1,900,000	S	1/16/2002	4/17/2002	3,224.60	3,399.38	-174.78	
SLOF2012002	40425P107 HNC SOFTWARE INC COM	2,000,000	S	1/17/2002	4/17/2002	19,347.61	20,400.00	-1,052.39	
SLOF2012002	40425P107 HNC SOFTWARE INC COM	1,200,000	S	1/18/2002	4/17/2002	25,796.82	27,173.12	-1,376.30	
SLOF2012002	40425P107 HNC SOFTWARE INC COM	1,600,000	S	1/17/2002	4/17/2002	11,485.15	21,371.35	-9,886.20	
SLOF2012002	628916108 NS GROUP INC	1,300,000	S	4/30/2001	4/17/2002	17,669.48	33,217.60	-15,548.14	
SLOF2012002	628916108 NS GROUP INC	2,000,000	S	5/2/2001	4/17/2002	21,203.36	38,830.80	-17,627.44	
SLOF2012002	628916108 NS GROUP INC	2,400,000	S	5/3/2001	4/17/2002	38,568.83	33,322.77	5,246.06	
SLOF2012002	628916108 NS GROUP INC	1,900,000	S	1/4/2002	4/17/2002	4,059.88	3,485.80	574.08	
SLOF2012002	676255102 OFFSHORE LOGISTICS INC COM	200,000	S	1/7/2002	4/17/2002	9,559.71	7,959.76	1,599.95	
SLOF2012002	676255102 OFFSHORE LOGISTICS INC COM	800,000	S	1/14/2002	4/17/2002	6,494.44	7,363.52	-869.08	
SLOF2012002	86074Q102 STILLWATER MNG CO COM	400,000	S	3/4/2002	4/17/2002	29,225.00	33,958.98	-4,733.98	
SLOF2012002	86074Q102 STILLWATER MNG CO COM	1,600,000	S	3/20/2002	4/17/2002	15,533.29	14,129.72	1,403.57	
SLOF2012002	88162G103 TETRA TECH INC NEW	1,100,000	S	2/12/2002	4/17/2002	1,646.15	1,332.96	313.19	
SLOF2012002	886239100 TRIMBLE NAV LTD	8,200,000	S	2/13/2002	4/17/2002	134,984.33	109,019.00	25,965.33	
SLOF2012002	856239100 TRIMBLE NAV LTD	700,000	S	2/13/2002	4/17/2002	11,523.05	9,049.53	2,473.52	
SLOF2012002	856239100 TRIMBLE NAV LTD	700,000	S	2/13/2002	4/17/2002	11,523.05	8,478.26	3,044.79	
SLOF2012002	856239100 TRIMBLE NAV LTD	200,000	S	2/28/2001	4/17/2002	4,604.12	3,812.50	791.62	
SLOF2012002	810909100 UNITED NATL BANCORP N J COM	200,000	S	10/19/2001	4/17/2002	8,985.77	7,129.50	1,856.27	
SLOF2012002	855308105 WEST PHARMACEUTICAL SVCS INC	300,000	S	10/19/2001	4/17/2002	4,389.86	3,609.22	780.64	
SLOF2012002	49341105 ACTEL CORP COM	200,000	S	2/25/2002	4/19/2002	6,584.80	5,445.00	1,139.80	
SLOF2012002	49341105 ACTEL CORP COM	300,000	S	2/26/2002	4/18/2002	8,821.97	8,814.24	8.73	
SLOF2012002	50095108 ATWOOD OCEANIC INC	200,000	S	6/5/2001	4/18/2002	13,232.98	10,622.07	2,610.89	
SLOF2012002	50095108 ATWOOD OCEANIC INC	300,000	S	6/21/2001	4/18/2002	26,465.82	19,138.82	7,327.00	
SLOF2012002	50095108 ATWOOD OCEANIC INC	600,000	S	8/17/2001	4/18/2002	3,399.79	5,394.00	-1,994.21	
SLOF2012002	50095108 ATWOOD OCEANIC INC	200,000	S	12/20/2001	4/18/2002	6,799.79	5,394.00	1,405.79	
SLOF2012002	156431108 CENTURY ALUM CO COM	400,000	S	12/21/2001	4/18/2002	16,552.42	14,907.46	1,644.96	
SLOF2012002	156431108 CENTURY ALUM CO COM	600,000	S	12/12/2001	4/18/2002	42,961.90	39,938.80	3,023.10	
SLOF2012002	337901108 FLEMING COS INC COM	2,000,000	S	12/20/2001	4/18/2002	8,934.04	5,725.65	3,208.39	
SLOF2012002	366651208 GARTNER INC	1,200,000	S	1/23/2001	4/18/2002	27,265.93	26,290.80	975.13	
SLOF2012002	37184C103 GENESIS MICROCHIP INC	1,400,000	S	4/9/2002	4/18/2002	23,924.16	23,776.48	147.68	
SLOF2012002	40425P107 HNC SOFTWARE INC COM	1,400,000	S	1/18/2002	4/18/2002	29,050.76	28,801.57	249.19	
SLOF2012002	40425P107 HNC SOFTWARE INC COM	1,700,000	S	2/21/2002	4/18/2002	14,664.25	13,214.79	1,449.46	
SLOF2012002	48665102 KEANE INC COM	700,000	S	2/22/2002	4/18/2002	11,405.52	10,458.00	947.52	
SLOF2012002	48665102 KEANE INC COM	500,000	S	1/17/2001	4/18/2002	23,014.45	21,257.50	1,756.95	
SLOF2012002	494560103 KINDRED HEALTHCARE INC COM	100,000	S	12/17/2001	4/18/2002	1,640.45	1,506.09	134.36	
SLOF2012002	629156407 NL INDS INC NEW	2,300,000	S	12/10/2001	4/18/2002	37,730.36	34,624.20	3,106.16	
SLOF2012002	629156407 NL INDS INC NEW	1,500,000	S	1/11/2002	4/18/2002	24,606.76	21,750.00	2,856.76	
SLOF2012002	629156407 NL INDS INC NEW	800,000	S	2/14/2002	4/18/2002	13,123.60	11,467.29	1,656.32	
SLOF2012002	629156407 NL INDS INC NEW	1,700,000	S	1/22/2001	4/18/2002	11,358.71	7,156.15	4,202.56	
SLOF2012002	67622M108 OFFICEMAX INC	4,300,000	S	12/24/2001	4/18/2002	28,738.74	19,466.96	9,269.91	
SLOF2012002	67622M108 OFFICEMAX INC	7,800,000	S	12/26/2001	4/18/2002	52,116.46	37,738.74	14,377.72	
SLOF2012002	67622M108 OFFICEMAX INC	2,000,000	S	12/27/2001	4/18/2002	13,363.19	9,889.20	3,473.99	
SLOF2012002	67622M108 OFFICEMAX INC	2,600,000	S	1/10/2002	4/18/2002	17,372.15	11,377.60	5,994.55	
SLOF2012002	67622M108 OFFICEMAX INC	5,200,000	S	1/14/2002	4/18/2002	34,744.30	21,737.04	13,007.26	
SLOF2012002	676255102 OFFSHORE LOGISTICS INC COM	700,000	S	1/7/2002	4/18/2002	14,104.57	12,200.30	1,904.27	

SLOF2012002 698813102	PAPA JOHNS INTL INC COM	400 000	S	2/27/2002	4/15/2002	4/18/2002	11 928 24	10 242 04	1 686 20
SLOF2012002 836167106	SOURCECORP COM	800 000	S	1/11/2002	4/15/2002	4/18/2002	23 999 27	22 917 20	1 082 07
SLOF2012002 879360106	TELEDYNE TECHNOLOGIES INC COM	2 000 000	S	2/12/2002	4/15/2002	4/18/2002	34 618 95	30 100 00	4 518 95
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	800 000	S	2/21/2002	4/15/2002	4/18/2002	15 578 53	13 770 00	1 808 53
SLOF2012002 88162G103	TETRA TECH INC NEW	500 000	S	3/20/2002	4/15/2002	4/18/2002	6 998 98	6 422 60	576 38
SLOF2012002 896239100	TRIMBLE NAV LTD	1 000 000	S	2/04/2002	4/15/2002	4/18/2002	16 644 39	12 111 90	4 532 59
SLOF2012002 896896104	TUPPERWARE CORP COM	2 500 000	S	12/18/2001	4/15/2002	4/18/2002	60 928 66	47 053 00	13 876 66
SLOF2012002 910909100	UNITED NATL BANCORP N J COM	100 000	S	2/28/2001	4/15/2002	4/18/2002	2 284 97	1 906 25	378 72
SLOF2012002 922122106	VARCO INTERNATIONAL INC COM	700 000	S	1/12/2001	4/15/2002	4/18/2002	13 031 43	11 066 72	1 964 71
SLOF2012002 922122106	VARCO INTERNATIONAL INC COM	1 000 000	S	11/15/2001	4/15/2002	4/18/2002	18 616 34	13 149 40	5 466 94
SLOF2012002 922122106	VARCO INTERNATIONAL INC COM	1 400 000	S	11/19/2001	4/15/2002	4/18/2002	26 062 87	19 043 92	7 018 95
SLOF2012002 956102802	SLO CLIENT CASH INVESTMENT TR	226 499 790	S	3/8/2002	4/15/2002	4/18/2002	226 499 79	226 499 79	0 00
SLOF2012002 207531109	ALPHA INDS INC	3 100 000	S	4/1/2002	4/16/2002	4/19/2002	51 153 72	46 520 15	4 633 57
SLOF2012002 207531109	ALPHA INDS INC	600 000	S	4/3/2002	4/16/2002	4/19/2002	9 900 72	8 691 04	1 009 68
SLOF2012002 207531109	ALPHA INDS INC	1 800 000	S	4/4/2002	4/16/2002	4/19/2002	29 702 16	27 027 90	2 674 26
SLOF2012002 207531109	ALPHA INDS INC	1 300 000	S	4/8/2002	4/16/2002	4/19/2002	21 451 56	18 314 01	3 137 55
SLOF2012002 207531109	ALPHA INDS INC	2 700 000	S	4/12/2002	4/16/2002	4/19/2002	44 553 24	38 521 71	6 031 53
SLOF2012002 207531109	ALPHA INDS INC	800 000	S	4/15/2002	4/16/2002	4/19/2002	13 200 96	11 640 96	1 360 00
SLOF2012002 191098102	COCA COLA BOTTLING CO CONS	300 000	S	5/14/2001	4/16/2002	4/19/2002	15 435 13	12 193 65	3 241 48
SLOF2012002 337907109	FIRSTFED FINL CORP DEL COM	400 000	S	12/11/2001	4/16/2002	4/19/2002	11 053 98	9 671 64	1 182 34
SLOF2012002 337907109	FIRSTFED FINL CORP DEL COM	800 000	S	12/13/2001	4/16/2002	4/19/2002	22 107 87	18 490 58	2 617 41
SLOF2012002 366651206	GARTNER INC	500 000	S	1/23/2001	4/16/2002	4/19/2002	6 369 65	4 089 75	2 280 10
SLOF2012002 37184C103	GENESIS MICROCHIP INC	2 400 000	S	4/10/2002	4/16/2002	4/19/2002	55 768 31	52 036 08	3 732 23
SLOF2012002 40425P107	HNC SOFTWARE INC COM	2 100 000	S	1/22/2002	4/16/2002	4/19/2002	38 098 10	35 578 41	2 519 69
SLOF2012002 40425P107	HNC SOFTWARE INC COM	1 000 000	S	1/23/2002	4/16/2002	4/19/2002	18 141 95	16 981 10	1 160 85
SLOF2012002 422819102	HEIDRICK & STRUGGLES INTL INC	1 800 000	S	12/17/2001	4/16/2002	4/19/2002	22 478 72	18 989 20	3 490 52
SLOF2012002 42319102	HELIUM TECHNOLOGY CORP	600 000	S	3/21/2002	4/16/2002	4/19/2002	16 859 79	14 356 32	2 503 47
SLOF2012002 42319102	HELIUM TECHNOLOGY CORP	600 000	S	4/8/2002	4/16/2002	4/19/2002	16 859 79	14 099 94	2 759 85
SLOF2012002 42319102	HELIUM TECHNOLOGY CORP	1 400 000	S	4/9/2002	4/16/2002	4/19/2002	39 339 51	34 067 32	5 272 19
SLOF2012002 42319102	HELIUM TECHNOLOGY CORP	300 000	S	4/10/2002	4/16/2002	4/19/2002	25 289 69	21 724 20	3 565 49
SLOF2012002 42319102	HELIUM TECHNOLOGY CORP	300 000	S	4/11/2002	4/16/2002	4/19/2002	8 429 90	7 196 85	1 233 05
SLOF2012002 42319102	HELIUM TECHNOLOGY CORP	1 300 000	S	2/22/2002	4/16/2002	4/19/2002	21 376 16	19 422 00	1 954 16
SLOF2012002 486665102	KEANE INC COM	200 000	S	1/17/2002	4/16/2002	4/19/2002	9 194 46	8 503 00	691 46
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	1 900 000	S	4/10/2002	4/16/2002	4/19/2002	15 238 49	14 718 35	520 14
SLOF2012002 524651106	LEGATO SYS INC COM	600 000	S	4/11/2002	4/16/2002	4/19/2002	4 812 15	4 512 84	299 31
SLOF2012002 524651106	LEGATO SYS INC COM	1 200 000	S	1/7/2002	4/16/2002	4/19/2002	24 746 73	20 914 80	3 831 93
SLOF2012002 676235102	OFFSHORE LOGISTICS INC COM	1 000 000	S	6/21/2001	4/16/2002	4/19/2002	18 599 44	17 579 60	1 019 84
SLOF2012002 680665205	OLIN CORP COM PAR \$1 00	1 600 000	S	2/7/2001	4/16/2002	4/19/2002	26 039 21	22 578 08	3 461 13
SLOF2012002 680665205	OLIN CORP COM PAR \$1 00	1 600 000	S	2/7/2001	4/16/2002	4/19/2002	13 721 98	17 190 08	-3 468 10
SLOF2012002 683250105	PC TEL INC COM	600 000	S	2/27/2002	4/16/2002	4/19/2002	17 046 65	15 363 06	2 583 59
SLOF2012002 698813102	PAPA JOHNS INTL INC COM	600 000	S	2/27/2002	4/16/2002	4/19/2002	23 999 27	19 793 44	4 205 83
SLOF2012002 836167106	SOURCECORP COM	800 000	S	2/27/2002	4/16/2002	4/19/2002	19 558 94	16 830 00	2 728 94
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	1 100 000	S	2/21/2002	4/16/2002	4/19/2002	1 778 09	1 605 00	173 09
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	400 000	S	3/20/2002	4/16/2002	4/19/2002	5 698 07	5 138 08	559 99
SLOF2012002 88162G103	TETRA TECH INC NEW	1 300 000	S	3/21/2002	4/16/2002	4/19/2002	18 518 72	16 999 97	1 518 75
SLOF2012002 896239100	TRIMBLE NAV LTD	200 000	S	3/22/2002	4/16/2002	4/19/2002	7 849 03	7 844 94	4 09
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	600 000	S	3/1/2002	4/16/2002	4/19/2002	8 063 47	7 052 58	1 010 89
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	4 300 000	S	3/7/2002	4/16/2002	4/19/2002	63 521 55	51 395 00	12 126 55
SLOF2012002 896239100	TRIMBLE NAV LTD	1 600 000	S	2/15/2002	4/16/2002	4/19/2002	26 968 14	19 378 88	7 589 26
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	800 000	S	4/10/2002	4/16/2002	4/19/2002	16 020 47	14 346 64	1 673 83
SLOF2012002 955306105	WEST PHARMACEUTICAL SVCS INC	300 000	S	10/19/2001	4/16/2002	4/19/2002	8 984 72	7 129 50	1 855 22
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	58 718 770	S	3/8/2002	4/16/2002	4/19/2002	58 718 77	58 718 77	0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	794 543 970	S	3/11/2002	4/16/2002	4/19/2002	794 543 97	794 543 97	0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	186 168 140	S	3/12/2002	4/16/2002	4/19/2002	186 168 14	186 168 14	0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	438 124 920	S	3/14/2002	4/16/2002	4/19/2002	438 124 92	438 124 92	0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	700 000	S	12/11/2001	4/17/2002	4/22/2002	7 314 77	5 810 00	1 504 77
SLOF2012002 24522P103	DEL MONTE FOODS CO COM	600 000	S	12/13/2001	4/17/2002	4/22/2002	16 722 57	14 617 92	2 104 65
SLOF2012002 337907109	FIRSTFED FINL CORP DEL COM	1 200 000	S	1/23/2001	4/17/2002	4/22/2002	15 486 13	9 815 40	5 670 73
SLOF2012002 366651206	GARTNER INC	500 000	S	1/17/2002	4/17/2002	4/22/2002	9 484 71	9 171 15	313 56
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	200 000	S	1/23/2002	4/17/2002	4/22/2002	3 713 33	3 396 22	317 11
SLOF2012002 40425P107	HNC SOFTWARE INC COM	600 000	S	1/24/2002	4/17/2002	4/22/2002	11 139 98	10 200 00	939 98

SLOF2012002	40425P107	HNC SOFTWARE INC COM	500 000	1/29/2002	4/17/2002	4/22/2002	9 283 32	8 367 35	9 15 97
SLOF2012002	449669100	INC GLOBAL INC COM	200 000	3/22/2002	4/17/2002	4/22/2002	2 823 41	2 483 64	3 39 77
SLOF2012002	486665102	KEANE INC COM	800 000	2/25/2002	4/17/2002	4/22/2002	13 189 76	11 952 00	1 237 76
SLOF2012002	486665102	KEANE INC COM	600 000	2/25/2002	4/17/2002	4/22/2002	9 892 32	9 109 80	782 52
SLOF2012002	67622M108	OFFICEMAX INC	900 000	1/8/2002	4/17/2002	4/22/2002	6 326 80	3 502 35	2 824 45
SLOF2012002	676255102	OFFSHORE LOGISTICS INC COM	1 200 000	2/27/2002	4/17/2002	4/22/2002	24 695 13	20 684 76	4 010 37
SLOF2012002	698813102	PAPA JOHNS INTL INC COM	600 000	2/28/2002	4/17/2002	4/22/2002	17 985 65	15 363 06	2 622 59
SLOF2012002	716016209	PETCO ANIMAL SUPPLIES	1 500 000	4/12/2002	4/17/2002	4/22/2002	34 455 16	30 245 70	4 209 46
SLOF2012002	811689107	SEACHANGE INTL INC	1 200 000	3/22/2002	4/17/2002	4/22/2002	12 822 09	14 950 46	723 50
SLOF2012002	86162G103	TETRA TECH INC NEW	900 000	2/29/2002	4/17/2002	4/22/2002	16 986 59	11 733 20	19 86
SLOF2012002	866239100	TRIMBLE NAV'LTD	1 000 000	2/20/2002	4/17/2002	4/22/2002	10 191 95	7 141 92	3 050 03
SLOF2012002	896239100	TRIMBLE NAV'LTD	600 000	2/20/2002	4/17/2002	4/22/2002	10 191 95	7 141 92	0 00
SLOF2012002	956102802	SLO CLIENT CASH INVESTMENT TR	75 589 750	3/14/2002	4/17/2002	4/22/2002	75 589 75	75 589 75	0 00
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	701 564 100	3/14/2002	4/17/2002	4/22/2002	701 564 10	701 564 10	0 00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	171 743 040	3/18/2002	4/17/2002	4/22/2002	171 743 04	171 743 04	0 00
SLOF2012002	203327107	COMMSCOPE INC COM	1 600 000	3/26/2002	4/19/2002	4/23/2002	28 671 13	26 963 12	1 718 01
SLOF2012002	24522P103	DEL MONTE FOODS CO COM	1 400 000	12/11/2001	4/18/2002	4/23/2002	14 615 55	11 620 00	2 995 55
SLOF2012002	337907109	FIRSTED FINL CORP DEL COM	500 000	12/20/2001	4/18/2002	4/23/2002	13 752 58	12 181 60	1 570 98
SLOF2012002	339130106	FLEMING COS INC COM	2 200 000	1/21/2001	4/18/2002	4/23/2002	17 341 47	15 975 52	1 365 95
SLOF2012002	339130106	FLEMING COS INC COM	800 000	2/5/2002	4/18/2002	4/23/2002	47 689 08	43 055 32	4 633 74
SLOF2012002	40425P107	HNC SOFTWARE INC COM	500 000	2/11/2002	4/18/2002	4/23/2002	15 178 18	13 387 76	1 790 42
SLOF2012002	40425P107	HNC SOFTWARE INC COM	1 200 000	2/11/2002	4/18/2002	4/23/2002	9 486 36	7 864 20	1 622 16
SLOF2012002	40425P107	HNC SOFTWARE INC COM	200 000	2/19/2002	4/18/2002	4/23/2002	22 767 27	19 027 08	3 740 19
SLOF2012002	40425P107	HNC SOFTWARE INC COM	300 000	1/24/2002	4/18/2002	4/23/2002	3 794 55	2 696 16	1 098 39
SLOF2012002	461142101	INTERVOICE-BRITE INC	900 000	2/25/2002	4/18/2002	4/23/2002	21 698 41	13 664 70	8 034 86
SLOF2012002	486665102	KEANE INC COM	600 000	2/27/2002	4/18/2002	4/23/2002	9 719 71	9 564 30	155 41
SLOF2012002	486665102	KEANE INC COM	1 700 000	3/5/2002	4/18/2002	4/23/2002	27 539 17	26 754 94	784 23
SLOF2012002	58463F104	MEDICAL STAFFING NETWORK HLDGS	2 800 000	2/25/2002	4/18/2002	4/23/2002	62 578 11	53 200 00	9 378 11
SLOF2012002	853887107	STANDARD REGISTER CO COM	500 000	2/28/2002	4/18/2002	4/23/2002	15 944 42	11 870 20	4 074 22
SLOF2012002	879360105	TELEDYNE TECHNOLOGIES INC COM	500 000	3/26/2002	4/18/2002	4/23/2002	15 944 42	12 464 80	3 479 62
SLOF2012002	88162G103	TETRA TECH INC NEW	900 000	3/26/2002	4/18/2002	4/23/2002	15 842 85	14 445 00	1 397 85
SLOF2012002	88162G103	TETRA TECH INC NEW	1 200 000	3/26/2002	4/18/2002	4/23/2002	5 670 79	5 689 88	-19 09
SLOF2012002	910909100	UNITED NATL BANCORP N J COM	2 400 000	2/28/2001	4/19/2002	4/24/2002	17 012 36	16 920 12	92 24
SLOF2012002	24522P103	DEL MONTE FOODS CO COM	500 000	12/11/2001	4/19/2002	4/24/2002	5 196 89	4 150 00	9 328 33
SLOF2012002	337907109	FIRSTED FINL CORP DEL COM	700 000	2/19/2002	4/19/2002	4/24/2002	19 369 67	17 054 24	1 046 89
SLOF2012002	40425P107	HNC SOFTWARE INC COM	600 000	2/26/2002	4/19/2002	4/24/2002	13 350 07	9 436 56	2 313 43
SLOF2012002	40425P107	HNC SOFTWARE INC COM	600 000	6/27/2001	4/19/2002	4/24/2002	11 442 91	8 478 00	2 964 91
SLOF2012002	419596101	HAVERTY FURNITURE COS INC	100 000	7/2/2001	4/19/2002	4/24/2002	1 926 76	1 326 19	600 57
SLOF2012002	629156407	NL INDS INC NEW	800 000	2/14/2002	4/19/2002	4/24/2002	11 560 57	8 434 26	3 126 31
SLOF2012002	629156407	NL INDS INC NEW	100 000	1/9/2002	4/19/2002	4/24/2002	12 766 17	11 467 28	1 298 89
SLOF2012002	676255102	OFFSHORE LOGISTICS INC COM	1 000 000	2/27/2002	4/19/2002	4/24/2002	17 969 45	15 363 06	2 606 39
SLOF2012002	698813102	PAPA JOHNS INTL INC COM	600 000	11/6/2001	4/19/2002	4/24/2002	8 596 48	8 520 00	76 48
SLOF2012002	713811105	PERICOM SEMICONDUCTOR CORP	600 000	2/28/2002	4/19/2002	4/24/2002	9 179 72	8 065 52	1 114 20
SLOF2012002	716016209	PETCO ANIMAL SUPPLIES	400 000	3/4/2002	4/19/2002	4/24/2002	2 294 93	2 045 69	248 24
SLOF2012002	716016209	PETCO ANIMAL SUPPLIES	100 000	4/12/2002	4/19/2002	4/24/2002	6 345 36	5 927 90	417 46
SLOF2012002	811689107	SEACHANGE INTL INC	2 800 000	4/15/2002	4/19/2002	4/24/2002	35 534 00	32 562 60	2 971 40
SLOF2012002	811689107	SEACHANGE INTL INC	200 000	2/26/2002	4/19/2002	4/24/2002	6 371 79	4 985 92	1 385 87
SLOF2012002	853887107	STANDARD REGISTER CO COM	200 000	2/27/2002	4/19/2002	4/24/2002	6 371 79	4 931 40	1 440 39
SLOF2012002	856239100	TRIMBLE NAV'LTD	1 300 000	2/20/2002	4/19/2002	4/24/2002	11 662 54	15 474 16	6 188 38
SLOF2012002	910909100	UNITED NATL BANCORP N J COM	600 000	2/28/2002	4/19/2002	4/24/2002	13 772 28	11 437 50	2 334 78
SLOF2012002	4934105	ACTEL CORP COM	700 000	10/10/2001	4/19/2002	4/24/2002	15 031 35	12 705 00	2 326 35
SLOF2012002	4934105	ACTEL CORP COM	100 000	2/26/2002	4/22/2002	4/25/2002	2 147 34	1 790 00	357 34
SLOF2012002	042690100	ARRIS GROUP INC COM	1 100 000	8/6/2001	4/22/2002	4/25/2002	10 016 08	10 369 46	-373 38
SLOF2012002	042690100	ARRIS GROUP INC COM	1 900 000	8/9/2001	4/22/2002	4/25/2002	17 300 49	17 936 00	-635 51
SLOF2012002	042690100	ARRIS GROUP INC COM	500 000	8/16/2001	4/22/2002	4/25/2002	4 552 76	4 495 00	57 76
SLOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	500 000	12/6/2001	4/22/2002	4/25/2002	6 474 80	6 965 85	-491 05
SLOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	600 000	12/12/2001	4/22/2002	4/25/2002	7 769 78	8 409 66	-639 90

SLOF2012002	144285103	CARPENTER TECHNOLOGY CORP COM	100 000	S	3/1/2002	4/23/2002	4/25/2002	2 666 15	2 429 28	2 666 15	2 429 28	236 87
SLOF2012002	144285103	CARPENTER TECHNOLOGY CORP COM	100 000	S	3/4/2002	4/23/2002	4/25/2002	2 666 15	2 493 02	2 666 15	2 493 02	173 13
SLOF2012002	24522P103	DEL MONTE FOODS CO COM	700 000	S	12/11/2001	4/22/2002	4/25/2002	7 286 91	5 810 00	7 286 91	5 810 00	1 476 91
SLOF2012002	337907109	FIRSTFED FINL CORP DEL COM	300 000	S	12/13/2001	4/22/2002	4/25/2002	8 288 42	7 308 86	8 288 42	7 308 86	979 46
SLOF2012002	337907109	FIRSTFED FINL CORP DEL COM	800 000	S	12/24/2001	4/22/2002	4/25/2002	22 102 45	19 986 00	22 102 45	19 986 00	2 134 45
SLOF2012002	337907109	FIRSTFED FINL CORP DEL COM	100 000	S	3/13/2002	4/22/2002	4/25/2002	2 762 81	2 495 41	2 762 81	2 495 41	267 40
SLOF2012002	337907109	FIRSTFED FINL CORP DEL COM	200 000	S	3/14/2002	4/22/2002	4/25/2002	5 525 61	4 992 46	5 525 61	4 992 46	533 15
SLOF2012002	390566103	GREAT LAKES CHEM CORP COM	800 000	S	12/6/2001	4/22/2002	4/25/2002	20 761 29	19 649 76	20 761 29	19 649 76	1 111 53
SLOF2012002	40425P107	HNC SOFTWARE INC COM	1 100 000	S	2/26/2002	4/22/2002	4/25/2002	20 864 50	15 543 00	20 864 50	15 543 00	5 321 50
SLOF2012002	419596101	HAVERTY FURNITURE COS INC	100 000	S	7/2/2001	4/22/2002	4/25/2002	1 405 71	1 405 71	1 405 71	1 405 71	499 23
SLOF2012002	461142101	INTERVOICE-BRITE INC	600 000	S	12/4/2002	4/22/2002	4/25/2002	4 484 34	7 824 72	4 484 34	7 824 72	3 440 38
SLOF2012002	481165108	JOY GLOBAL INC	800 000	S	12/19/2001	4/22/2002	4/25/2002	3 363 26	5 830 26	3 363 26	5 830 26	-2 467 00
SLOF2012002	481165108	JOY GLOBAL INC	600 000	S	12/27/2001	4/22/2002	4/25/2002	6 001 01	8 578 50	6 001 01	8 578 50	-577 49
SLOF2012002	481165108	JOY GLOBAL INC	500 000	S	12/28/2001	4/22/2002	4/25/2002	6 400 81	8 960 00	6 400 81	8 960 00	-559 19
SLOF2012002	481165108	JOY GLOBAL INC	1 500 000	S	12/31/2001	4/22/2002	4/25/2002	24 003 03	25 900 05	24 003 03	25 900 05	-1 897 02
SLOF2012002	481165108	JOY GLOBAL INC	400 000	S	2/29/2002	4/22/2002	4/25/2002	6 400 81	5 766 44	6 400 81	5 766 44	634 37
SLOF2012002	481165108	JOY GLOBAL INC	400 000	S	2/29/2002	4/22/2002	4/25/2002	2 735 03	2 410 92	2 735 03	2 410 92	324 11
SLOF2012002	675232102	OCEANEERING INTL INC COM	100 000	S	2/20/2002	4/22/2002	4/25/2002	13 675 13	12 727 05	13 675 13	12 727 05	948 08
SLOF2012002	675232102	OCEANEERING INTL INC COM	500 000	S	2/22/2002	4/22/2002	4/25/2002	20 971 02	17 823 57	20 971 02	17 823 57	3 047 45
SLOF2012002	698813102	PAPA JOHN'S INTL INC COM	700 000	S	2/27/2002	4/22/2002	4/25/2002	56 921 33	49 176 94	56 921 33	49 176 94	7 744 39
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	200 000	S	4/3/2001	4/22/2002	4/25/2002	3 465 76	4 371 58	3 465 76	4 371 58	-905 82
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	500 000	S	5/8/2001	4/22/2002	4/25/2002	8 664 39	12 491 90	8 664 39	12 491 90	-3 827 51
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	1 800 000	S	5/9/2001	4/22/2002	4/25/2002	31 191 80	45 100 34	31 191 80	45 100 34	-14 908 54
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	1 800 000	S	6/19/2001	4/22/2002	4/25/2002	31 191 80	42 119 38	31 191 80	42 119 38	-10 926 58
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	1 600 000	S	6/19/2001	4/22/2002	4/25/2002	27 726 04	36 395 36	27 726 04	36 395 36	-8 669 32
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	1 600 000	S	6/20/2001	4/22/2002	4/25/2002	12 130 14	16 108 86	12 130 14	16 108 86	-3 976 72
SLOF2012002	74153Q102	PRIDE INTL INC DEL COM	700 000	S	12/4/2002	4/22/2002	4/25/2002	29 302 30	23 018 31	29 302 30	23 018 31	6 283 99
SLOF2012002	845467109	SOUTHWESTERN ENERGY CO COM	2 100 000	S	7/26/2001	4/22/2002	4/25/2002	15 403 04	12 375 00	15 403 04	12 375 00	3 028 04
SLOF2012002	857689103	STATION CASINOS INC	900 000	S	8/7/2001	4/22/2002	4/25/2002	20 537 38	16 521 24	20 537 38	16 521 24	4 016 14
SLOF2012002	857689103	STATION CASINOS INC	1 200 000	S	8/31/2001	4/22/2002	4/25/2002	22 248 83	17 361 37	22 248 83	17 361 37	4 887 46
SLOF2012002	857689103	STATION CASINOS INC	1 300 000	S	9/4/2001	4/22/2002	4/25/2002	23 960 28	18 704 00	23 960 28	18 704 00	5 256 28
SLOF2012002	857689103	STATION CASINOS INC	1 400 000	S	3/25/2002	4/22/2002	4/25/2002	17 494 87	16 920 12	17 494 87	16 920 12	574 75
SLOF2012002	891707101	TOWER AUTOMOTIVE INC	2 000 000	S	3/7/2002	4/22/2002	4/25/2002	28 759 13	23 900 00	28 759 13	23 900 00	4 859 13
SLOF2012002	894650100	TREDEGAR CORP COM	700 000	S	6/29/2001	4/22/2002	4/25/2002	4 550 12	3 609 76	4 550 12	3 609 76	940 36
SLOF2012002	894650100	TREDEGAR CORP COM	600 000	S	6/29/2001	4/22/2002	4/25/2002	15 925 43	13 649 51	15 925 43	13 649 51	2 275 92
SLOF2012002	896239100	TRIMBLE NAV LTD	700 000	S	2/20/2002	4/22/2002	4/25/2002	11 426 31	8 332 24	11 426 31	8 332 24	3 094 07
SLOF2012002	898868104	TUPPERWARE CORP COM	700 000	S	12/18/2001	4/22/2002	4/25/2002	16 294 88	13 174 84	16 294 88	13 174 84	3 120 04
SLOF2012002	898868104	TUPPERWARE CORP COM	1 500 000	S	12/19/2001	4/22/2002	4/25/2002	34 917 59	29 128 50	34 917 59	29 128 50	5 789 09
SLOF2012002	898868104	TUPPERWARE CORP COM	1 300 000	S	12/20/2001	4/22/2002	4/25/2002	30 261 92	25 329 46	30 261 92	25 329 46	4 932 46
SLOF2012002	898868104	TUPPERWARE CORP COM	2 300 000	S	1/21/2001	4/22/2002	4/25/2002	53 540 31	43 786 48	53 540 31	43 786 48	9 753 83
SLOF2012002	898868104	TUPPERWARE CORP COM	400 000	S	11/19/2001	4/22/2002	4/25/2002	7 544 81	5 441 12	7 544 81	5 441 12	2 103 69
SLOF2012002	922122106	VARCO INTERNATIONAL INC COM	200 000	S	11/26/2001	4/22/2002	4/25/2002	3 772 40	2 812 00	3 772 40	2 812 00	960 40
SLOF2012002	996102602	SLO CLIENT CASH INVESTMENT TR	182 737 500	S	3/1/2002	4/22/2002	4/25/2002	182 737 50	182 737 50	182 737 50	182 737 50	0 00
SLOF2012002	996102602	SLO CLIENT CASH INVESTMENT TR	1 100 000	S	3/1/2002	4/22/2002	4/25/2002	23 274 85	19 690 00	23 274 85	19 690 00	3 584 85
SLOF2012002	04269Q100	ARRIS GROUP INC COM	400 000	S	9/19/2001	4/23/2002	4/26/2002	5 638 55	3 530 55	5 638 55	3 530 55	2 108 00
SLOF2012002	04269Q100	ARRIS GROUP INC COM	1 800 000	S	8/28/2001	4/23/2002	4/26/2002	16 461 22	13 119 30	16 461 22	13 119 30	3 341 92
SLOF2012002	04269Q100	ARRIS GROUP INC COM	1 500 000	S	11/1/2001	4/23/2002	4/26/2002	13 717 68	9 019 50	13 717 68	9 019 50	4 698 18
SLOF2012002	04269Q100	ARRIS GROUP INC COM	1 800 000	S	11/2/2001	4/23/2002	4/26/2002	16 461 22	10 881 00	16 461 22	10 881 00	5 580 22
SLOF2012002	04269Q100	ARRIS GROUP INC COM	900 000	S	1/22/2002	4/23/2002	4/26/2002	8 230 61	7 274 61	8 230 61	7 274 61	956 00
SLOF2012002	04269Q100	ARRIS GROUP INC COM	600 000	S	3/4/2002	4/23/2002	4/26/2002	16 126 35	14 958 12	16 126 35	14 958 12	1 170 23
SLOF2012002	144285103	CARPENTER TECHNOLOGY CORP COM	200 000	S	3/5/2002	4/23/2002	4/26/2002	5 376 12	5 001 34	5 376 12	5 001 34	374 78
SLOF2012002	144285103	CARPENTER TECHNOLOGY CORP COM	200 000	S	3/26/2002	4/23/2002	4/26/2002	10 351 54	10 107 42	10 351 54	10 107 42	244 12
SLOF2012002	203372107	COMMSCOPE INC COM	600 000	S	3/26/2002	4/23/2002	4/26/2002	27 660 26	24 962 30	27 660 26	24 962 30	2 697 96
SLOF2012002	337907109	FIRSTFED FINL CORP DEL COM	1 000 000	S	3/14/2002	4/23/2002	4/26/2002	14 487 55	14 124 11	14 487 55	14 124 11	373 44
SLOF2012002	337907109	FIRSTFED FINL CORP DEL COM	200 000	S	3/21/2002	4/23/2002	4/26/2002	6 404 40	5 766 44	6 404 40	5 766 44	637 96
SLOF2012002	339099103	FLEETWOOD ENTERPRISES INC COM	400 000	S	7/2/2001	4/23/2002	4/26/2002	1 995 29	1 816 00	1 995 29	1 816 00	179 29
SLOF2012002	481165108	JOY GLOBAL INC	100 000	S	9/17/2001	4/23/2002	4/26/2002	11 971 73	7 671 72	11 971 73	7 671 72	4 300 01
SLOF2012002	67612W108	ODYSSEY RE HLDGS CORP COM	600 000	S	3/4/2002	4/23/2002	4/26/2002	6 884 91	6 137 07	6 884 91	6 137 07	747 84
SLOF2012002	716016209	PETCO ANIMAL SUPPLIES	300 000	S	3/26/2002	4/23/2002	4/26/2002	22 949 71	23 048 40	22 949 71	23 048 40	-89 69

Year	Company Name	Amount	Code	Year	Amount	Code	Year	Amount	Code
SLOF2012002	857689103 STATION CASINOS INC	100 000	S	9/4/2001	1 823 45	4/23/2002	1 336 00	4/23/2002	487 45
SLOF2012002	857689103 STATION CASINOS INC	1 600 000	S	9/5/2001	26 175 28	4/23/2002	21 352 64	4/23/2002	7 822 64
SLOF2012002	880779103 TEREX CORP NEW	500 000	S	2/22/2001	11 707 10	4/23/2002	9 008 35	4/23/2002	2 688 75
SLOF2012002	880779103 TEREX CORP NEW	500 000	S	2/23/2001	11 707 10	4/23/2002	8 602 30	4/23/2002	2 904 80
SLOF2012002	880779103 TEREX CORP NEW	500 000	S	3/1/2001	11 707 10	4/23/2002	9 269 05	4/23/2002	2 438 05
SLOF2012002	880779103 TEREX CORP NEW	1 800 000	S	5/19/2001	42 145 55	4/23/2002	36 918 18	4/23/2002	5 227 37
SLOF2012002	880779103 TEREX CORP NEW	1 400 000	S	6/20/2001	32 779 87	4/23/2002	28 350 00	4/23/2002	4 429 87
SLOF2012002	880779103 TEREX CORP NEW	400 000	S	6/27/2001	9 365 68	4/23/2002	8 542 88	4/23/2002	822 80
SLOF2012002	880779103 TEREX CORP NEW	400 000	S	6/28/2001	9 365 68	4/23/2002	8 351 16	4/23/2002	1 014 52
SLOF2012002	880779103 TEREX CORP NEW	500 000	S	1/7/2002	8 974 73	4/23/2002	7 245 00	4/23/2002	1 729 73
SLOF2012002	88575R308 3TEC ENERGY CORP COM NEW	600 000	S	1/10/2002	10 769 67	4/23/2002	9 068 64	4/23/2002	1 701 03
SLOF2012002	88575R308 3TEC ENERGY CORP COM NEW	600 000	S	3/7/2002	7 179 78	4/23/2002	6 845 52	4/23/2002	334 26
SLOF2012002	88575R308 3TEC ENERGY CORP COM NEW	400 000	S	3/11/2002	14 359 56	4/23/2002	14 061 12	4/23/2002	298 44
SLOF2012002	88575R308 3TEC ENERGY CORP COM NEW	800 000	S	3/26/2002	1 794 95	4/23/2002	1 728 70	4/23/2002	65 25
SLOF2012002	890786106 TOPPS INC	100 000	S	1/29/2002	6 119 81	4/23/2002	5 969 40	4/23/2002	150 41
SLOF2012002	891707101 TOWER AUTOMOTIVE INC	200 000	S	3/7/2002	2 901 45	4/23/2002	2 390 00	4/23/2002	511 45
SLOF2012002	894650100 TOWER AUTOMOTIVE INC	2 700 000	S	3/28/2002	39 169 60	4/23/2002	35 678 88	4/23/2002	3 490 72
SLOF2012002	894650100 TOWER AUTOMOTIVE INC	300 000	S	6/29/2001	6 897 93	4/23/2002	5 912 94	4/23/2002	894 99
SLOF2012002	922122106 VARCO INTERNATIONAL INC COM	1 700 000	S	11/29/2001	32 241 05	4/23/2002	23 902 00	4/23/2002	8 339 05
SLOF2012002	922122106 VARCO INTERNATIONAL INC COM	1 500 000	S	2/21/2002	28 447 99	4/23/2002	22 867 95	4/23/2002	5 580 04
SLOF2012002	922122106 VARCO INTERNATIONAL INC COM	400 000	S	2/22/2002	7 586 13	4/23/2002	6 231 56	4/23/2002	1 354 57
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	96 638 510	S	1/15/2002	96 638 51	4/23/2002	96 638 51	4/23/2002	0 00
SLOF2012002	18091108 ALLEN TELECOM INC COM	1 300 000	S	1/15/2002	18 220 11	4/23/2002	23 659 09	4/23/2002	-5 438 98
SLOF2012002	18091108 ALLEN TELECOM INC COM	3 200 000	S	3/16/2001	19 423 41	4/23/2002	43 705 92	4/23/2002	24 282 51
SLOF2012002	18091108 ALLEN TELECOM INC COM	1 800 000	S	3/26/2001	10 925 06	4/23/2002	25 185 06	4/23/2002	-14 259 39
SLOF2012002	18091108 ALLEN TELECOM INC COM	1 200 000	S	3/29/2001	7 283 78	4/23/2002	15 539 44	4/23/2002	-8 254 66
SLOF2012002	042690100 ARRIS GROUP INC COM	100 000	S	3/29/2001	608 98	4/23/2002	1 294 33	4/23/2002	-687 35
SLOF2012002	042690100 ARRIS GROUP INC COM	700 000	S	1/21/2001	6 355 81	4/23/2002	5 658 03	4/23/2002	697 78
SLOF2012002	042690100 ARRIS GROUP INC COM	1 100 000	S	1/23/2002	8 355 81	4/23/2002	5 760 16	4/23/2002	595 65
SLOF2012002	042690100 ARRIS GROUP INC COM	1 100 000	S	1/24/2002	9 987 70	4/23/2002	9 333 94	4/23/2002	653 76
SLOF2012002	042690100 ARRIS GROUP INC COM	1 900 000	S	4/8/2002	27 169 17	4/23/2002	24 878 79	4/23/2002	2 290 38
SLOF2012002	042690100 ARRIS GROUP INC COM	1 900 000	S	12/12/2001	20 644 65	4/23/2002	22 425 76	4/23/2002	-1 781 11
SLOF2012002	126924109 AXCELIS TECHNOLOGIES INC COM	1 600 000	S	12/21/2001	28 525 14	4/23/2002	22 924 50	4/23/2002	5 600 64
SLOF2012002	156431108 CENTURY ALUM CO COM	100 000	S	12/21/2001	1 677 95	4/23/2002	1 385 00	4/23/2002	292 95
SLOF2012002	156431108 CENTURY ALUM CO COM	500 000	S	12/28/2001	8 389 75	4/23/2002	6 975 00	4/23/2002	1 414 75
SLOF2012002	203372107 COMMSCOPE INC CO+1	2 200 000	S	3/26/2002	37 926 63	4/23/2002	37 060 54	4/23/2002	866 09
SLOF2012002	203372107 COMMSCOPE INC COM	1 600 000	S	3/27/2002	3 447 88	4/23/2002	3 449 90	4/23/2002	2 02
SLOF2012002	249509100 DEPARTMENT 56 INC COM	1 600 000	S	3/27/2002	24 879 24	4/23/2002	23 537 44	4/23/2002	1 341 80
SLOF2012002	337907109 FIRSTFID FINL CORP DEL COM	1 600 000	S	3/21/2002	44 200 26	4/23/2002	39 594 88	4/23/2002	4 605 38
SLOF2012002	37183F107 GENESIS HEALTH VENTURES INC	1 100 000	S	1/17/2002	21 204 39	4/23/2002	20 176 53	4/23/2002	1 027 86
SLOF2012002	40425P107 HMC SOFTWARE INC COM	300 000	S	2/26/2002	28 855 12	4/23/2002	25 910 08	4/23/2002	2 945 04
SLOF2012002	40425P107 HMC SOFTWARE INC COM	1 600 000	S	3/5/2002	7 381 38	4/23/2002	5 509 60	4/23/2002	1 871 78
SLOF2012002	419596101 HAVERTY FURNITURE COS INC	400 000	S	7/9/2001	11 072 07	4/23/2002	6 889 08	4/23/2002	4 182 99
SLOF2012002	419596101 HAVERTY FURNITURE COS INC	600 000	S	9/17/2001	9 226 72	4/23/2002	5 238 80	4/23/2002	3 987 92
SLOF2012002	419596101 HAVERTY FURNITURE COS INC	500 000	S	9/19/2001	11 072 07	4/23/2002	9 268 08	4/23/2002	1 803 99
SLOF2012002	419596101 HAVERTY FURNITURE COS INC	600 000	S	12/17/2001	20 284 12	4/23/2002	18 056 54	4/23/2002	2 227 58
SLOF2012002	422819102 HEIDRICK & STRUGGLES INTL INC	900 000	S	2/29/2002	8 399 81	4/23/2002	5 766 44	4/23/2002	2 633 37
SLOF2012002	481165108 JOY GLOBAL INC	400 000	S	4/9/2002	11 199 66	4/23/2002	10 689 77	4/23/2002	509 89
SLOF2012002	481165108 JOY GLOBAL INC	700 000	S	4/9/2002	19 199 42	4/23/2002	18 404 88	4/23/2002	794 54
SLOF2012002	481165108 JOY GLOBAL INC	1 200 000	S	4/9/2002	7 296 40	4/23/2002	5 880 00	4/23/2002	1 416 40
SLOF2012002	55261R108 MAF BANCORP INC	200 000	S	2/11/2002	47 426 60	4/23/2002	39 591 50	4/23/2002	7 835 10
SLOF2012002	55261R108 MAF BANCORP INC	1 300 000	S	2/11/2002	6 185 81	4/23/2002	5 043 89	4/23/2002	1 141 93
SLOF2012002	655663102 NORDSON CORP	200 000	S	9/17/2001	21 651 19	4/23/2002	14 064 82	4/23/2002	7 586 37
SLOF2012002	67612W108 ODYSSEY RE HLDGS CORP COM	1 100 000	S	11/6/2002	14 382 25	4/23/2002	8 172 15	4/23/2002	6 210 10
SLOF2012002	67622M109 OFFICEMAX INC	2 100 000	S	1/9/2002	11 865 64	4/23/2002	10 226 10	4/23/2002	1 639 54
SLOF2012002	676255102 OFFSHORE LOGISTICS INC COM	600 000	S	1/10/2002	25 752 22	4/23/2002	22 035 00	4/23/2002	3 717 22
SLOF2012002	676255102 OFFSHORE LOGISTICS INC COM	600 000	S	2/12/2002	11 885 64	4/23/2002	10 170 00	4/23/2002	1 715 64
SLOF2012002	676255102 OFFSHORE LOGISTICS INC COM	1 100 000	S	12/20/2001	26 344 20	4/23/2002	24 176 46	4/23/2002	2 167 74
SLOF2012002	690369105 OVERSEAS SHIPHOLDING GRP INC	500 000	S	12/21/2001	11 874 64	4/23/2002	11 325 10	4/23/2002	649 54
SLOF2012002	690369105 OVERSEAS SHIPHOLDING GRP INC	5 400 000	S	12/21/2002	21 910 37	4/23/2002	20 134 44	4/23/2002	1 775 93
SLOF2012002	757754104 RITE AID CORP COM	900 000	S	2/7/2002	8 575 84	4/23/2002	9 036 34	4/23/2002	-462 50
SLOF2012002	817826209 7-ELEVEN INC COM NEW	900 000	S	2/7/2002		4/23/2002		4/23/2002	

S	4/16/2002	4/24/2002	4/29/2002	3/883/88	3/636/40	247/48
S	4/16/2002	4/24/2002	4/29/2002	3 883 88	3 636 40	247 48
S	6/28/2001	4/24/2002	4/29/2002	9 615 71	6 351 16	1 264 55
S	6/28/2001	4/24/2002	4/29/2002	24 039 28	20 977 00	3 062 28
S	7/11/2001	4/24/2002	4/29/2002	36 058 91	33 705 60	2 353 31
S	7/19/2001	4/24/2002	4/29/2002	7 211 78	6 873 48	338 30
S	6/29/2001	4/24/2002	4/29/2002	13 823 58	11 825 88	1 997 70
S	7/13/2001	4/24/2002	4/29/2002	4 607 86	3 780 16	817 70
S	2/20/2002	4/24/2002	4/29/2002	6 499 44	4 761 28	1 738 16
S	2/21/2002	4/24/2002	4/29/2002	14 623 75	11 322 00	3 301 75
S	2/22/2002	4/24/2002	4/29/2002	6 499 44	5 103 76	1 395 68
S	10/19/2001	4/24/2002	4/29/2002	5 749 87	4 753 00	998 87
S	10/23/2001	4/24/2002	4/29/2002	25 874 84	21 510 00	4 364 84
S	3/19/2002	4/24/2002	4/29/2002	146 553 99	148 553 99	0 00
S	3/27/2002	4/25/2002	4/30/2002	21 254 71	24 267 18	-3 012 47
S	4/5/2002	4/25/2002	4/30/2002	15 283 16	15 524 55	-241 39
S	4/8/2002	4/25/2002	4/30/2002	10 188 77	10 186 20	2 57
S	4/8/2002	4/25/2002	4/30/2002	35 660 70	35 683 41	-22 71
S	11/27/2000	4/25/2002	4/30/2002	10 884 67	10 297 63	587 04
S	12/7/2001	4/25/2002	4/30/2002	21 749 34	20 100 00	1 649 34
S	1/24/2002	4/25/2002	4/30/2002	33 353 30	27 741 34	5 611 96
S	1/28/2002	4/25/2002	4/30/2002	6 064 24	5 081 00	983 24
S	9/17/2001	4/25/2002	4/30/2002	5 943 28	3 635 86	2 307 42
S	1/15/2002	4/25/2002	4/30/2002	9 323 29	5 448 10	3 875 19
S	4/15/2002	4/25/2002	4/30/2002	43 806 17	43 416 56	389 61
S	4/17/2002	4/25/2002	4/30/2002	30 053 32	27 867 36	2 185 96
S	4/27/2002	4/25/2002	4/30/2002	3 756 67	3 515 49	241 18
S	11/4/2002	4/25/2002	4/30/2002	12 154 73	9 949 70	2 205 03
S	3/25/2002	4/25/2002	4/30/2002	12 867 24	13 223 34	-356 10
S	2/27/2002	4/25/2002	4/30/2002	12 579 62	9 862 80	2 716 82
S	7/19/2001	4/25/2002	4/30/2002	15 254 53	14 445 00	809 53
S	7/19/2001	4/25/2002	4/30/2002	34 718 57	4 582 32	377 19
S	8/23/2001	4/25/2002	4/30/2002	6 942 60	5 685 24	1 257 36
S	2/22/2002	4/25/2002	4/30/2002	9 256 80	7 968 00	1 288 80
S	12/18/2001	4/25/2002	4/30/2002	6 425 02	5 103 76	1 321 26
S	12/19/2001	4/25/2002	4/30/2002	13 919 58	11 200 00	2 719 58
S	12/20/2001	4/25/2002	4/30/2002	27 839 16	22 960 00	4 879 16
S	3/7/2002	4/25/2002	4/30/2002	5 219 64	4 299 00	920 64
S	3/8/2002	4/25/2002	4/30/2002	20 574 27	21 147 30	-573 03
S	3/25/2002	4/25/2002	4/30/2002	19 271 11	17 606 55	1 662 56
S	4/1/2002	4/25/2002	4/30/2002	77 207 67	70 380 00	6 827 67
S	4/1/2002	4/25/2002	4/30/2002	30 883 07	30 091 04	782 03
S	4/1/2002	4/25/2002	4/30/2002	23 162 30	23 160 66	1 64
S	11/6/2002	4/25/2002	4/30/2002	7 708 45	7 720 22	-11 77
S	4/2/2002	4/25/2002	4/30/2002	51 166 45	48 045 03	3 024 12
S	2/27/2002	4/25/2002	4/30/2002	6 775 05	7 787 11	-1 012 06
S	3/26/2002	4/25/2002	4/30/2002	9 776 05	6 302 35	3 473 70
S	7/50/2001	4/25/2002	4/30/2002	14 827 71	13 084 56	1 743 15
S	8/9/2001	4/25/2002	4/30/2002	4 942 57	4 083 28	859 31
S	2/26/2002	4/25/2002	4/30/2002	4 850 04	3 814 79	935 25
S	2/27/2002	4/25/2002	4/30/2002	3 233 36	2 551 88	681 48
S	2/25/2002	4/25/2002	4/30/2002	8 083 41	6 358 70	1 724 71
S	2/25/2002	4/25/2002	4/30/2002	13 977 62	11 950 00	2 027 62
S	10/23/2001	4/25/2002	4/30/2002	25 791 81	33 511 82	-7 720 01
S	2/9/2002	4/25/2002	4/30/2002	18 260 81	45 294 00	-27 033 19
S	3/5/2002	4/25/2002	4/30/2002	20 964 33	20 005 36	958 97
S	3/21/2002	4/25/2002	4/30/2002	39 308 11	40 903 80	-1 595 69
S	12/10/2001	4/25/2002	4/30/2002	23 353 79	15 259 93	8 093 86
S	10/17/2001	4/25/2002	4/30/2002	21 553 19	21 467 39	85 80
S	11/26/2001	4/25/2002	4/30/2002	7 400 97	5 430 00	1 970 97

SLOF2012002 456818301	INFOUSA INC COM NEW	300 000	S	12/6/2001	4/29/2002	5/2/2002	2 220 29	1 814 43	405 86
SLOF2012002 655663102	NORDSON CORP	1 000 000	S	1/28/2002	4/29/2002	5/2/2002	29 955 60	25 405 00	4 550 60
SLOF2012002 655663102	NORDSON CORP	1 000 000	S	1/29/2002	4/29/2002	5/2/2002	29 955 60	25 980 00	3 965 60
SLOF2012002 655663102	NORDSON CORP	200 000	S	2/20/2002	4/29/2002	5/2/2002	5 981 12	5 269 34	721 78
SLOF2012002 655663102	NORDSON CORP	100 000	S	2/21/2002	4/29/2002	5/2/2002	2 995 56	2 676 18	319 38
SLOF2012002 655663102	NORDSON CORP	200 000	S	2/27/2002	4/29/2002	5/2/2002	5 991 12	5 340 00	651 12
SLOF2012002 655663102	NORDSON CORP	300 000	S	3/1/2002	4/29/2002	5/2/2002	8 986 68	8 100 00	886 68
SLOF2012002 67622M108	OFFICEMAX INC	3 900 000	S	2/20/2002	4/29/2002	5/2/2002	23 916 80	16 951 74	6 965 06
SLOF2012002 67622M108	OFFICEMAX INC	1 000 000	S	2/21/2002	4/29/2002	5/2/2002	6 132 51	4 360 00	1 772 51
SLOF2012002 714290103	PERRIGO CO COM	1 800 000	S	4/2/2002	4/29/2002	5/2/2002	22 578 80	21 092 94	1 485 86
SLOF2012002 714290103	PERRIGO CO COM	1 500 000	S	4/3/2002	4/29/2002	5/2/2002	18 814 08	17 116 05	1 698 03
SLOF2012002 714290103	PERRIGO CO COM	1 100 000	S	4/5/2002	4/29/2002	5/2/2002	13 786 99	12 437 37	1 359 62
SLOF2012002 74955W307	R H DONNELLEY CORP COM NEW	300 000	S	12/6/2001	4/29/2002	5/2/2002	28 326 91	24 191 19	4 135 72
SLOF2012002 833034101	SNAP ON INC COM	900 000	S	7/28/2001	4/29/2002	5/2/2002	6 284 87	5 475 68	819 19
SLOF2012002 833034101	SNAP ON INC COM	200 000	S	7/27/2001	4/29/2002	5/2/2002	19 620 06	16 604 70	3 015 36
SLOF2012002 853887107	STANDARD REGISTER CO COM	600 000	S	3/26/2002	4/29/2002	5/2/2002	40 860 44	38 520 00	2 340 44
SLOF2012002 879360105	TELEDYNE TECHNOLOGIES INC COM	2 400 000	S	3/26/2002	4/29/2002	5/2/2002	7 239 41	6 124 89	1 114 52
SLOF2012002 880779103	TEREX CORP NEW	300 000	S	8/9/2001	4/29/2002	5/2/2002	16 881 96	14 576 10	2 315 86
SLOF2012002 880779103	TEREX CORP NEW	700 000	S	8/14/2001	4/29/2002	5/2/2002	12 065 68	10 617 10	1 448 58
SLOF2012002 890779103	TEREX CORP NEW	500 000	S	8/15/2001	4/29/2002	5/2/2002	1 604 38	1 304 93	299 45
SLOF2012002 896239100	TRIMBLE NAV LTD	100 000	S	2/26/2002	4/29/2002	5/2/2002	30 483 25	24 795 00	5 688 25
SLOF2012002 896239100	TRIMBLE NAV LTD	1 900 000	S	2/22/2002	4/29/2002	5/2/2002	51 938 11	40 505 14	11 432 97
SLOF2012002 922122106	VARCO INTERNATIONAL INC COM	2 600 000	S	2/25/2002	4/29/2002	5/2/2002	49 940 49	39 305 75	10 634 74
SLOF2012002 922122106	VARCO INTERNATIONAL INC COM	2 500 000	S	1/23/2001	4/29/2002	5/2/2002	16 808 69	14 340 00	2 468 69
SLOF2012002 953368105	WEST PHARMACEUTICAL SVCS INC	600 000	S	1/23/2001	4/30/2002	5/3/2002	20 353 14	16 402 24	3 950 90
SLOF2012002 953368105	WEST PHARMACEUTICAL SVCS INC	1 600 000	S	3/25/2002	4/30/2002	5/3/2002	10 176 57	8 367 82	1 808 65
SLOF2012002 9611105	AAR CORP	800 000	S	3/26/2002	4/30/2002	5/3/2002	4 493 61	5 777 90	-1 284 29
SLOF2012002 9611105	AAR CORP	500 000	S	4/9/2002	4/30/2002	5/3/2002	9 885 95	12 635 15	2 749 20
SLOF2012002 9611105	AAR CORP	1 100 000	S	4/10/2002	4/30/2002	5/3/2002	9 885 95	10 917 94	-1 031 99
SLOF2012002 9611105	AAR CORP	1 100 000	S	4/11/2002	4/30/2002	5/3/2002	11 546 83	10 475 28	1 071 65
SLOF2012002 9611105	AAR CORP	800 000	S	4/12/2002	4/30/2002	5/3/2002	12 990 29	11 838 24	1 152 05
SLOF2012002 9611105	AAR CORP	900 000	S	2/14/2002	4/30/2002	5/3/2002	17 628 78	15 619 62	2 009 16
SLOF2012002 9611105	AAR CORP	600 000	S	2/14/2002	4/30/2002	5/3/2002	13 694 58	15 417 71	1 723 13
SLOF2012002 9611105	AAR CORP	1 100 000	S	12/12/2001	4/30/2002	5/3/2002	9 980 78	9 272 64	718 14
SLOF2012002 9611105	AAR CORP	400 000	S	7/11/2001	4/30/2002	5/3/2002	39 983 11	36 977 60	2 985 51
SLOF2012002 9611105	AAR CORP	1 500 000	S	7/13/2001	4/30/2002	5/3/2002	19 981 56	19 252 40	729 16
SLOF2012002 9611105	AAR CORP	800 000	S	7/13/2001	4/30/2002	5/3/2002	9 990 78	9 694 20	296 58
SLOF2012002 9611105	AAR CORP	400 000	S	7/23/2001	4/30/2002	5/3/2002	15 680 27	12 460 00	3 240 27
SLOF2012002 9611105	AAR CORP	1 500 000	S	12/15/2001	4/30/2002	5/3/2002	11 951 78	9 709 84	2 241 94
SLOF2012002 9611105	AAR CORP	700 000	S	3/12/2002	4/30/2002	5/3/2002	5 340 95	42 851 52	123 93
SLOF2012002 9611105	AAR CORP	2 400 000	S	3/14/2002	4/30/2002	5/3/2002	42 727 59	42 851 52	123 93
SLOF2012002 9611105	AAR CORP	400 000	S	1/31/2002	4/30/2002	5/3/2002	10 365 60	10 031 60	334 00
SLOF2012002 9611105	AAR CORP	200 000	S	10/17/2001	4/30/2002	5/3/2002	26 669 73	26 130 00	539 73
SLOF2012002 9611105	AAR CORP	600 000	S	10/18/2001	4/30/2002	5/3/2002	18 552 64	18 224 40	328 24
SLOF2012002 9611105	AAR CORP	800 000	S	11/19/2001	4/30/2002	5/3/2002	24 736 85	22 544 72	2 192 13
SLOF2012002 9611105	AAR CORP	800 000	S	12/7/2001	4/30/2002	5/3/2002	2 916 35	2 419 24	497 11
SLOF2012002 9611105	AAR CORP	1 100 000	S	12/6/2001	4/30/2002	5/3/2002	8 019 96	7 240 86	779 10
SLOF2012002 9611105	AAR CORP	2 200 000	S	12/11/2001	4/30/2002	5/3/2002	29 162 97	28 413 00	749 97
SLOF2012002 9611105	AAR CORP	1 700 000	S	4/5/2002	4/30/2002	5/3/2002	22 535 03	22 467 71	67 32
SLOF2012002 9611105	AAR CORP	700 000	S	4/9/2002	4/30/2002	5/3/2002	11 307 18	10 786 18	521 00
SLOF2012002 9611105	AAR CORP	300 000	S	4/10/2002	4/30/2002	5/3/2002	4 845 93	4 701 78	144 15
SLOF2012002 9611105	AAR CORP	800 000	S	9/19/2001	4/30/2002	5/3/2002	15 454 09	9 368 00	6 086 09
SLOF2012002 9611105	AAR CORP	2 700 000	S	1/15/2002	4/30/2002	5/3/2002	52 197 56	41 445 00	10 752 56
SLOF2012002 9611105	AAR CORP	900 000	S	4/5/2002	4/30/2002	5/3/2002	11 179 01	10 176 03	1 002 98
SLOF2012002 9611105	AAR CORP	2 100 000	S	4/29/2002	4/30/2002	5/3/2002	56 675 61	50 400 00	6 275 61
SLOF2012002 9611105	AAR CORP	2 100 000	S	4/29/2002	4/30/2002	5/3/2002	20 156 86	20 569 64	-412 78
SLOF2012002 9611105	AAR CORP	2 800 000	S	3/29/2002	4/30/2002	5/3/2002	41 097 44	41 376 30	278 86
SLOF2012002 9611105	AAR CORP	1 400 000	S	12/6/2001	4/30/2002	5/3/2002	8 000 72	6 420 78	1 579 94
SLOF2012002 9611105	AAR CORP	300 000	S	1/23/2002	4/30/2002	5/3/2002	88 296 45	76 659 52	11 636 93
SLOF2012002 9611105	AAR CORP	2 800 000	S	7/27/2001	4/30/2002	5/3/2002			

SLOF2012002	853034101	SNAP ON INC COM	500 000	7/30/2001	4/30/2002	5/3/2002	15 767 22	13 479 60	2 287 62
SLOF2012002	833034101	SNAP ON INC COM	1 100 000	7/31/2001	4/30/2002	5/3/2002	34 687 89	29 754 12	4 933 77
SLOF2012002	833034101	SNAP ON INC COM	900 000	8/14/2001	4/30/2002	5/3/2002	28 381 00	23 260 05	5 120 95
SLOF2012002	853887107	STANDARD REGISTER CO COM	200 000	3/26/2002	4/30/2002	5/3/2002	6 433 94	5 534 90	898 04
SLOF2012002	853887107	STANDARD REGISTER CO COM	400 000	3/27/2002	4/30/2002	5/3/2002	12 867 89	11 196 44	1 671 45
SLOF2012002	860779103	TEREX CORP NEW	1 100 000	8/15/2001	4/30/2002	5/3/2002	28 836 22	23 357 62	3 478 60
SLOF2012002	860779103	TEREX CORP NEW	800 000	8/16/2001	4/30/2002	5/3/2002	19 517 25	17 374 56	2 142 69
SLOF2012002	860779103	TEREX CORP NEW	500 000	8/17/2001	4/30/2002	5/3/2002	12 198 28	10 925 00	1 273 28
SLOF2012002	894650100	TREDEGAR CORP COM	1 000 000	9/5/2001	4/30/2002	5/3/2002	20 226 98	17 868 78	2 358 20
SLOF2012002	894650100	TREDEGAR CORP COM	900 000	9/5/2001	4/30/2002	5/3/2002	19 424 29	15 660 00	3 764 29
SLOF2012002	894650100	TREDEGAR CORP COM	1 200 000	2/26/2002	4/30/2002	5/3/2002	22 661 68	18 396 00	4 265 68
SLOF2012002	896239100	TRIMBLE NAV LTD	1 400 000	3/1/2002	4/30/2002	5/3/2002	11 330 84	11 193 00	137 84
SLOF2012002	896239100	TRIMBLE NAV LTD	700 000	3/26/2002	4/30/2002	5/3/2002	2 247 44	1 892 00	255 44
SLOF2012002	896239100	TRIMBLE NAV LTD	400 000	3/27/2002	4/30/2002	5/3/2002	6 474 76	6 426 84	47 92
SLOF2012002	896239100	TRIMBLE NAV LTD	400 000	3/28/2002	4/30/2002	5/3/2002	9 712 15	9 859 16	247 01
SLOF2012002	896239100	TRIMBLE NAV LTD	600 000	2/26/2002	4/30/2002	5/3/2002	28 684 41	24 736 00	3 948 41
SLOF2012002	896239100	TRIMBLE NAV LTD	1 600 000	2/26/2002	4/30/2002	4/30/2002	71 783 76	71 783 76	0 00
SLOF2012002	942749102	WATTS INDS INC CL A	71 783 760	3/18/2002	4/30/2002	4/30/2002	63 469 52	63 469 52	0 00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	63 469 520	3/20/2002	4/30/2002	4/30/2002	228 189 90	228 189 90	0 00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	228 189 900	3/21/2002	4/30/2002	4/30/2002	4 410 14	9 060 31	-4 650 17
SLOF2012002	18091108	ALLEN TELECOM INC COM	700 000	3/29/2001	5/1/2002	5/6/2002	2 520 08	4 581 40	-2 061 32
SLOF2012002	18091108	ALLEN TELECOM INC COM	400 000	4/3/2001	5/1/2002	5/6/2002	73 788 74	60 568 20	13 220 54
SLOF2012002	40157109	ARGONAUT GROUP INC COM	3 300 000	12/18/2001	5/1/2002	5/6/2002	20 152 81	18 415 04	1 737 77
SLOF2012002	54540109	AXCELIS TECHNOLOGIES INC COM	1 400 000	4/9/2002	5/1/2002	5/6/2002	8 863 29	7 809 81	1 053 48
SLOF2012002	115660201	BROWN TOM INC NEW COM	300 000	2/14/2002	5/1/2002	5/6/2002	17 726 58	15 464 52	2 262 06
SLOF2012002	115660201	BROWN TOM INC NEW COM	600 000	2/19/2002	5/1/2002	5/6/2002	2 494 13	8 409 66	-915 53
SLOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	200 000	12/1/2001	5/1/2002	5/6/2002	7 498 04	2 753 60	255 56
SLOF2012002	126924109	CABLE DESIGN TECHNOLOGIES CORP	600 000	12/13/2001	5/1/2002	5/6/2002	37 785 25	35 208 00	2 587 25
SLOF2012002	17273K109	CIRCOR INTL INC COM	1 800 000	3/20/2002	5/1/2002	5/6/2002	5 004 85	4 064 55	940 30
SLOF2012002	191098102	COCA COLA BOTTLING CO CONS	100 000	5/1/2002	5/1/2002	5/6/2002	20 019 39	18 232 00	3 787 39
SLOF2012002	191098102	COCA COLA BOTTLING CO CONS	400 000	5/22/2001	5/1/2002	5/6/2002	5 233 39	4 150 00	1 083 39
SLOF2012002	24622P103	DEL MONTE FOODS CO COM	300 000	12/11/2001	5/1/2002	5/6/2002	4 673 26	4 413 27	259 99
SLOF2012002	24622P103	DEL MONTE FOODS CO COM	500 000	11/2/2000	5/1/2002	5/6/2002	38 943 82	36 946 75	1 997 07
SLOF2012002	249509100	DEPARTMENT 56 INC COM	2 500 000	11/3/2000	5/1/2002	5/6/2002	60 489 33	49 936 32	10 553 01
SLOF2012002	268484102	EGL INC COM	3 600 000	12/5/2001	5/1/2002	5/6/2002	19 324 76	19 640 28	-315 52
SLOF2012002	286082102	ELECTRONICS FOR IMAGING INC	1 100 000	3/14/2002	5/1/2002	5/6/2002	21 081 56	21 565 20	-483 64
SLOF2012002	286082102	ELECTRONICS FOR IMAGING INC	1 200 000	3/21/2002	5/1/2002	5/6/2002	17 567 97	18 186 20	-618 23
SLOF2012002	302491303	ELECTRONICS FOR IMAGING INC	1 000 000	3/22/2002	5/1/2002	5/6/2002	65 445 13	61 475 74	3 969 39
SLOF2012002	343498101	FLOWERS FOOD INC COM	1 700 000	2/22/2002	5/1/2002	5/6/2002	15 586 22	15 047 40	548 82
SLOF2012002	422819102	HEIDRICK & STRUGGLES INTL INC	600 000	12/7/2001	5/1/2002	5/6/2002	12 343 70	11 272 36	30 37
SLOF2012002	442120101	HOUSTON EXPL CO	400 000	11/19/2001	5/1/2002	5/6/2002	3 085 93	2 909 09	1 071 34
SLOF2012002	470E+110	JACKS PAC INC	700 000	11/21/2001	5/1/2002	5/6/2002	13 404 59	13 614 44	178 84
SLOF2012002	481165108	JOY GLOBAL INC	1 900 000	4/10/2002	5/1/2002	5/6/2002	30 674 38	29 631 07	209 85
SLOF2012002	625367107	MUL TEX SYS INC COM	1 100 000	5/21/2001	5/1/2002	5/6/2002	4 884 85	18 119 42	-13 224 57
SLOF2012002	625367107	MUL TEX SYS INC COM	1 800 000	5/22/2001	5/1/2002	5/6/2002	8 009 75	29 734 56	21 724 81
SLOF2012002	675232102	OCEANEERING INTL INC COM	3 500 000	2/21/2002	5/1/2002	5/6/2002	35 425 26	33 050 33	2 375 32
SLOF2012002	67622M108	OFFICEMAX INC	1 000 000	2/21/2002	5/1/2002	5/6/2002	6 098 31	4 027 80	2 070 51
SLOF2012002	67622M108	OFFICEMAX INC	1 000 000	2/26/2002	5/1/2002	5/6/2002	6 207 31	5 653 35	553 96
SLOF2012002	714290103	PERRIGO CO COM	500 000	4/5/2002	5/1/2002	5/6/2002	21 723 54	22 038 90	-315 36
SLOF2012002	747906204	QUANTUM CORP DSSG COM	3 000 000	3/25/2002	5/1/2002	5/6/2002	13 151 15	10 701 30	2 449 85
SLOF2012002	759148109	REHABARE GROUP INC COM	500 000	1/23/2002	5/1/2002	5/6/2002	6 992 78	6 570 00	422 78
SLOF2012002	76375P107	RYERSON TULL INC COM	600 000	4/1/2002	5/1/2002	5/6/2002	2 969 91	1 410 00	1 559 91
SLOF2012002	7937W108	SAKS INC COM	200 000	11/9/2001	5/1/2002	5/6/2002	14 849 55	7 509 00	7 340 55
SLOF2012002	7937W108	SAKS INC COM	1 000 000	11/12/2001	5/1/2002	5/6/2002	5 839 82	3 152 00	2 787 82
SLOF2012002	7937W108	SAKS INC COM	400 000	11/13/2001	5/1/2002	5/6/2002	16 334 51	10 216 58	6 117 93
SLOF2012002	7937W108	SAKS INC COM	1 100 000	12/6/2001	5/1/2002	5/6/2002	22 353 83	19 593 77	2 760 06
SLOF2012002	853887107	STANDARD REGISTER CO COM	700 000	3/27/2002	5/1/2002	5/6/2002	31 834 04	27 652 70	4 281 34
SLOF2012002	853887107	STANDARD REGISTER CO COM	1 000 000	4/1/2002	5/1/2002	5/6/2002	6 398 81	5 605 80	781 01
SLOF2012002	853887107	STANDARD REGISTER CO COM	200 000	4/3/2002	5/1/2002	5/6/2002	49 074 91	43 700 00	5 374 91
SLOF2012002	860779103	TEREX CORP NEW	2 000 000	8/17/2001	5/1/2002	5/6/2002	28 116 99	25 867 40	2 249 59
SLOF2012002	850786106	TOPPS INC	2 600 000	1/29/2002	5/1/2002	5/6/2002			

Entity Name	Year	Code	Amount	Balance	Change
SLOF2012002 890786106 TOPPS INC	5/1/2002	S	900,000	9,040.49	8,955.00
SLOF2012002 894650100 TREDEGAR CORP COM	5/1/2002	S	600,000	13,752.12	10,118.16
SLOF2012002 894650100 TREDEGAR CORP COM	5/1/2002	S	300,000	8,876.08	5,038.83
SLOF2012002 894650100 TREDEGAR CORP COM	5/1/2002	S	600,000	13,752.12	10,799.84
SLOF2012002 896522109 TRINITY INDS INC	5/1/2002	S	3,400,000	27,557.17	79,106.10
SLOF2012002 896522109 TRINITY INDS INC	5/1/2002	S	1,200,000	27,557.17	28,011.24
SLOF2012002 90339W103 ONCOLOGY INC COM	5/1/2002	S	1,600,000	14,114.11	12,046.24
SLOF2012002 90339W103 ONCOLOGY INC COM	5/1/2002	S	700,000	12,557.62	10,822.00
SLOF2012002 942748102 WATS INDS INC CL A	5/1/2002	S	100,000	2,794.93	2,390.00
SLOF2012002 955306105 WEST PHARMACEUTICAL SVCS INC	5/1/2002	S	200,000	5,589.85	4,862.08
SLOF2012002 955306105 WEST PHARMACEUTICAL SVCS INC	5/1/2002	S	900,000	25,154.33	22,095.00
SLOF2012002 955306105 WEST PHARMACEUTICAL SVCS INC	5/1/2002	S	800,000	22,359.40	23,039.20
SLOF2012002 955306105 WEST PHARMACEUTICAL SVCS INC	5/1/2002	S	3,352,000	3,352.00	3,352.00
SLOF2012002 95607094 BSD-LATE MONEY DEPOSIT ACCT	5/1/2002	S	239,054.95	239,054.95	239,054.95
SLOF2012002 956102802 SLO CLIENT CASH INVESTMENT TR	5/1/2002	S	411,141.91	411,141.91	411,141.91
SLOF2012002 956102802 SLO CLIENT CASH INVESTMENT TR	5/1/2002	S	1,819,500	1,819,500	1,819,500
SLOF2012002 956102802 SLO CLIENT CASH INVESTMENT TR	5/1/2002	S	364,271.40	364,271.40	364,271.40
SLOF2012002 956102802 SLO CLIENT CASH INVESTMENT TR	5/1/2002	S	1,300,000	15,943.27	13,597.87
SLOF2012002 956102802 SLO CLIENT CASH INVESTMENT TR	5/1/2002	S	500,000	3,152.65	5,726.75
SLOF2012002 18091108 ALLEN TELECOM INC COM	5/1/2002	S	200,000	1,261.08	2,588.84
SLOF2012002 18091108 ALLEN TELECOM INC COM	5/1/2002	S	500,000	3,152.65	6,724.70
SLOF2012002 18091108 ALLEN TELECOM INC COM	5/1/2002	S	2,000,000	12,610.61	26,220.00
SLOF2012002 18091108 ALLEN TELECOM INC COM	5/1/2002	S	1,600,000	35,823.87	29,386.40
SLOF2012002 115660201 ARGONAUT GROUP INC COM	5/1/2002	S	200,000	5,878.42	5,154.84
SLOF2012002 115660201 ARGONAUT GROUP INC COM	5/1/2002	S	200,000	5,878.42	4,952.18
SLOF2012002 115660201 ARGONAUT GROUP INC COM	5/1/2002	S	1,300,000	16,184.71	17,898.40
SLOF2012002 126924109 CABLE DESIGN TECHNOLOGIES CORP	5/1/2002	S	200,000	5,099.30	4,847.10
SLOF2012002 127097103 CABOT OIL & GAS CORP CL A	5/1/2002	S	100,000	5,012.84	4,058.00
SLOF2012002 191098102 COCA COLA BOTTLING CO CONS	5/1/2002	S	1,000,000	17,967.09	14,110.00
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	5/1/2002	S	1,700,000	12,806.01	11,822.96
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	5/1/2002	S	800,000	25,612.02	13,874.40
SLOF2012002 249509100 DEPARTMENT 56 INC COM	5/1/2002	S	1,600,000	16,007.52	10,493.50
SLOF2012002 249509100 DEPARTMENT 56 INC COM	5/1/2002	S	1,000,000	16,007.52	10,078.20
SLOF2012002 249509100 DEPARTMENT 56 INC COM	5/1/2002	S	1,000,000	14,406.76	9,054.00
SLOF2012002 268484102 EGL INC COM	5/1/2002	S	3,000,000	51,708.24	41,613.60
SLOF2012002 268484102 EGL INC COM	5/1/2002	S	5,400,000	33,221.82	34,553.78
SLOF2012002 268484102 EGL INC COM	5/1/2002	S	1,900,000	62,066.12	58,372.16
SLOF2012002 286082102 ELECTRONICS FOR IMAGING INC	5/1/2002	S	1,600,000	28,824.63	27,586.90
SLOF2012002 302491303 FMC CORP NEW COM	5/1/2002	S	1,100,000	2,003.93	2,010.00
SLOF2012002 343498101 FLOWERS FOOD INC COM	5/1/2002	S	100,000	12,344.42	11,636.36
SLOF2012002 422818102 HEIDRICK & STRUGGLES INTL INC	5/1/2002	S	400,000	3,098.11	3,100.10
SLOF2012002 442120101 HOUSTON EXPL CO	5/1/2002	S	100,000	6,172.21	6,910.00
SLOF2012002 442120101 HOUSTON EXPL CO	5/1/2002	S	200,000	2,729.92	3,824.38
SLOF2012002 45666T106 INFONET SVCS CORP CL B	5/1/2002	S	1,400,000	1,169.96	1,589.88
SLOF2012002 45666T106 INFONET SVCS CORP CL B	5/1/2002	S	800,000	15,794.51	17,415.00
SLOF2012002 45666T106 INFONET SVCS CORP CL B	5/1/2002	S	3,800,000	7,479.77	8,350.00
SLOF2012002 45666T106 INFONET SVCS CORP CL B	5/1/2002	S	1,600,000	3,119.90	3,536.80
SLOF2012002 45666T106 INFONET SVCS CORP CL B	5/1/2002	S	1,600,000	2,729.92	3,012.80
SLOF2012002 45666T106 INFONET SVCS CORP CL B	5/1/2002	S	1,400,000	5,069.84	5,916.30
SLOF2012002 45666T106 INFONET SVCS CORP CL B	5/1/2002	S	2,600,000	10,556.67	26,236.17
SLOF2012002 45666T106 INFONET SVCS CORP CL B	5/1/2002	S	2,700,000	23,434.45	20,887.00
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/1/2002	S	1,400,000	13,887.23	12,727.05
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/1/2002	S	500,000	19,442.12	18,235.00
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/1/2002	S	700,000	52,771.48	50,710.24
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/1/2002	S	1,900,000	1,611.12	1,611.12
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/1/2002	S	400,000	14,266.35	9,053.56
SLOF2012002 67622M108 OFFICEMAX INC	5/1/2002	S	2,200,000	3,242.35	2,055.00
SLOF2012002 67622M108 OFFICEMAX INC	5/1/2002	S	500,000	30,478.10	21,312.15
SLOF2012002 67622M108 OFFICEMAX INC	5/1/2002	S	4,700,000	44,744.45	39,234.78
SLOF2012002 67622M108 OFFICEMAX INC	5/1/2002	S	600,000	10,986.95	10,500.00
SLOF2012002 719E*113 PHOENIX COS INC NEW COM	5/1/2002	S	600,000	10,986.95	11,328.90
SLOF2012002 719E*113 PHOENIX COS INC NEW COM	5/1/2002	S	600,000		-331.95

Account Number	Account Name	Balance	Account Type	Account Status	Account Date	Account Description	Account Balance	Account Date	Account Description	Account Balance
SLOF2012002 74955W307	R H DONNELLEY CORP COM NEW	800 000	S	12/6/2001	5/2/2002	5/2/2002	24,222.46	5/2/2002	5/2/2002	578.86
SLOF2012002 853887107	STANDARD REGISTER CO COM	2 000 000	S	4/3/2002	5/2/2002	5/2/2002	65,543.62	5/2/2002	5/2/2002	9,485.62
SLOF2012002 890786106	TOPPS INC	300 000	S	1/30/2002	5/2/2002	5/2/2002	2,985.00	5/2/2002	5/2/2002	28.29
SLOF2012002 890786106	TOPPS INC	300 000	S	3/20/2002	5/2/2002	5/2/2002	3,013.29	5/2/2002	5/2/2002	73.29
SLOF2012002 894650100	TREDEGAR CORP COM	500 000	S	10/24/2001	5/2/2002	5/2/2002	11,483.95	5/2/2002	5/2/2002	2,484.25
SLOF2012002 894650100	TREDEGAR CORP COM	2 300 000	S	11/5/2001	5/2/2002	5/2/2002	52,826.18	5/2/2002	5/2/2002	11,863.18
SLOF2012002 894650100	TREDEGAR CORP COM	600 000	S	11/26/2001	5/2/2002	5/2/2002	13,780.74	5/2/2002	5/2/2002	3,694.74
SLOF2012002 894650100	TREDEGAR CORP COM	1 100 000	S	11/29/2001	5/2/2002	5/2/2002	25,264.70	5/2/2002	5/2/2002	6,479.34
SLOF2012002 894650100	TREDEGAR CORP COM	700 000	S	12/3/2001	5/2/2002	5/2/2002	18,077.53	5/2/2002	5/2/2002	4,035.92
SLOF2012002 894650100	TREDEGAR CORP COM	100 000	S	12/18/2001	5/2/2002	5/2/2002	2,298.79	5/2/2002	5/2/2002	381.79
SLOF2012002 894650100	TREDEGAR CORP COM	900 000	S	3/11/2002	5/2/2002	5/2/2002	20,600.38	5/2/2002	5/2/2002	-408.05
SLOF2012002 896522109	TRINITY INDS INC	2 200 000	S	3/14/2002	5/2/2002	5/2/2002	50,358.47	5/2/2002	5/2/2002	-1,654.61
SLOF2012002 896522109	TRINITY INDS INC	2 200 000	S	12/20/2001	5/2/2002	5/2/2002	10,739.67	5/2/2002	5/2/2002	2,141.67
SLOF2012002 946756103	WAYPOINT FINL CORP COM	236 885 860	S	4/5/2002	5/2/2002	5/2/2002	236,885.86	5/2/2002	5/2/2002	0.00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	200 000	S	3/26/2002	5/2/2002	5/2/2002	2,434.99	5/2/2002	5/2/2002	343.01
SLOF2012002 361105	AAR CORP	1 300 000	S	3/21/2002	5/2/2002	5/2/2002	15,827.40	5/2/2002	5/2/2002	1,792.98
SLOF2012002 361105	AAR CORP	900 000	S	4/30/2002	5/2/2002	5/2/2002	5,605.45	5/2/2002	5/2/2002	-5,993.55
SLOF2012002 18091108	ALLEN TELECOM INC COM	900 000	S	5/2/2001	5/2/2002	5/2/2002	4,515.35	5/2/2002	5/2/2002	-4,836.65
SLOF2012002 18091108	ALLEN TELECOM INC COM	700 000	S	2/9/2001	5/2/2002	5/2/2002	25,427.05	5/2/2002	5/2/2002	-36,852.20
SLOF2012002 43127109	ARTESYN TECHNOLOGIES INC COM	3 300 000	S	11/8/2001	5/2/2002	5/2/2002	26,928.98	5/2/2002	5/2/2002	3,900.98
SLOF2012002 05873K108	BALLYS TOTAL FITNESS HLDG CORP	1 200 000	S	12/5/2001	5/2/2002	5/2/2002	17,852.68	5/2/2002	5/2/2002	1,832.66
SLOF2012002 05873K108	BALLYS TOTAL FITNESS HLDG CORP	800 000	S	2/20/2002	5/2/2002	5/2/2002	11,760.52	5/2/2002	5/2/2002	1,776.66
SLOF2012002 115660201	BROWN TOM INC NEW COM	400 000	S	2/3/2002	5/2/2002	5/2/2002	17,640.79	5/2/2002	5/2/2002	1,257.01
SLOF2012002 115660201	BROWN TOM INC NEW COM	600 000	S	12/13/2001	5/2/2002	5/2/2002	1,245.03	5/2/2002	5/2/2002	-131.77
SLOF2012002 126924109	CABLE DESIGN TECHNOLOGIES CORP	100 000	S	12/17/2001	5/2/2002	5/2/2002	4,980.13	5/2/2002	5/2/2002	-639.23
SLOF2012002 126924109	CABLE DESIGN TECHNOLOGIES CORP	400 000	S	12/19/2001	5/2/2002	5/2/2002	6,225.16	5/2/2002	5/2/2002	-891.14
SLOF2012002 126924109	CABLE DESIGN TECHNOLOGIES CORP	500 000	S	12/20/2001	5/2/2002	5/2/2002	23,655.62	5/2/2002	5/2/2002	3,039.19
SLOF2012002 126924109	CABLE DESIGN TECHNOLOGIES CORP	1 900 000	S	11/12/2002	5/2/2002	5/2/2002	11,205.29	5/2/2002	5/2/2002	1,544.47
SLOF2012002 126924109	CABLE DESIGN TECHNOLOGIES CORP	900 000	S	5/22/2001	5/2/2002	5/2/2002	45,230.56	5/2/2002	5/2/2002	1,024.30
SLOF2012002 156431106	CENTURY ALUM CO COM	900 000	S	7/2/2001	5/2/2002	5/2/2002	14,510.90	5/2/2002	5/2/2002	8,708.56
SLOF2012002 191098102	COCA COLA BOTTLING CO CONS	100 000	S	5/22/2001	5/2/2002	5/2/2002	5,025.62	5/2/2002	5/2/2002	1,075.62
SLOF2012002 191098102	COCA COLA BOTTLING CO CONS	100 000	S	12/11/2001	5/2/2002	5/2/2002	10,381.88	5/2/2002	5/2/2002	2,081.88
SLOF2012002 24522P103	DEL MONTE FOODS CO COM	1 000 000	S	12/6/2001	5/2/2002	5/2/2002	57,591.51	5/2/2002	5/2/2002	10,256.31
SLOF2012002 268484102	EGL INC COM	3 300 000	S	12/11/2001	5/2/2002	5/2/2002	5,075.19	5/2/2002	5/2/2002	467.37
SLOF2012002 456818301	INFIOUSA INC COM NEW	700 000	S	1/22/2002	5/2/2002	5/2/2002	725.03	5/2/2002	5/2/2002	-86.87
SLOF2012002 456818301	INFIOUSA INC COM NEW	100 000	S	3/7/2002	5/2/2002	5/2/2002	20,167.19	5/2/2002	5/2/2002	3,108.59
SLOF2012002 67622M108	OFFICEMAX INC	3 000 000	S	3/12/2002	5/2/2002	5/2/2002	12,772.55	5/2/2002	5/2/2002	1,292.18
SLOF2012002 719E*113	PHOENIX COS INC NEW COM	1 900 000	S	12/4/2000	5/2/2002	5/2/2002	50,697.50	5/2/2002	5/2/2002	2,170.70
SLOF2012002 732827100	POPE & TALBOT INC	300 000	S	12/4/2000	5/2/2002	5/2/2002	4,184.87	5/2/2002	5/2/2002	-404.74
SLOF2012002 74955W307	R H DONNELLEY CORP COM NEW	1 100 000	S	1/23/2002	5/2/2002	5/2/2002	32,888.89	5/2/2002	5/2/2002	378.94
SLOF2012002 759148109	REHABICARE GROUP INC COM	600 000	S	8/17/2001	5/2/2002	5/2/2002	15,667.20	5/2/2002	5/2/2002	2,825.84
SLOF2012002 759148109	REHABICARE GROUP INC COM	100 000	S	1/24/2002	5/2/2002	5/2/2002	2,611.20	5/2/2002	5/2/2002	475.19
SLOF2012002 860779103	TEREX CORP NEW	400 000	S	3/20/2002	5/2/2002	5/2/2002	9,945.46	5/2/2002	5/2/2002	1,205.46
SLOF2012002 890786106	TOPPS INC	600 000	S	12/20/2001	5/2/2002	5/2/2002	8,924.73	5/2/2002	5/2/2002	1,759.73
SLOF2012002 946756103	WAYPOINT FINL CORP COM	500 000	S	12/21/2001	5/2/2002	5/2/2002	8,924.73	5/2/2002	5/2/2002	1,759.73
SLOF2012002 946756103	WAYPOINT FINL CORP COM	500 000	S	1/24/2002	5/2/2002	5/2/2002	12,342.16	5/2/2002	5/2/2002	1,705.98
SLOF2012002 946756103	WAYPOINT FINL CORP COM	700 000	S	1/24/2002	5/2/2002	5/2/2002	16,064.51	5/2/2002	5/2/2002	2,645.51
SLOF2012002 946756103	WAYPOINT FINL CORP COM	900 000	S	12/27/2001	5/2/2002	5/2/2002	7,139.78	5/2/2002	5/2/2002	1,146.74
SLOF2012002 946756103	WAYPOINT FINL CORP COM	400 000	S	12/31/2001	5/2/2002	5/2/2002	8,924.73	5/2/2002	5/2/2002	1,416.13
SLOF2012002 946756103	WAYPOINT FINL CORP COM	1 100 000	S	1/15/2002	5/2/2002	5/2/2002	19,634.41	5/2/2002	5/2/2002	3,321.41
SLOF2012002 946756103	WAYPOINT FINL CORP COM	700 000	S	1/16/2002	5/2/2002	5/2/2002	12,494.62	5/2/2002	5/2/2002	2,065.82
SLOF2012002 946756103	WAYPOINT FINL CORP COM	100 000	S	1/18/2002	5/2/2002	5/2/2002	1,784.85	5/2/2002	5/2/2002	290.95
SLOF2012002 946756103	WAYPOINT FINL CORP COM	200 000	S	1/19/2002	5/2/2002	5/2/2002	2,665.01	5/2/2002	5/2/2002	-974.85
SLOF2012002 03820C105	APPLIED INDL TECH INC COM	600 000	S	4/23/2001	5/2/2002	5/2/2002	12,342.16	5/2/2002	5/2/2002	1,430.56
SLOF2012002 03820C105	APPLIED INDL TECH INC COM	100 000	S	4/28/2001	5/2/2002	5/2/2002	2,057.03	5/2/2002	5/2/2002	256.03
SLOF2012002 43127109	ARTESYN TECHNOLOGIES INC COM	600 000	S	2/9/2001	5/2/2002	5/2/2002	4,337.86	5/2/2002	5/2/2002	-6,985.64
SLOF2012002 05873K108	BALLYS TOTAL FITNESS HLDG CORP	300 000	S	12/5/2001	5/2/2002	5/2/2002	6,414.01	5/2/2002	5/2/2002	369.01
SLOF2012002 127097103	CABOT OIL & GAS CORP CL A	100 000	S	7/23/2001	5/2/2002	5/2/2002	2,471.18	5/2/2002	5/2/2002	47.63
SLOF2012002 127097103	CABOT OIL & GAS CORP CL A	400 000	S	7/24/2001	5/2/2002	5/2/2002	9,884.74	5/2/2002	5/2/2002	87.30
SLOF2012002 14752B103	CASEYS GEN STORES INC	1 500 000	S	3/14/2002	5/2/2002	5/2/2002	9,414.08	5/2/2002	5/2/2002	366.58
SLOF2012002 156431106	CENTURY ALUM CO COM	1 500 000	S	5/2/2002	5/2/2002	5/2/2002	23,678.28	5/2/2002	5/2/2002	1,200.78

Entity Name	Year	Amount	Category
SLOF2012002 219023108 CORN PRODS INTL INC COM	5/9/2002	19 794 88	S
SLOF2012002 219023108 CORN PRODS INTL INC COM	5/9/2002	2 967 67	S
SLOF2012002 247357106 DELTA & PINE LAND CO	5/9/2002	4 472 66	S
SLOF2012002 256743105 DOLLAR THRIFTY AUTOMOTIVE	5/9/2002	27 764 82	S
SLOF2012002 268484102 EGL INC COM	5/9/2002	10 040 80	S
SLOF2012002 268484102 EGL INC COM	5/9/2002	11 987 14	S
SLOF2012002 343498101 FLOWERS FOOD INC COM	5/9/2002	10 115 00	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/9/2002	15 047 40	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/9/2002	5 861 80	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/9/2002	11 958 00	S
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/9/2002	5 337 92	S
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/9/2002	8 004 00	S
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/9/2002	22 651 81	S
SLOF2012002 676223108 OFFICEMAX INC	5/9/2002	5 371 90	S
SLOF2012002 693250105 PC TEL INC COM	5/9/2002	4 589 61	S
SLOF2012002 732827100 POPE & TALBOT INC	5/9/2002	10 881 08	S
SLOF2012002 732827100 POPE & TALBOT INC	5/9/2002	3 210 26	S
SLOF2012002 732827100 POPE & TALBOT INC	5/9/2002	2 993 15	S
SLOF2012002 732827100 POPE & TALBOT INC	5/9/2002	18 949 43	S
SLOF2012002 782352108 RUSSELL CORP	5/9/2002	16 345 44	S
SLOF2012002 782352108 RUSSELL CORP	5/9/2002	10 825 00	S
SLOF2012002 860779103 TEREX CORP NEW	5/9/2002	9 965 99	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/9/2002	30 896 17	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/9/2002	7 202 00	S
SLOF2012002 7769104 AEROFLEX INC	5/10/2002	1 819 93	S
SLOF2012002 7769104 AEROFLEX INC	5/10/2002	7 687 81	S
SLOF2012002 118440106 BUCKLE INC COM	5/10/2002	10 788 18	S
SLOF2012002 147528103 CASEYS GEN STORES INC	5/10/2002	14 623 32	S
SLOF2012002 245221103 DEL MONTE FOODS CO COM	5/10/2002	7 755 00	S
SLOF2012002 247357106 DELTA & PINE LAND CO	5/10/2002	60 178 17	S
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/10/2002	22 577 47	S
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/10/2002	13 106 93	S
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/10/2002	344 92	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	8 274 75	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	9 869 70	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	37 833 86	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	6 579 80	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	15 504 49	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	34 885 10	S
SLOF2012002 676223108 OFFICEMAX INC	5/10/2002	20 672 65	S
SLOF2012002 676223108 OFFICEMAX INC	5/10/2002	15 504 49	S
SLOF2012002 676223108 OFFICEMAX INC	5/10/2002	28 710 49	S
SLOF2012002 680655205 OLIN CORP COM PAR \$1 00	5/10/2002	23 324 39	S
SLOF2012002 680655205 OLIN CORP COM PAR \$1 00	5/10/2002	14 105 80	S
SLOF2012002 721467108 OVERSEAS SHIPHOLDING GRP INC	5/10/2002	13 664 88	S
SLOF2012002 721467108 PILGRIMS PRIDE CORP CL B COM	5/10/2002	31 429 24	S
SLOF2012002 721467108 PILGRIMS PRIDE CORP CL B COM	5/10/2002	30 582 87	S
SLOF2012002 732827100 POPE & TALBOT INC	5/10/2002	22 471 82	S
SLOF2012002 732827100 POPE & TALBOT INC	5/10/2002	10 696 96	S
SLOF2012002 817565104 SERVICE CORP INTL COM	5/10/2002	16 862 37	S
SLOF2012002 840779103 TRFX CORP NEW	5/10/2002	14 240 33	S
SLOF2012002 890786106 TOPPS INC	5/10/2002	10 944 66	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/10/2002	7 034 79	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/10/2002	11 724 65	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/10/2002	9 929 05	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/10/2002	38 863 80	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/10/2002	9 379 72	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/10/2002	11 724 65	S
SLOF2012002 7769104 AEROFLEX INC	5/13/2002	31 295 84	S
SLOF2012002 54540109 AXCELIS TECHNOLOGIES INC COM	5/13/2002	73 524 47	S
SLOF2012002 16361A106 CHEMFIRST INC COM	5/13/2002	4 742 32	S
SLOF2012002 16361A106 CHEMFIRST INC COM	5/13/2002	5 684 11	S
SLOF2012002 16361A106 CHEMFIRST INC COM	5/13/2002	11 369 22	S
SLOF2012002 16361A106 CHEMFIRST INC COM	5/13/2002	8 353 44	S
SLOF2012002 256743105 DOLLAR THRIFTY AUTOMOTIVE	5/13/2002	25 804 78	S
SLOF2012002 256743105 DOLLAR THRIFTY AUTOMOTIVE	5/13/2002	17 086 52	S
SLOF2012002 268484102 EGL INC COM	5/13/2002	37 097 03	S
SLOF2012002 268484102 EGL INC COM	5/13/2002	5 058 69	S
SLOF2012002 442120101 HOUSTON EXPL CO	5/13/2002	30 300 79	S

Entity Name	Year	Amount	Category
SLOF2012002 219023108 CORN PRODS INTL INC COM	5/9/2002	4 244 28	S
SLOF2012002 219023108 CORN PRODS INTL INC COM	5/9/2002	466 50	S
SLOF2012002 247357106 DELTA & PINE LAND CO	5/9/2002	-268 87	S
SLOF2012002 256743105 DOLLAR THRIFTY AUTOMOTIVE	5/9/2002	14 431 66	S
SLOF2012002 268484102 EGL INC COM	5/9/2002	1 872 14	S
SLOF2012002 343498101 FLOWERS FOOD INC COM	5/9/2002	682 14	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/9/2002	678 80	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/9/2002	1 327 59	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/9/2002	350 89	S
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/9/2002	529 21	S
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/9/2002	2 107 99	S
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/9/2002	-1 316 73	S
SLOF2012002 676223108 OFFICEMAX INC	5/9/2002	-99 89	S
SLOF2012002 693250105 PC TEL INC COM	5/9/2002	-405 06	S
SLOF2012002 732827100 POPE & TALBOT INC	5/9/2002	-217 11	S
SLOF2012002 732827100 POPE & TALBOT INC	5/9/2002	3 001 03	S
SLOF2012002 732827100 POPE & TALBOT INC	5/9/2002	6 383 87	S
SLOF2012002 782352108 RUSSELL CORP	5/9/2002	1 173 58	S
SLOF2012002 782352108 RUSSELL CORP	5/9/2002	165 99	S
SLOF2012002 860779103 TEREX CORP NEW	5/9/2002	6 001 17	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/9/2002	2 304 51	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/9/2002	-538 63	S
SLOF2012002 7769104 AEROFLEX INC	5/10/2002	-3 100 37	S
SLOF2012002 118440106 BUCKLE INC COM	5/10/2002	2 209 04	S
SLOF2012002 147528103 CASEYS GEN STORES INC	5/10/2002	112 26	S
SLOF2012002 245221103 DEL MONTE FOODS CO COM	5/10/2002	11 208 17	S
SLOF2012002 247357106 DELTA & PINE LAND CO	5/10/2002	2 022 16	S
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/10/2002	23 818 05	S
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/10/2002	-614 95	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	7 472 50	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	9 031 20	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	3 156 99	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	300 68	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	1 002 97	S
SLOF2012002 494274103 KIMBALL INTL INC CL B	5/10/2002	2 643 86	S
SLOF2012002 676223108 OFFICEMAX INC	5/10/2002	2 016 65	S
SLOF2012002 676223108 OFFICEMAX INC	5/10/2002	2 184 49	S
SLOF2012002 676223108 OFFICEMAX INC	5/10/2002	4 220 89	S
SLOF2012002 680655205 OLIN CORP COM PAR \$1 00	5/10/2002	674 19	S
SLOF2012002 680655205 OLIN CORP COM PAR \$1 00	5/10/2002	-440 92	S
SLOF2012002 721467108 OVERSEAS SHIPHOLDING GRP INC	5/10/2002	846 37	S
SLOF2012002 721467108 PILGRIMS PRIDE CORP CL B COM	5/10/2002	1 529 58	S
SLOF2012002 721467108 PILGRIMS PRIDE CORP CL B COM	5/10/2002	4 401 37	S
SLOF2012002 732827100 POPE & TALBOT INC	5/10/2002	2 817 63	S
SLOF2012002 732827100 POPE & TALBOT INC	5/10/2002	1 130 33	S
SLOF2012002 817565104 SERVICE CORP INTL COM	5/10/2002	164 66	S
SLOF2012002 840779103 TRFX CORP NEW	5/10/2002	1 633 29	S
SLOF2012002 890786106 TOPPS INC	5/10/2002	2 795 60	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/10/2002	9 081 90	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/10/2002	2 031 64	S
SLOF2012002 894650100 TREDEGAR CORP COM	5/10/2002	2 704 90	S
SLOF2012002 7769104 AEROFLEX INC	5/13/2002	-10 059 85	S
SLOF2012002 54540109 AXCELIS TECHNOLOGIES INC COM	5/13/2002	9 411 11	S
SLOF2012002 16361A106 CHEMFIRST INC COM	5/13/2002	9 411 11	S
SLOF2012002 16361A106 CHEMFIRST INC COM	5/13/2002	1 562 29	S
SLOF2012002 16361A106 CHEMFIRST INC COM	5/13/2002	3 014 78	S
SLOF2012002 256743105 DOLLAR THRIFTY AUTOMOTIVE	5/13/2002	8 379 39	S
SLOF2012002 256743105 DOLLAR THRIFTY AUTOMOTIVE	5/13/2002	8 718 26	S
SLOF2012002 268484102 EGL INC COM	5/13/2002	5 307 03	S
SLOF2012002 268484102 EGL INC COM	5/13/2002	784 62	S
SLOF2012002 442120101 HOUSTON EXPL CO	5/13/2002	-4 249 21	S

Entity Name	Year	Code	Amount	Balance	Balance	Balance
SLOF2012002 442120101 HOUSTON EXPL CO	5/8/2002	5/13/2002	33 330 86	31 515 00	1 815 86	
SLOF2012002 456818301 INFOLISA INC COM NEW	5/8/2002	5/13/2002	25 085 24	30 040 30	-4 955 06	
SLOF2012002 461142101 INTERVOICE BRITE INC	5/8/2002	5/13/2002	8 738 73	23 996 75	15 258 02	
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/8/2002	5/13/2002	4 194 59	11 119 68	-6 925 09	
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/8/2002	5/13/2002	5 942 34	14 931 61	-8 989 27	
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/8/2002	5/13/2002	3 845 04	8 998 00	-5 152 96	
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/8/2002	5/13/2002	3 145 94	4 727 34	-1 581 40	
SLOF2012002 461142101 INTERVOICE-BRITE INC	5/8/2002	5/13/2002	2 786 39	4 212 64	-1 416 25	
SLOF2012002 502392103 LTX CORP	5/8/2002	5/13/2002	36 438 28	38 331 00	-1 892 72	
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/8/2002	5/13/2002	5 528 89	5 336 00	192 89	
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/8/2002	5/13/2002	30 408 91	29 674 81	734 10	
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/8/2002	5/13/2002	44 231 14	41 899 52	2 331 62	
SLOF2012002 680665205 OLIN CORP COM PAR \$1 00	5/8/2002	5/13/2002	5 490 70	4 591 80	898 90	
SLOF2012002 680665205 OLIN CORP COM PAR \$1 00	5/8/2002	5/13/2002	18 302 35	16 693 30	1 609 05	
SLOF2012002 680665205 OLIN CORP COM PAR \$1 00	5/8/2002	5/13/2002	20 132 58	18 752 58	1 380 00	
SLOF2012002 74955W907 R H DONNELLEY CORP COM NEW	5/8/2002	5/13/2002	8 772 72	8 866 35	-89 63	
SLOF2012002 74955W907 R H DONNELLEY CORP COM NEW	5/8/2002	5/13/2002	11 471 29	8 172 72	3 298 57	
SLOF2012002 74955W907 R H DONNELLEY CORP COM NEW	5/8/2002	5/13/2002	19 377 81	17 480 00	1 897 81	
SLOF2012002 880779103 TEREX CORP NEW	5/8/2002	5/13/2002	9 688 91	6 880 08	2 808 83	
SLOF2012002 880779103 TEREX CORP NEW	5/8/2002	5/13/2002	41 893 13	43 775 20	-1 882 07	
SLOF2012002 910188104 UNITED DEFENSE INDS INC	5/8/2002	5/13/2002	15 744 60	14 034 41	1 710 19	
SLOF2012002 910188104 UNITED DEFENSE INDS INC	5/8/2002	5/13/2002	1 211 12	1 079 11	132 01	
SLOF2012002 910188104 UNITED DEFENSE INDS INC	5/8/2002	5/13/2002	7 954 98	10 788 18	-2 833 20	
SLOF2012002 961105 AAR CORP	5/8/2002	5/13/2002	18 756 19	18 701 43	54 76	
SLOF2012002 961105 AAR CORP	5/8/2002	5/13/2002	39 217 48	38 421 27	796 22	
SLOF2012002 961105 AAR CORP	5/8/2002	5/13/2002	15 098 33	14 105 00	993 33	
SLOF2012002 961105 AAR CORP	5/8/2002	5/13/2002	21 569 05	16 550 00	5 019 05	
SLOF2012002 961105 AAR CORP	5/8/2002	5/13/2002	2 801 79	2 730 63	71 16	
SLOF2012002 115660201 BROWN TOM INC NEW COM	5/8/2002	5/13/2002	34 821 51	33 210 00	1 611 51	
SLOF2012002 115660201 BROWN TOM INC NEW COM	5/8/2002	5/13/2002	10 353 78	12 186 10	-1 832 32	
SLOF2012002 115660201 BROWN TOM INC NEW COM	5/8/2002	5/13/2002	18 798 54	17 604 00	1 194 54	
SLOF2012002 115660201 BROWN TOM INC NEW COM	5/8/2002	5/13/2002	10 443 63	10 600 40	-156 77	
SLOF2012002 17273K109 CIRCOR INTL INC COM	5/8/2002	5/13/2002	8 354 91	8 069 00	285 91	
SLOF2012002 17273K109 CIRCOR INTL INC COM	5/8/2002	5/13/2002	47 938 54	39 010 00	8 928 54	
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	5/8/2002	5/13/2002	14 732 45	15 654 31	-921 86	
SLOF2012002 247357106 DELTA & PINE LAND CO	5/8/2002	5/13/2002	10 523 18	11 350 10	-826 92	
SLOF2012002 269484102 EGL INC COM	5/8/2002	5/13/2002	21 729 10	18 520 97	3 208 13	
SLOF2012002 269484102 EGL INC COM	5/8/2002	5/13/2002	3 342 94	2 856 16	486 78	
SLOF2012002 302491303 FMC CORP NEW COM	5/8/2002	5/13/2002	11 674 78	10 944 78	730 00	
SLOF2012002 302491303 FMC CORP NEW COM	5/8/2002	5/13/2002	11 674 78	11 066 40	-391 62	
SLOF2012002 422819102 HEIDRICK & STRUGGLES INTL INC	5/8/2002	5/13/2002	20 899 36	22 110 00	-1 210 64	
SLOF2012002 470E+110 JAKKS PAC INC	5/8/2002	5/13/2002	7 065 70	7 779 68	-713 98	
SLOF2012002 470E+110 JAKKS PAC INC	5/8/2002	5/13/2002	15 897 84	18 246 24	-2 348 40	
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/8/2002	5/13/2002	33 591 78	31 424 64	2 167 14	
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/8/2002	5/13/2002	46 755 38	44 184 24	2 571 14	
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/8/2002	5/13/2002	10 390 08	8 880 00	1 510 08	
SLOF2012002 675232102 OCEANEERING INTL INC COM	5/8/2002	5/13/2002	14 935 75	12 624 70	2 311 05	
SLOF2012002 680665205 OLIN CORP COM PAR \$1 00	5/8/2002	5/13/2002	21 809 90	20 457 36	1 352 54	
SLOF2012002 680665205 OLIN CORP COM PAR \$1 00	5/8/2002	5/13/2002	40 168 10	31 414 96	8 753 16	
SLOF2012002 732827100 POPE & TALBOT INC	5/8/2002	5/13/2002	4 424 42	4 448 75	-25 33	
SLOF2012002 732827100 POPE & TALBOT INC	5/8/2002	5/13/2002	26 984 68	26 599 05	385 63	
SLOF2012002 74955W907 R H DONNELLEY CORP COM NEW	5/8/2002	5/13/2002	26 994 68	26 190 00	804 68	
SLOF2012002 74955W907 R H DONNELLEY CORP COM NEW	5/8/2002	5/13/2002	14 997 05	13 851 85	1 145 20	
SLOF2012002 74955W907 R H DONNELLEY CORP COM NEW	5/8/2002	5/13/2002	26 984 68	25 245 00	1 749 68	
SLOF2012002 74955W907 R H DONNELLEY CORP COM NEW	5/8/2002	5/13/2002	2 989 41	2 743 19	256 22	
SLOF2012002 880779103 TEREX CORP NEW	5/8/2002	5/13/2002	7 174 62	5 160 06	2 014 56	
SLOF2012002 880779103 TEREX CORP NEW	5/8/2002	5/13/2002	2 391 61	1 761 26	630 35	
SLOF2012002 910188104 UNITED DEFENSE INDS INC	5/8/2002	5/13/2002	31 396 00	32 831 40	-1 435 40	
SLOF2012002 115660201 BROWN TOM INC NEW COM	5/10/2002	5/15/2002	26 027 66	24 807 50	1 220 16	
SLOF2012002 115660201 BROWN TOM INC NEW COM	5/10/2002	5/15/2002	37 595 52	35 167 08	2 428 44	
SLOF2012002 118440106 BUCKLE INC COM	4/11/2002	5/15/2002	10 268 84	12 186 10	-1 917 26	

Entity Name	Year	Code	Amount	Balance	Balance	Balance	Balance	Balance	Balance
SLOF2012002 147528103	2002	S	900,000	11,300.95	11,632.50	-331.55			
SLOF2012002 247357106	2002	S	1,100,000	22,924.85	25,188.91	-2,274.06			
SLOF2012002 247357106	2002	S	500,000	10,420.38	11,350.10	-929.72			
SLOF2012002 302491303	2002	S	400,000	15,282.37	14,755.20	527.17			
SLOF2012002 470E+110	2002	S	800,000	14,085.17	16,218.88	-2,133.71			
SLOF2012002 675232102	2002	S	1,000,000	27,939.25	26,187.20	1,752.05			
SLOF2012002 67622M108	2002	S	2,900,000	18,675.43	17,798.43	877.00			
SLOF2012002 732827100	2002	S	700,000	10,325.52	10,382.75	-57.23			
SLOF2012002 811268100	2002	S	1,800,000	19,709.40	17,687.52	2,021.88			
SLOF2012002 825815102	2002	S	500,000	5,841.82	7,377.10	-1,535.28			
SLOF2012002 950813105	2002	S	1,200,000	43,431.73	36,673.68	6,758.05			
SLOF2012002 115660201	2002	S	600,000	23,184.41	21,176.80	2,007.61			
SLOF2012002 118440106	2002	S	3,000,000	8,694.16	8,115.48	578.68			
SLOF2012002 147528103	2002	S	3,000,000	20,724.57	24,372.20	-3,647.63			
SLOF2012002 16361A106	2002	S	1,000,000	44,386.30	46,530.00	-2,143.70			
SLOF2012002 16361A106	2002	S	3,600,000	25,234.07	20,870.00	4,364.07			
SLOF2012002 16361A106	2002	S	900,000	25,234.07	19,406.88	5,827.19			
SLOF2012002 268484102	2002	S	900,000	25,234.07	19,843.92	5,390.15			
SLOF2012002 268484102	2002	S	3,000,000	49,545.00	42,842.40	6,702.60			
SLOF2012002 268484102	2002	S	600,000	8,909.00	8,585.22	323.78			
SLOF2012002 268484102	2002	S	100,000	1,651.50	1,436.35	215.15			
SLOF2012002 268484102	2002	S	100,000	22,806.57	22,563.54	243.03			
SLOF2012002 302491303	2002	S	600,000	6,479.30	6,808.15	-128.85			
SLOF2012002 45812P107	2002	S	500,000	10,366.89	10,810.80	-443.91			
SLOF2012002 470E+110	2002	S	800,000	3,563.77	4,054.72	-490.95			
SLOF2012002 470E+110	2002	S	200,000	19,600.75	21,852.72	-2,251.97			
SLOF2012002 470E+110	2002	S	1,000,000	3,563.77	3,997.52	-433.75			
SLOF2012002 675232102	2002	S	200,000	14,369.58	13,093.60	1,275.98			
SLOF2012002 678026105	2002	S	1,900,000	22,306.65	21,147.00	1,159.65			
SLOF2012002 732827100	2002	S	800,000	11,362.45	11,866.00	-503.55			
SLOF2012002 74955W907	2002	S	700,000	20,581.33	19,202.33	1,379.00			
SLOF2012002 890786106	2002	S	2,100,000	20,980.26	20,580.00	400.26			
SLOF2012002 890786106	2002	S	2,100,000	20,980.26	20,217.12	763.14			
SLOF2012002 890786106	2002	S	400,000	4,659.45	5,801.68	-1,142.23			
SLOF2012002 925815102	2002	S	400,000	32,123.95	32,123.95	0.00			
SLOF2012002 986102802	2002	S	32,123.95	432,434.06	432,434.06	0.00			
SLOF2012002 986102802	2002	S	432,434.06	27,871.15	22,014.96	5,856.17			
SLOF2012002 986102802	2002	S	1,300,000	19,295.41	16,095.15	3,200.26			
SLOF2012002 986102802	2002	S	900,000	39,352.56	46,307.18	-6,954.62			
SLOF2012002 986102802	2002	S	1,900,000	12,254.63	13,399.80	-1,145.17			
SLOF2012002 118440106	2002	S	1,900,000	13,480.09	14,998.98	-1,518.87			
SLOF2012002 147528103	2002	S	1,000,000	11,991.48	11,894.47	97.01			
SLOF2012002 147528103	2002	S	700,000	22,269.88	22,056.84	213.04			
SLOF2012002 147528103	2002	S	1,300,000	23,013.99	18,672.55	4,341.44			
SLOF2012002 147528103	2002	S	3,900,000	69,041.96	54,286.63	14,755.33			
SLOF2012002 147528103	2002	S	3,500,000	61,960.73	54,750.50	7,210.23			
SLOF2012002 147528103	2002	S	2,000,000	25,405.13	22,454.23	2,950.90			
SLOF2012002 147528103	2002	S	1,000,000	19,473.37	16,555.00	2,918.37			
SLOF2012002 147528103	2002	S	1,400,000	24,784.29	19,710.04	5,074.25			
SLOF2012002 147528103	2002	S	2,500,000	44,257.66	39,456.50	4,801.16			
SLOF2012002 147528103	2002	S	700,000	26,938.75	26,324.13	614.62			
SLOF2012002 147528103	2002	S	300,000	7,784.76	7,523.70	261.06			
SLOF2012002 147528103	2002	S	800,000	17,483.39	17,242.16	241.23			
SLOF2012002 147528103	2002	S	200,000	4,319.87	4,020.00	299.87			
SLOF2012002 147528103	2002	S	1,000,000	21,599.35	19,950.00	1,649.35			
SLOF2012002 147528103	2002	S	900,000	19,439.41	17,855.00	1,584.41			
SLOF2012002 147528103	2002	S	400,000	5,384.36	5,495.40	-111.04			
SLOF2012002 147528103	2002	S	1,700,000	22,883.51	23,659.75	-776.24			
SLOF2012002 147528103	2002	S	1,600,000	48,613.95	41,899.52	6,714.43			
SLOF2012002 147528103	2002	S	2,100,000	24,537.76	23,373.00	1,164.76			
SLOF2012002 147528103	2002	S	500,000	5,842.32	5,030.00	812.32			
SLOF2012002 147528103	2002	S	700,000	8,179.25	6,559.42	1,619.83			

SLOF2012002 678026105	OIL STS INTL INC COM	500,000	S	7/10/2001	5/14/2002	5/17/2002	5,842.32	4,852.50	979.82
SLOF2012002 678026105	OIL STS INTL INC COM	300,000	S	7/20/2001	5/14/2002	5/17/2002	3,505.39	2,658.00	847.39
SLOF2012002 678026105	OIL STS INTL INC COM	100,000	S	7/23/2001	5/14/2002	5/17/2002	1,168.46	895.01	273.45
SLOF2012002 678026105	OIL STS INTL INC COM	1,200,000	S	8/14/2001	5/14/2002	5/17/2002	14,021.58	11,232.00	2,789.58
SLOF2012002 732827100	POPE & TALBOT INC	300,000	S	12/23/2001	5/14/2002	5/17/2002	4,325.33	4,449.75	124.42
SLOF2012002 732827100	POPE & TALBOT INC	2,700,000	S	1/23/2001	5/14/2002	5/17/2002	38,927.96	40,662.00	-1,734.04
SLOF2012002 732827100	POPE & TALBOT INC	500,000	S	1/26/2001	5/14/2002	5/17/2002	7,208.88	7,635.00	-426.12
SLOF2012002 74955W307	R H DONNELLEY CORP COM NEW	400,000	S	2/19/2002	5/14/2002	5/17/2002	11,762.40	10,972.76	809.64
SLOF2012002 74955W307	R H DONNELLEY CORP COM NEW	100,000	S	2/19/2002	5/14/2002	5/17/2002	2,945.60	2,743.00	202.60
SLOF2012002 74955W307	R H DONNELLEY CORP COM NEW	600,000	S	2/20/2002	5/14/2002	5/17/2002	17,673.61	16,794.54	879.07
SLOF2012002 860779103	TEREX CORP NEW	1,700,000	S	12/27/2001	5/14/2002	5/17/2002	41,334.25	29,941.42	11,392.83
SLOF2012002 925815102	VICOR CORP COM	600,000	S	3/8/2002	5/14/2002	5/17/2002	7,198.58	9,979.50	-2,780.92
SLOF2012002 950810101	WESBANCO INC	400,000	S	12/18/2001	5/14/2002	5/17/2002	2,397.90	1,960.00	437.90
SLOF2012002 950810101	WESBANCO INC	1,900,000	S	12/20/2001	5/14/2002	5/17/2002	33,601.61	31,739.31	1,862.50
SLOF2012002 34425108	ANDREW CORP COM	800,000	S	3/27/2002	5/15/2002	5/20/2002	23,179.62	21,939.04	1,240.58
SLOF2012002 115660201	BROWN TOM INC NEW COM	1,000,000	S	3/27/2002	5/15/2002	5/20/2002	28,974.52	26,654.90	2,319.62
SLOF2012002 115660201	BROWN TOM INC NEW COM	1,000,000	S	4/4/2002	5/15/2002	5/20/2002	10,235.79	12,186.10	-1,950.31
SLOF2012002 118440106	BUCKLE INC COM	500,000	S	4/11/2002	5/15/2002	5/20/2002	12,022.15	12,022.15	0.00
SLOF2012002 118440106	BUCKLE INC COM	500,000	S	4/12/2002	5/15/2002	5/20/2002	19,228.52	18,322.80	905.72
SLOF2012002 26613X101	DUPOINT PHOTOMASKS INC	1,400,000	S	5/10/2002	5/15/2002	5/20/2002	55,463.38	49,632.10	5,831.28
SLOF2012002 268484102	EGL INC COM	1,600,000	S	4/10/2002	5/15/2002	5/20/2002	21,737.94	18,939.12	2,798.82
SLOF2012002 268484102	EGL INC COM	800,000	S	4/11/2002	5/15/2002	5/20/2002	28,983.92	26,508.08	2,475.84
SLOF2012002 284443108	ELCOR CORP COM	100,000	S	4/12/2002	5/15/2002	5/20/2002	21,559.34	19,712.08	1,847.26
SLOF2012002 284443108	ELCOR CORP COM	400,000	S	7/2/2001	5/15/2002	5/20/2002	2,694.92	2,485.59	209.33
SLOF2012002 375916103	GILDAN ACTIVEWARE SUB VTG CL A	800,000	S	4/12/2002	5/15/2002	5/20/2002	8,656.49	5,621.08	3,035.41
SLOF2012002 45912P107	INTEGRATED SILICON SOLUTION IN	1,700,000	S	4/10/2002	5/15/2002	5/20/2002	12,110.30	12,525.75	-415.45
SLOF2012002 502392103	LTX CORP	300,000	S	4/26/2002	5/15/2002	5/20/2002	37,514.30	36,201.50	1,312.80
SLOF2012002 502392103	LTX CORP	2,800,000	S	4/29/2002	5/15/2002	5/20/2002	6,620.17	6,273.00	347.17
SLOF2012002 502392103	LTX CORP	1,000,000	S	5/8/2002	5/15/2002	5/20/2002	19,149.02	17,675.00	1,474.02
SLOF2012002 587200108	MENTOR GRAPHICS CORP COM	1,000,000	S	3/26/2002	5/15/2002	5/20/2002	21,624.56	22,872.64	-1,248.06
SLOF2012002 595094103	MICRONUSE INC	2,800,000	S	4/12/2002	5/15/2002	5/20/2002	94,097.66	81,180.32	12,917.34
SLOF2012002 675232102	OCEANERING INTL INC COM	3,100,000	S	4/29/2002	5/15/2002	5/20/2002	3,509.92	2,055.15	1,454.77
SLOF2012002 678026105	OIL STS INTL INC COM	300,000	S	9/20/2001	5/15/2002	5/20/2002	1,169.97	699.50	470.47
SLOF2012002 678026105	OIL STS INTL INC COM	100,000	S	9/24/2001	5/15/2002	5/20/2002	2,339.95	1,707.44	632.51
SLOF2012002 678026105	OIL STS INTL INC COM	200,000	S	7/17/2003	5/15/2002	5/20/2002	12,869.72	9,436.79	3,432.93
SLOF2012002 678026105	OIL STS INTL INC COM	1,100,000	S	2/22/2002	5/15/2002	5/20/2002	8,169.82	6,335.21	1,834.61
SLOF2012002 678026105	OIL STS INTL INC COM	700,000	S	2/25/2002	5/15/2002	5/20/2002	3,509.92	2,845.80	664.12
SLOF2012002 678026105	OIL STS INTL INC COM	300,000	S	3/7/2002	5/15/2002	5/20/2002	13,014.59	12,780.00	234.59
SLOF2012002 713831105	PERICOM SEMICONDUCTOR CORP	900,000	S	1/29/2001	5/15/2002	5/20/2002	59,627.40	62,320.00	-2,692.60
SLOF2012002 732827100	POPE & TALBOT INC	4,000,000	S	4/15/2002	5/15/2002	5/20/2002	4,227.05	4,218.25	8.80
SLOF2012002 860345103	TENNANT CO	100,000	S	5/9/2001	5/15/2002	5/20/2002	25,362.31	25,206.00	156.31
SLOF2012002 860345103	TENNANT CO	600,000	S	5/10/2001	5/15/2002	5/20/2002	8,454.10	7,724.58	729.52
SLOF2012002 860345103	TENNANT CO	200,000	S	8/24/2001	5/15/2002	5/20/2002	7,363.37	5,283.78	2,079.59
SLOF2012002 860779103	TEREX CORP NEW	300,000	S	12/27/2001	5/15/2002	5/20/2002	46,634.66	33,144.99	12,889.11
SLOF2012002 860779103	TEREX CORP NEW	1,900,000	S	12/28/2001	5/15/2002	5/20/2002	12,553.63	12,126.31	427.32
SLOF2012002 901167106	WEEETER HOME ENTMT GRP INC COM	700,000	S	4/25/2002	5/15/2002	5/20/2002	33,837.62	32,831.40	1,006.22
SLOF2012002 910188104	UNITED DEFENSE INDS INC	1,500,000	S	5/3/2002	5/15/2002	5/20/2002	15,867.19	12,774.32	3,092.87
SLOF2012002 911268100	UNITED ONLINE INC COM	1,300,000	S	4/10/2002	5/15/2002	5/20/2002	9,764.42	8,374.64	1,389.78
SLOF2012002 925815102	VICOR CORP COM	1,000,000	S	4/17/2002	5/15/2002	5/20/2002	12,137.63	16,632.50	-4,494.67
SLOF2012002 928497106	VITESSE SEMICONDUCTOR CORP COM	7,500,000	S	4/25/2002	5/15/2002	5/20/2002	50,118.72	50,683.50	-564.78
SLOF2012002 928497106	VITESSE SEMICONDUCTOR CORP COM	1,400,000	S	2/21/2002	5/15/2002	5/20/2002	25,604.23	20,263.50	5,340.73
SLOF2012002 985509108	YELLOW CORP COM	900,000	S	2/22/2002	5/15/2002	5/20/2002	2,844.91	2,292.19	552.72
SLOF2012002 985509108	YELLOW CORP COM	100,000	S	4/3/2002	5/15/2002	5/20/2002	85,104.91	65,104.91	0.00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	85,104,910	S	3/27/2002	5/16/2002	5/21/2002	21,094.52	20,045.98	1,048.54
SLOF2012002 34425108	ANDREW CORP COM	1,200,000	S	4/12/2002	5/16/2002	5/21/2002	10,275.44	12,022.15	1,746.71
SLOF2012002 118440106	BUCKLE INC COM	500,000	S	4/17/2002	5/16/2002	5/21/2002	12,330.52	14,754.00	-2,423.48
SLOF2012002 118440106	BUCKLE INC COM	600,000	S	7/24/2001	5/16/2002	5/21/2002	9,654.78	9,797.44	-142.66
SLOF2012002 127097103	CABOT OIL & GAS CORP CL A	400,000	S	5/16/2002	5/16/2002	5/21/2002	23,095.49	21,536.19	1,559.30
SLOF2012002 268484102	EGL INC COM	1,300,000	S	4/11/2002	5/16/2002	5/21/2002			

Entity Name	Year	Amount	Code	Entity Name	Year	Amount	Code
SLOF2012002 343498101 FLOWERS FOOD INC COM	5/16/2002	7 810 65	S	SLOF2012002 5/21/2002	7 523 70	286 95	
SLOF2012002 343498101 FLOWERS FOOD INC COM	5/16/2002	7 810 65	S	SLOF2012002 5/21/2002	7 523 70	502 20	
SLOF2012002 45812P101 INTEGRATED SILICON SOLUTION IN	5/16/2002	6 684 79	S	SLOF2012002 5/21/2002	6 840 25	-153 46	
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	5/16/2002	1 800 000	S	SLOF2012002 5/21/2002	31 815 00	1 798 98	
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	5/16/2002	800 000	S	SLOF2012002 5/21/2002	14 065 92	873 63	
SLOF2012002 595094103 MICROMUSE INC	5/16/2002	2 400 000	S	SLOF2012002 5/21/2002	19 605 12	-812 97	
SLOF2012002 7 19E+113 PHOENIX COS INC NEW COM	5/16/2002	100 000	S	SLOF2012002 5/21/2002	1 888 15	-128 65	
SLOF2012002 7 19E+113 PHOENIX COS INC NEW COM	5/16/2002	1 500 000	S	SLOF2012002 5/21/2002	25 587 50	794 85	
SLOF2012002 74955V307 R H DONNELLEY CORP COM NEW	5/16/2002	100 000	S	SLOF2012002 5/21/2002	2 799 91	130 82	
SLOF2012002 74955V307 R H DONNELLEY CORP COM NEW	5/16/2002	1 000 000	S	SLOF2012002 5/21/2002	29 299 11	801 51	
SLOF2012002 853470105 SONICWALL INC COM	5/16/2002	1 500 000	S	SLOF2012002 5/21/2002	11 062 50	469 90	
SLOF2012002 853470105 SONICWALL INC COM	5/16/2002	300 000	S	SLOF2012002 5/21/2002	5 196 99	187 84	
SLOF2012002 901167105 TWEETER HOME ENTMT GRP INC COM	5/16/2002	1 000 000	S	SLOF2012002 5/21/2002	24 076 36	679 60	
SLOF2012002 91018B104 UNITED DEFENSE INDS INC	5/16/2002	1 000 000	S	SLOF2012002 5/21/2002	23 016 70	-511 28	
SLOF2012002 91018B104 UNITED DEFENSE INDS INC	5/16/2002	400 000	S	SLOF2012002 5/21/2002	6 653 00	-1 873 15	
SLOF2012002 925815102 VICO CORP COM	5/16/2002	5 400 000	S	SLOF2012002 5/21/2002	34 552 44	363 44	
SLOF2012002 928497108 VITESSE SEMICONDUCTOR CORP COM	5/16/2002	200 000	S	SLOF2012002 5/21/2002	2 988 00	882 40	
SLOF2012002 946756103 WAYPOINT FINL CORP COM	5/16/2002	700 000	S	SLOF2012002 5/21/2002	10 804 43	2 741 98	
SLOF2012002 946756103 WAYPOINT FINL CORP COM	5/16/2002	1 400 000	S	SLOF2012002 5/21/2002	21 770 00	5 322 82	
SLOF2012002 946756103 WAYPOINT FINL CORP COM	5/16/2002	1 600 000	S	SLOF2012002 5/21/2002	30 963 22	6 083 22	
SLOF2012002 946756103 WAYPOINT FINL CORP COM	5/16/2002	2 400 000	S	SLOF2012002 5/21/2002	41 589 30	1 497 54	
SLOF2012002 946756103 WAYPOINT FINL CORP COM	5/16/2002	1 300 000	S	SLOF2012002 5/21/2002	4 998 50	1 530 21	
SLOF2012002 95164B106 AURORA FOODS INC COM	5/16/2002	800 000	S	SLOF2012002 5/21/2002	4 010 04	-1 608 91	
SLOF2012002 95164B106 AURORA FOODS INC COM	5/16/2002	1 200 000	S	SLOF2012002 5/21/2002	15 784 32	2 138 46	
SLOF2012002 954540109 AXCELIS TECHNOLOGIES INC COM	5/16/2002	1 200 000	S	SLOF2012002 5/21/2002	17 922 78	2 055 90	
SLOF2012002 954540109 AXCELIS TECHNOLOGIES INC COM	5/16/2002	500 000	S	SLOF2012002 5/21/2002	12 246 80	-503 91	
SLOF2012002 127087103 CARB OIL & GAS CORP CL A	5/16/2002	1 500 000	S	SLOF2012002 5/21/2002	19 879 34	-650 16	
SLOF2012002 127255100 CIRUSS LOGIC INC COM	5/16/2002	800 000	S	SLOF2012002 5/21/2002	16 135 03	1 443 53	
SLOF2012002 247357105 DELTA & PINE LAND CO	5/16/2002	100 000	S	SLOF2012002 5/21/2002	2 204 36	107 48	
SLOF2012002 247357105 DELTA & PINE LAND CO	5/16/2002	200 000	S	SLOF2012002 5/21/2002	3 668 46	100 42	
SLOF2012002 37183F107 GENESIS HEALTH VENTURES INC	5/16/2002	600 000	S	SLOF2012002 5/21/2002	8 208 30	204 55	
SLOF2012002 45812P107 INTEGRATED SILICON SOLUTION IN	5/16/2002	100 000	S	SLOF2012002 5/21/2002	2 070 61	-67 79	
SLOF2012002 502392103 LTX CORP	5/16/2002	1 200 000	S	SLOF2012002 5/21/2002	25 424 40	-1 390 57	
SLOF2012002 502392103 LTX CORP	5/16/2002	2 200 000	S	SLOF2012002 5/21/2002	17 971 36	-588 59	
SLOF2012002 595094103 MICROMUSE INC	5/16/2002	200 000	S	SLOF2012002 5/21/2002	1 897 20	430 73	
SLOF2012002 678026105 OIL STS INTL INC COM	5/16/2002	600 000	S	SLOF2012002 5/21/2002	7 761 04	1 550 67	
SLOF2012002 678026105 OIL STS INTL INC COM	5/16/2002	200 000	S	SLOF2012002 5/21/2002	2 055 96	271 97	
SLOF2012002 683718100 OPENWAVE SYS INC	5/16/2002	7 900 000	S	SLOF2012002 5/21/2002	45 048 96	7 492 34	
SLOF2012002 69325Q105 PC TEL INC COM	5/16/2002	100 000	S	SLOF2012002 5/21/2002	1 074 38	277 54	
SLOF2012002 69325Q105 PC TEL INC COM	5/16/2002	300 000	S	SLOF2012002 5/21/2002	3 036 99	-848 48	
SLOF2012002 71366Q101 PEREGRINE SYS INC COM	5/16/2002	6 700 000	S	SLOF2012002 5/21/2002	44 500 06	-34 749 85	
SLOF2012002 71366Q101 PEREGRINE SYS INC COM	5/16/2002	13 100 000	S	SLOF2012002 5/21/2002	115 485 67	-96 421 83	
SLOF2012002 71366Q101 PEREGRINE SYS INC COM	5/16/2002	5 000 000	S	SLOF2012002 5/21/2002	44 277 50	-37 001 23	
SLOF2012002 71366Q101 PEREGRINE SYS INC COM	5/16/2002	3 200 000	S	SLOF2012002 5/21/2002	27 672 96	-23 016 15	
SLOF2012002 713831105 PERICOM SEMICONDUCTOR CORP	5/16/2002	800 000	S	SLOF2012002 5/21/2002	11 982 36	622 36	
SLOF2012002 713831105 PERICOM SEMICONDUCTOR CORP	5/16/2002	300 000	S	SLOF2012002 5/21/2002	4 400 58	92 80	
SLOF2012002 713831105 PERICOM SEMICONDUCTOR CORP	5/16/2002	100 000	S	SLOF2012002 5/21/2002	4 493 38	76 20	
SLOF2012002 713831105 PERICOM SEMICONDUCTOR CORP	5/16/2002	300 000	S	SLOF2012002 5/21/2002	1 419 59	-22 07	
SLOF2012002 719E+113 PHOENIX COS INC NEW COM	5/16/2002	1 300 000	S	SLOF2012002 5/21/2002	4 515 45	845 50	
SLOF2012002 719E+113 PHOENIX COS INC NEW COM	5/16/2002	600 000	S	SLOF2012002 5/21/2002	22 184 50	264 52	
SLOF2012002 747906204 QUANTUM CORP DSSG COM	5/16/2002	5 300 000	S	SLOF2012002 5/21/2002	40 300 14	-1 154 47	
SLOF2012002 835470105 SONICWALL INC COM	5/16/2002	1 000 000	S	SLOF2012002 5/21/2002	7 375 00	353 36	
SLOF2012002 835470105 SONICWALL INC COM	5/16/2002	600 000	S	SLOF2012002 5/21/2002	4 398 06	238 96	
SLOF2012002 901167105 TWEETER HOME ENTMT GRP INC COM	5/16/2002	1 000 000	S	SLOF2012002 5/21/2002	1 797 79	65 46	
SLOF2012002 901167105 TWEETER HOME ENTMT GRP INC COM	5/16/2002	1 600 000	S	SLOF2012002 5/21/2002	27 261 92	1 502 84	
SLOF2012002 91018B104 UNITED DEFENSE INDS INC	5/16/2002	100 000	S	SLOF2012002 5/21/2002	2 301 67	-106 74	
SLOF2012002 91018B104 UNITED DEFENSE INDS INC	5/16/2002	2 200 000	S	SLOF2012002 5/21/2002	27 091 52	4 061 26	
SLOF2012002 928497108 VITESSE SEMICONDUCTOR CORP COM	5/16/2002	4 000 000	S	SLOF2012002 5/21/2002	8 847 45	-110 59	
SLOF2012002 928497108 VITESSE SEMICONDUCTOR CORP COM	5/16/2002	13 100 000	S	SLOF2012002 5/21/2002	82 786 87	7 979 32	
SLOF2012002 928497108 VITESSE SEMICONDUCTOR CORP COM	5/16/2002	300 000	S	SLOF2012002 5/21/2002	6 286 16	-698 20	
SLOF2012002 20813101 ALPHARMA INC CL A COM	5/20/2002	1 900 000	S	SLOF2012002 5/23/2002	39 812 35	-5 545 78	

SLOF2012002 20613101	ALPHARMA INC CL A COM	1 600 000	5	2/15/2002	5/20/2002	5/23/2002	33 526 19	37 871 52	-4 345 33
SLOF2012002 34425108	ANDREW CORP COM	1 300 000	\$	4/20/2002	5/20/2002	5/23/2002	22 140 41	21 663 85	476 56
SLOF2012002 43127109	ARTESYN TECHNOLOGIES INC COM	2 200 000	\$	2/20/2001	5/20/2002	5/23/2002	17 005 49	42 711 02	-25 705 53
SLOF2012002 43127109	ARTESYN TECHNOLOGIES INC COM	800 000	\$	2/22/2001	5/20/2002	5/23/2002	8 163 81	13 644 40	7 460 59
SLOF2012002 43127109	ARTESYN TECHNOLOGIES INC COM	1 300 000	\$	2/19/2001	5/20/2002	5/23/2002	10 048 70	24 534 25	-14 485 55
SLOF2012002 43127109	ARTESYN TECHNOLOGIES INC COM	1 400 000	\$	2/12/2001	5/20/2002	5/23/2002	10 821 67	26 530 84	-15 709 17
SLOF2012002 343498101	FLOWERS FOOD INC COM	600 000	\$	2/1/2002	5/20/2002	5/23/2002	15 388 53	14 616 90	769 63
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	1 600 000	\$	1/17/2002	5/20/2002	5/23/2002	29 919 10	29 347 68	571 42
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	1 000 000	\$	1/18/2002	5/20/2002	5/23/2002	18 899 43	17 500 00	1 399 43
SLOF2012002 95094103	MICROMUSE INC	1 100 000	\$	3/26/2002	5/20/2002	5/23/2002	8 605 37	8 985 68	-380 31
SLOF2012002 95094103	MICROMUSE INC	7 700 000	\$	3/27/2002	5/20/2002	5/23/2002	60 237 59	62 957 51	2 719 92
SLOF2012002 675232102	OCEANERING INTL INC COM	1 200 000	\$	4/12/2002	5/20/2002	5/23/2002	48 373 06	44 518 24	3 854 82
SLOF2012002 680665205	OLIN CORP COM PAR \$1 00	200 000	\$	8/1/2001	5/20/2002	5/23/2002	3 703 05	3 401 36	301 69
SLOF2012002 680665205	OLIN CORP COM PAR \$1 00	800 000	\$	8/14/2001	5/20/2002	5/23/2002	31 475 91	27 055 50	4 420 41
SLOF2012002 680665205	OLIN CORP COM PAR \$1 00	300 000	\$	9/19/2001	5/20/2002	5/23/2002	11 109 14	9 009 24	2 099 90
SLOF2012002 680665205	OLIN CORP COM PAR \$1 00	300 000	\$	9/20/2001	5/20/2002	5/23/2002	5 554 57	4 303 44	1 251 13
SLOF2012002 683718100	OPENWAVE SYS INC	2 800 000	\$	4/24/2002	5/20/2002	5/23/2002	17 850 01	15 966 72	1 883 29
SLOF2012002 7479063204	QUANTUM CORP DSSG COM	1 600 000	\$	3/26/2002	5/20/2002	5/23/2002	11 475 33	12 166 06	-690 75
SLOF2012002 910188104	UNITED DEFENSE INDS INC	1 800 000	\$	5/6/2002	5/20/2002	5/23/2002	39 515 83	41 430 06	-1 914 23
SLOF2012002 910188104	UNITED DEFENSE INDS INC	400 000	\$	5/7/2002	5/20/2002	5/23/2002	8 781 29	8 113 88	667 41
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	1 300 000	\$	10/3/2001	5/21/2002	5/24/2002	23 959 19	16 774 03	7 185 16
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	700 000	\$	10/10/2001	5/21/2002	5/24/2002	12 901 10	9 674 49	3 226 61
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	600 000	\$	10/11/2001	5/21/2002	5/24/2002	11 058 09	8 490 42	2 567 67
SLOF2012002 20813101	ALPHARMA INC CL A COM	600 000	\$	2/19/2002	5/21/2002	5/24/2002	12 058 79	13 968 72	-1 909 93
SLOF2012002 34425108	ANDREW CORP COM	500 000	\$	4/2/2002	5/21/2002	5/24/2002	8 332 25	4 455 60	18 59
SLOF2012002 051648106	AURORA FOODS INC COM	1 000 000	\$	10/24/2001	5/21/2002	5/24/2002	2 037 33	4 107 69	2 418 27
SLOF2012002 051648106	AURORA FOODS INC COM	900 000	\$	1/11/2001	5/21/2002	5/24/2002	1 833 60	2 417 95	-2 274 09
SLOF2012002 051648106	AURORA FOODS INC COM	500 000	\$	1/12/2001	5/21/2002	5/24/2002	1 018 67	2 450 00	-1 399 28
SLOF2012002 051648106	AURORA FOODS INC COM	500 000	\$	1/19/2001	5/21/2002	5/24/2002	1 018 67	2 417 95	1 431 33
SLOF2012002 54540109	AXCELIS TECHNOLOGIES INC COM	700 000	\$	4/10/2002	5/21/2002	5/24/2002	9 804 39	9 255 68	548 71
SLOF2012002 127097103	CABOT OIL & GAS CORP CL A	800 000	\$	7/24/2001	5/21/2002	5/24/2002	18 776 31	19 594 86	-818 57
SLOF2012002 24522P103	DEL MONTE FOODS CO COM	2 300 000	\$	12/11/2001	5/21/2002	5/24/2002	23 505 28	19 090 00	4 415 28
SLOF2012002 247357106	DELTA & PINE LAND CO	1 100 000	\$	12/17/2001	5/21/2002	5/24/2002	21 945 54	24 247 96	-2 302 42
SLOF2012002 247357106	DELTA & PINE LAND CO	400 000	\$	1/15/2002	5/21/2002	5/24/2002	7 980 20	8 702 92	-722 72
SLOF2012002 284443106	ELCOR CORP COM	1 200 000	\$	4/12/2002	5/21/2002	5/24/2002	32 117 03	29 827 08	2 289 95
SLOF2012002 284443106	ELCOR CORP COM	100 000	\$	4/15/2002	5/21/2002	5/24/2002	2 676 42	2 501 03	175 39
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	1 600 000	\$	1/18/2002	5/21/2002	5/24/2002	29 903 10	28 000 00	1 903 10
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	1 000 000	\$	1/23/2002	5/21/2002	5/24/2002	18 689 44	15 992 70	2 696 74
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	1 000 000	\$	1/29/2002	5/21/2002	5/24/2002	13 082 61	11 480 00	1 602 61
SLOF2012002 575384102	MASONITE INTL CORP	1 000 000	\$	4/11/2002	5/21/2002	5/24/2002	17 834 26	15 466 00	2 368 26
SLOF2012002 680665205	OLIN CORP COM PAR \$1 00	1 000 000	\$	9/20/2001	5/21/2002	5/24/2002	1 843 93	1 434 48	409 45
SLOF2012002 680665205	OLIN CORP COM PAR \$1 00	1 700 000	\$	1/18/2001	5/21/2002	5/24/2002	31 346 88	25 066 67	6 280 21
SLOF2012002 683718100	OPENWAVE SYS INC	900 000	\$	2/1/2002	5/21/2002	5/24/2002	16 595 41	13 087 98	3 507 43
SLOF2012002 7479063204	QUANTUM CORP DSSG COM	6 200 000	\$	4/24/2002	5/21/2002	5/24/2002	40 822 66	35 354 86	5 467 78
SLOF2012002 7479063204	QUANTUM CORP DSSG COM	1 900 000	\$	3/28/2002	5/21/2002	5/24/2002	12 103 80	12 926 46	-822 66
SLOF2012002 910188104	UNITED DEFENSE INDS INC	1 000 000	\$	5/7/2002	5/21/2002	5/24/2002	13 527 78	15 184 80	-1 657 02
SLOF2012002 996102902	SLO CLIENT CASH INVESTMENT TR	169 254 450	\$	4/8/2002	5/21/2002	5/24/2002	21 949 33	20 284 70	1 664 63
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	800 000	\$	10/11/2001	5/22/2002	5/28/2002	169 254 45	169 254 45	0 00
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	2 500 000	\$	12/17/2001	5/22/2002	5/28/2002	44 890 39	36 595 75	8 294 64
SLOF2012002 01741R102	ALLEGHENY TECHNOLOGIES INC COM	2 000 000	\$	12/16/2001	5/22/2002	5/28/2002	35 904 31	30 663 20	5 241 11
SLOF2012002 20813101	ALPHARMA INC CL A COM	200 000	\$	12/19/2001	5/22/2002	5/28/2002	3 590 43	3 113 96	476 47
SLOF2012002 20813101	ALPHARMA INC CL A COM	500 000	\$	2/20/2002	5/22/2002	5/28/2002	10 438 48	11 280 00	-841 52
SLOF2012002 20813101	ALPHARMA INC CL A COM	800 000	\$	2/27/2002	5/22/2002	5/28/2002	16 701 57	17 241 92	-540 35
SLOF2012002 20813101	ALPHARMA INC CL A COM	400 000	\$	3/7/2002	5/22/2002	5/28/2002	8 350 79	7 887 76	463 03
SLOF2012002 20813101	ALPHARMA INC CL A COM	700 000	\$	3/8/2002	5/22/2002	5/28/2002	14 613 88	11 683 96	2 930 32
SLOF2012002 20813101	ALPHARMA INC CL A COM	100 000	\$	2/19/2002	5/22/2002	5/28/2002	2 067 70	2 328 12	-240 42
SLOF2012002 32744104	ANAREN MICROWAVE INC	600 000	\$	3/7/2002	5/22/2002	5/28/2002	7 949 76	8 458 82	-509 16
SLOF2012002 32744104	ANAREN MICROWAVE INC	1 400 000	\$	3/6/2002	5/22/2002	5/28/2002	18 549 43	20 864 62	-2 315 19
SLOF2012002 34425108	ANDREW CORP COM	1 500 000	\$	4/12/2002	5/22/2002	5/28/2002	25 246 34	25 315 80	-69 46
SLOF2012002 34425108	ANDREW CORP COM	200 000	\$	4/2/2002	5/22/2002	5/28/2002	3 366 18	3 332 90	33 28

Year	Company Name	Amount	Code	Year	Company Name	Amount	Code	Year	Company Name	Amount	Code	Year	Company Name	Amount	Code
SLOF2012002	34425108	ANDREW CORP COM	S	4/5/2002	5/28/2002	5 049 27	5 023 20	26 07							
SLOF2012002	051648106	AURORA FOODS INC COM	S	11/9/2001	5/28/2002	1 065 67	2 450 00	1 384 33							
SLOF2012002	051648106	AURORA FOODS INC COM	S	12/24/2001	5/28/2002	6 820 27	16 160 00	-8 339 73							
SLOF2012002	051648106	AURORA FOODS INC COM	S	12/31/2001	5/28/2002	1 705 07	4 000 80	-2 285 73							
SLOF2012002	051648106	AURORA FOODS INC COM	S	4/9/2002	5/28/2002	5 754 60	12 656 52	-6 901 82							
SLOF2012002	051648106	AURORA FOODS INC COM	S	4/10/2002	5/28/2002	7 885 94	19 326 58	11 440 64							
SLOF2012002	051648106	AURORA FOODS INC COM	S	4/11/2002	5/28/2002	2 983 87	8 441 30	-5 457 43							
SLOF2012002	051648106	AURORA FOODS INC COM	S	4/10/2002	5/28/2002	12 571 00	11 900 16	870 84							
SLOF2012002	54540109	AXELIS TECHNOLOGIES INC COM	S	4/15/2002	5/28/2002	15 506 76	19 034 39	-3 527 63							
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	S	4/15/2002	5/28/2002	19 360 41	15 770 00	3 590 41							
SLOF2012002	24522P103	DEL MONTE FOODS CO COM	S	12/11/2001	5/28/2002	4 075 88	3 340 00	735 88							
SLOF2012002	24522P103	DEL MONTE FOODS CO COM	S	11/18/2001	5/28/2002	5 986 83	6 527 19	-540 36							
SLOF2012002	247357106	DELTA & PINE LAND CO	S	11/18/2001	5/28/2002	11 973 66	13 220 40	-1 248 74							
SLOF2012002	247357106	DELTA & PINE LAND CO	S	11/18/2001	5/28/2002	7 982 44	8 719 12	736 68							
SLOF2012002	247357106	DELTA & PINE LAND CO	S	4/1/2002	5/28/2002	30 352 05	37 635 36	-7 283 31							
SLOF2012002	595094103	MICROMUSE INC	S	4/26/2002	5/28/2002	4 335 01	4 897 86	581 85							
SLOF2012002	595094103	MICROMUSE INC	S	4/24/2002	5/28/2002	16 920 45	15 965 72	953 73							
SLOF2012002	683718100	OPENWAVE SYS INC	S	4/30/2002	5/28/2002	12 690 33	11 953 41	736 92							
SLOF2012002	683718100	OPENWAVE SYS INC	S	1/11/2002	5/28/2002	7 197 88	7 525 75	-327 87							
SLOF2012002	713831105	PERICOM SEMICONDUCTOR CORP	S	3/28/2002	5/28/2002	15 744 26	17 582 40	1 838 14							
SLOF2012002	749719100	QUANTUM CORP DSSG COM	S	4/1/2002	5/28/2002	10 060 65	11 554 72	-1 494 07							
SLOF2012002	749719100	QUANTUM CORP DSSG COM	S	4/8/2002	5/28/2002	218 705 86	218 705 86	0 00							
SLOF2012002	896102902	RSA SEC INC COM	S	4/9/2002	5/28/2002	3 889 44	54 686 44	-50 797 00							
SLOF2012002	896102902	RSA SEC INC COM	S	1/16/2002	5/28/2002	5 394 09	5 394 09	0 00							
SLOF2012002	77681104	AEROFLEX INC	S	12/19/2001	5/28/2002	21 675 66	18 663 76	2 991 90							
SLOF2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	S	3/9/2002	5/28/2002	33 132 49	37 258 25	-4 125 76							
SLOF2012002	32744104	ANAREN MICROWAVE INC	S	4/30/2002	5/28/2002	21 977 40	21 235 11	742 29							
SLOF2012002	34425108	ANDREW CORP COM	S	4/12/2002	5/28/2002	25 358 53	25 315 80	42 73							
SLOF2012002	34425108	ANDREW CORP COM	S	2/23/2001	5/28/2002	11 165 81	22 465 95	-11 300 14							
SLOF2012002	43127109	ARTESYN TECHNOLOGIES INC COM	S	4/1/2002	5/28/2002	7 434 13	21 706 20	-14 272 07							
SLOF2012002	051648106	AURORA FOODS INC COM	S	4/12/2002	5/28/2002	826 01	2 390 44	-1 564 43							
SLOF2012002	051648106	AURORA FOODS INC COM	S	2/19/2002	5/28/2002	13 246 59	10 855 00	2 391 59							
SLOF2012002	343498101	FLOWERS FOOD INC COM	S	4/1/2002	5/28/2002	9 975 70	9 963 60	392 10							
SLOF2012002	343498101	FLOWERS FOOD INC COM	S	3/22/2001	5/28/2002	5 389 08	4 967 28	421 80							
SLOF2012002	343498101	FLOWERS FOOD INC COM	S	3/27/2001	5/28/2002	16 167 23	15 891 84	275 39							
SLOF2012002	449669100	IMC GLOBAL INC COM	S	5/9/2001	5/28/2002	17 514 50	14 681 86	2 832 62							
SLOF2012002	449669100	IMC GLOBAL INC COM	S	5/22/2002	5/28/2002	111 536 63	99 000 00	12 536 63							
SLOF2012002	64110L106	NETFLIX COM INC	S	3/20/2002	5/28/2002	12 109 64	11 307 78	801 86							
SLOF2012002	678026105	OIL STS INTL INC COM	S	3/21/2002	5/28/2002	3 302 63	3 222 30	80 33							
SLOF2012002	678026105	OIL STS INTL INC COM	S	3/27/2002	5/28/2002	14 311 40	14 070 29	241 11							
SLOF2012002	678026105	OIL STS INTL INC COM	S	3/28/2002	5/28/2002	6 605 28	6 487 98	117 28							
SLOF2012002	678026105	OIL STS INTL INC COM	S	4/11/2002	5/28/2002	8 807 01	8 704 32	102 69							
SLOF2012002	693250105	PC-TEL INC COM	S	5/2/2001	5/28/2002	2 284 22	3 036 99	752 77							
SLOF2012002	693250105	PC-TEL INC COM	S	3/3/2001	5/28/2002	5 343 84	7 119 00	-1 785 16							
SLOF2012002	713831105	PERICOM SEMICONDUCTOR CORP	S	1/11/2002	5/28/2002	2 860 11	3 010 30	150 19							
SLOF2012002	20813101	ALPHARMA INC CL A COM	S	3/8/2002	5/30/2002	40 167 44	31 712 52	8 454 92							
SLOF2012002	43127109	ARTESYN TECHNOLOGIES INC COM	S	3/15/2001	5/30/2002	14 152 10	28 456 87	-14 304 77							
SLOF2012002	43127109	ARTESYN TECHNOLOGIES INC COM	S	3/15/2001	5/30/2002	17 131 48	34 854 43	-17 722 94							
SLOF2012002	43127109	ARTESYN TECHNOLOGIES INC COM	S	3/16/2001	5/30/2002	20 110 88	30 712 50	10 601 62							
SLOF2012002	43127109	ARTESYN TECHNOLOGIES INC COM	S	4/3/2001	5/30/2002	2 979 39	3 833 64	-854 25							
SLOF2012002	43127109	ARTESYN TECHNOLOGIES INC COM	S	6/6/2001	5/30/2002	28 304 20	50 690 86	-22 386 66							
SLOF2012002	43127109	ARTESYN TECHNOLOGIES INC COM	S	7/30/2001	5/30/2002	17 876 34	25 512 00	-7 635 66							
SLOF2012002	051648106	AURORA FOODS INC COM	S	4/15/2002	5/30/2002	1 767 82	5 378 49	-3 610 67							
SLOF2012002	051648106	AURORA FOODS INC COM	S	4/15/2002	5/30/2002	2 749 93	8 429 54	-5 678 61							
SLOF2012002	54540109	AXELIS TECHNOLOGIES INC COM	S	4/10/2002	5/30/2002	32 394 02	33 056 00	-661 98							
SLOF2012002	204925101	COMPUTER NETWORK TECHNOLOGY CO	S	12/18/2001	5/30/2002	46 622 82	58 222 84	-11 600 02							
SLOF2012002	24522P103	DEL MONTE FOODS CO COM	S	12/18/2001	5/30/2002	3 059 13	2 505 00	554 13							
SLOF2012002	24522P103	DEL MONTE FOODS CO COM	S	12/20/2001	5/30/2002	9 177 38	7 469 82	1 707 56							
SLOF2012002	24522P103	DEL MONTE FOODS CO COM	S	1/4/2002	5/30/2002	4 078 84	3 520 00	558 84							

Year	Organization	Amount	Year	Organization	Amount	Year	Organization	Amount
SLOF2012002	247131105 DELPHI FINL GROUP INC CL A COM	600 000	5/24/2002	5/30/2002	25 708 92	21 200 46	4 508 46	
SLOF2012002	494274103 KIMBALL INTL INC CL B	100 000	5/24/2002	5/30/2002	1 700 95	1 569 78	3 171 17	
SLOF2012002	494274103 KIMBALL INTL INC CL B	2 900 000	5/24/2002	5/30/2002	49 327 51	46 255 00	3 072 51	
SLOF2012002	494274103 KIMBALL INTL INC CL B	500 000	5/24/2002	5/30/2002	8 504 74	7 990 00	514 74	
SLOF2012002	714290103 PERRIGO CO COM	400 000	4/5/2002	5/30/2002	5 079 84	4 522 86	557 16	
SLOF2012002	01741R102 ALLEGHENY TECHNOLOGIES INC COM	900 000	12/19/2001	5/31/2002	15 458 13	14 012 82	1 443 31	
SLOF2012002	20813101 ALPHARMA INC CL A COM	2 400 000	3/6/2002	5/31/2002	48 816 68	40 057 92	8 758 76	
SLOF2012002	32744104 ANAREN MICROWAVE INC	2 500 000	4/15/2002	5/31/2002	32 874 00	37 258 25	-4 384 25	
SLOF2012002	204925101 COMPUTER NETWORK TECHNOLOGY CO	800 000	4/15/2002	5/31/2002	6 916 59	8 957 36	-3 506 96	
SLOF2012002	204925101 COMPUTER NETWORK TECHNOLOGY CO	1 000 000	4/15/2002	5/31/2002	6 052 02	7 701 68	-1 648 68	
SLOF2012002	247131105 DELPHI FINL GROUP INC CL A COM	300 000	1/25/2002	5/31/2002	12 615 06	10 600 23	2 014 83	
SLOF2012002	284443108 ELCOR CORP COM	300 000	4/15/2002	5/31/2002	7 791 99	7 503 09	288 90	
SLOF2012002	284443108 ELCOR CORP COM	700 000	4/19/2002	5/31/2002	18 181 32	17 727 43	453 89	
SLOF2012002	284443108 ELCOR CORP COM	800 000	4/19/2002	5/31/2002	23 375 98	22 509 27	866 71	
SLOF2012002	3183F107 GENESIS HEALTH VENTURES INC	200 000	4/24/2002	5/31/2002	5 194 66	5 272 12	-77 46	
SLOF2012002	680665205 OLIN CORP COM PAR \$1 00	300 000	4/24/2002	5/31/2002	5 620 66	4 920 00	700 66	
SLOF2012002	680665205 OLIN CORP COM PAR \$1 00	200 000	1/29/2002	5/31/2002	3 777 89	2 908 44	869 45	
SLOF2012002	713660101 PEREGRINE SYS INC COM	200 000	2/1/2002	5/31/2002	49 112 51	46 881 18	2 231 33	
SLOF2012002	713660101 PEREGRINE SYS INC COM	2 200 000	4/29/2002	5/31/2002	144 58	864 78	-17 20 20	
SLOF2012002	713660101 PEREGRINE SYS INC COM	100 000	4/29/2002	5/31/2002	8 963 68	8 963 68	12 879 34	
SLOF2012002	713660101 PEREGRINE SYS INC COM	6 200 000	4/5/2002	5/31/2002	15 376 93	13 568 04	-1 808 89	
SLOF2012002	714290103 PERRIGO CO COM	1 200 000	4/1/2002	5/31/2002	11 532 70	10 448 91	1 083 79	
SLOF2012002	714290103 PERRIGO CO COM	900 000	4/1/2002	5/31/2002	9 103 22	10 832 55	-1 729 33	
SLOF2012002	748719100 RSA SEC INC COM	400 000	4/2/2002	5/31/2002	2 427 53	2 890 32	-452 79	
SLOF2012002	748719100 RSA SEC INC COM	78 591 180	4/9/2002	5/28/2002	76 591 18	76 591 18	0 00	
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENTS TR	600 000	12/19/2001	6/3/2002	10 220 99	9 341 88	879 11	
SLOF2012002	01741R102 ALLEGHENY TECHNOLOGIES INC COM	200 000	3/9/2002	6/3/2002	4 132 16	3 338 16	794 00	
SLOF2012002	20813101 ALPHARMA INC CL A COM	1 600 000	5/1/2002	6/3/2002	33 057 24	28 397 12	4 660 12	
SLOF2012002	20813101 ALPHARMA INC CL A COM	700 000	5/2/2002	6/3/2002	14 462 54	12 919 34	1 543 20	
SLOF2012002	32744104 ANAREN MICROWAVE INC	700 000	3/9/2002	6/3/2002	9 152 29	8 486 40	695 89	
SLOF2012002	204925101 COMPUTER NETWORK TECHNOLOGY CO	1 700 000	4/17/2002	6/3/2002	14 706 25	18 704 08	-3 997 83	
SLOF2012002	247131105 DELPHI FINL GROUP INC CL A COM	2 000 000	1/25/2002	6/3/2002	20 279 38	17 600 00	2 679 38	
SLOF2012002	339130106 FLEMING COS INC CO*1	300 000	12/25/2001	6/3/2002	4 276 47	3 533 41	743 06	
SLOF2012002	339130106 FLEMING COS INC COM	2 100 000	12/27/2001	6/3/2002	6 981 30	5 871 18	1 110 12	
SLOF2012002	339130106 FLEMING COS INC COM	2 100 000	1/2/2002	6/3/2002	48 029 12	39 665 85	8 363 27	
SLOF2012002	37183F107 GENESIS HEALTH VENTURES INC	700 000	1/29/2002	6/3/2002	48 029 12	35 559 93	12 469 19	
SLOF2012002	680665205 OLIN CORP COM PAR \$1 00	1 800 000	2/12/2002	6/3/2002	13 174 93	11 480 00	1 694 93	
SLOF2012002	680665205 OLIN CORP COM PAR \$1 00	2 300 000	3/29/2002	6/3/2002	33 878 40	25 390 00	8 488 40	
SLOF2012002	714290103 PERRIGO CO COM	2 700 000	4/1/2002	6/3/2002	35 605 17	31 346 73	4 258 44	
SLOF2012002	714290103 PERRIGO CO COM	2 700 000	4/1/2002	6/3/2002	35 605 17	31 882 68	3 722 49	
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	295 009 690	4/9/2002	5/29/2002	295 009 69	295 009 69	0 00	
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	164 381 710	4/10/2002	5/29/2002	164 381 71	164 381 71	0 00	
SLOF2012002	01741R102 ALLEGHENY TECHNOLOGIES INC COM	900 000	1/14/2002	6/4/2002	18 762 35	16 717 69	2 044 66	
SLOF2012002	20813101 ALPHARMA INC CL A COM	1 600 000	5/2/2002	6/4/2002	32 354 38	29 529 92	2 824 46	
SLOF2012002	24522P103 DEL MONTE FOODS CO COM	700 000	5/7/2002	6/4/2002	14 155 04	12 150 60	2 004 44	
SLOF2012002	24522P103 DEL MONTE FOODS CO COM	4 200 000	1/4/2002	6/4/2002	42 720 27	36 960 00	5 760 27	
SLOF2012002	339130106 FLEMING COS INC COM	900 000	1/7/2002	6/4/2002	5 085 75	4 224 25	861 50	
SLOF2012002	339130106 FLEMING COS INC COM	100 000	1/15/2002	6/4/2002	1 017 15	829 89	187 26	
SLOF2012002	339130106 FLEMING COS INC COM	600 000	1/22/2002	6/4/2002	2 189 82	1 693 33	486 49	
SLOF2012002	339130106 FLEMING COS INC COM	1 200 000	1/11/2002	6/4/2002	13 138 94	10 266 54	2 872 40	
SLOF2012002	339130106 FLEMING COS INC COM	1 700 000	1/16/2002	6/4/2002	26 277 89	20 063 64	6 214 25	
SLOF2012002	339130106 FLEMING COS INC COM	700 000	1/22/2002	6/4/2002	37 227 01	29 344 72	7 882 29	
SLOF2012002	339130106 FLEMING COS INC COM	1 200 000	1/23/2002	6/4/2002	26 277 89	22 061 28	4 216 61	
SLOF2012002	339130106 FLEMING COS INC COM	1 500 000	3/8/2002	6/4/2002	32 847 36	32 568 00	279 36	
SLOF2012002	996087094 BSDT-LATE MONEY DEPOSIT ACCT	3 075 000	5/29/2002	5/30/2002	3 075 00	3 075 00	0 00	
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	83 087 130	4/10/2002	5/30/2002	83 087 13	83 087 13	0 00	
SLOF2012002	01741R102 ALLEGHENY TECHNOLOGIES INC COM	800 000	1/14/2002	6/5/2002	15 698 15	13 678 11	2 018 04	

SLOF	2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	1 200 000	S	1/19/2002	5/31/2002	6/5/2002	20 928 21	18 082 32	2 845 89
SLOF	2012002	32744104	ANAREN MICROWAVE INC	1 200 000	S	3/8/2002	5/31/2002	6/5/2002	15 701 53	17 893 96	2 182 43
SLOF	2012002	32744104	ANAREN MICROWAVE INC	1 000 000	S	3/12/2002	5/31/2002	6/5/2002	13 064 60	14 374 60	1 290 00
SLOF	2012002	32744104	ANAREN MICROWAVE INC	500 000	S	3/12/2002	5/31/2002	6/5/2002	6 542 30	7 013 05	-470 75
SLOF	2012002	32744104	ANAREN MICROWAVE INC	1 600 000	S	3/15/2002	5/31/2002	6/5/2002	20 935 37	24 324 16	-3 388 79
SLOF	2012002	32744104	ANAREN MICROWAVE INC	1 000 000	S	3/18/2002	5/31/2002	6/5/2002	1 308 46	1 507 93	199 47
SLOF	2012002	24522P103	DEL MONTE FOODS CO COM	700 000	S	1/15/2002	5/31/2002	6/5/2002	7 139 78	5 809 23	1 330 55
SLOF	2012002	24522P103	DEL MONTE FOODS CO COM	1 000 000	S	1/19/2002	5/31/2002	6/5/2002	10 199 69	8 544 60	1 655 09
SLOF	2012002	24522P103	DEL MONTE FOODS CO COM	1 700 000	S	1/22/2002	5/31/2002	6/5/2002	17 339 47	14 520 04	2 819 43
SLOF	2012002	24522P103	DEL MONTE FOODS CO COM	5 100 000	S	1/25/2002	5/31/2002	6/5/2002	52 018 42	43 350 00	8 668 42
SLOF	2012002	24522P103	DEL MONTE FOODS CO COM	100 000	S	1/28/2002	5/31/2002	6/5/2002	1 019 97	855 63	164 34
SLOF	2012002	24522P103	DEL MONTE FOODS CO COM	3 500 000	S	1/31/2002	5/31/2002	6/5/2002	35 898 92	30 975 00	4 723 92
SLOF	2012002	284443108	ELCOR CORP COM	400 000	S	4/24/2002	5/31/2002	6/5/2002	10 508 52	10 544 24	-37 72
SLOF	2012002	284443108	ELCOR CORP COM	500 000	S	4/25/2002	5/31/2002	6/5/2002	13 133 15	13 367 60	234 45
SLOF	2012002	284443108	ELCOR CORP COM	2 200 000	S	4/28/2002	5/31/2002	6/5/2002	57 785 87	58 123 12	-337 25
SLOF	2012002	339130106	FLEMING COS INC COM	1 500 000	S	3/9/2002	5/31/2002	6/5/2002	32 825 65	32 568 00	257 65
SLOF	2012002	339130106	FLEMING COS INC COM	700 000	S	3/13/2002	5/31/2002	6/5/2002	15 365 31	125 795 89	-34 46
SLOF	2012002	896102802	SLO CLIENT CASH INVESTMENT TR	125 795 890	S	4/10/2002	5/31/2002	6/8/2002	125 795 88	3 013 72	438 21
SLOF	2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	200 000	S	1/19/2002	6/3/2002	6/8/2002	15 533 71	13 644 00	1 889 71
SLOF	2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	900 000	S	1/17/2002	6/3/2002	6/8/2002	3 753 24	4 523 79	770 55
SLOF	2012002	32744104	ANAREN MICROWAVE INC	300 000	S	3/18/2002	6/3/2002	6/8/2002	14 705 55	16 394 34	-1 688 79
SLOF	2012002	32744104	ANAREN MICROWAVE INC	600 000	S	6/18/2001	6/3/2002	6/8/2002	13 398 08	14 696 16	-1 298 08
SLOF	2012002	127097103	CABOT OIL & GAS CORP CL A	600 000	S	7/24/2001	6/3/2002	6/8/2002	4 466 03	4 707 36	-241 33
SLOF	2012002	127097103	CABOT OIL & GAS CORP CL A	200 000	S	9/10/2001	6/3/2002	6/8/2002	4 197 87	3 497 81	700 06
SLOF	2012002	127097103	CABOT OIL & GAS CORP CL A	100 000	S	2/13/2002	6/3/2002	6/8/2002	16 199 51	17 378 28	1 178 77
SLOF	2012002	247131105	DELPHI FILM GROUP INC CL A COM	100 000	S	1/17/2002	6/3/2002	6/8/2002	39 559 92	38 263 50	1 296 42
SLOF	2012002	460915200	INTRAMST CORP COM NEW	900 000	S	1/17/2002	6/3/2002	6/8/2002	10 664 67	14 606 25	-3 941 58
SLOF	2012002	494590103	KINDRED HEALTHCARE INC COM	900 000	S	2/27/2001	6/3/2002	6/8/2002	30 743 57	29 366 82	1 376 75
SLOF	2012002	7 19E+113	PHOENIX COS INC NEW COM	1 700 000	S	8/1/2001	6/3/2002	6/8/2002	10 850 67	10 644 24	206 43
SLOF	2012002	7 19E+113	PHOENIX COS INC NEW COM	600 000	S	8/2/2001	6/3/2002	6/8/2002	1 808 45	1 760 59	47 86
SLOF	2012002	7 19E+113	PHOENIX COS INC NEW COM	100 000	S	10/02/2001	6/3/2002	6/8/2002	23 704 38	19 224 09	4 480 29
SLOF	2012002	7 19E+113	PHOENIX COS INC NEW COM	900 000	S	12/4/2002	6/3/2002	6/8/2002	34 512 20	23 219 50	11 292 70
SLOF	2012002	79377M108	REHABICARE GROUP INC COM	2 500 000	S	1/26/2001	6/3/2002	6/8/2002	3 269 78	10 275 31	-7 068 53
SLOF	2012002	05164B106	AURORA FOODS INC COM	1 700 000	S	4/17/2002	6/4/2002	6/7/2002	1 697 71	5 492 78	-3 795 08
SLOF	2012002	05164B106	AURORA FOODS INC COM	900 000	S	4/22/2002	6/4/2002	6/7/2002	943 17	2 961 00	-2 017 83
SLOF	2012002	05164B106	AURORA FOODS INC COM	200 000	S	5/2/2002	6/4/2002	6/7/2002	377 27	931 26	-553 99
SLOF	2012002	05164B106	AURORA FOODS INC COM	200 000	S	7/2/2001	6/4/2002	6/7/2002	4 496 96	2 810 54	1 686 42
SLOF	2012002	375916103	GILDAN ACTIVEWARE SUB VTG CL A	1 100 000	S	7/11/2001	6/4/2002	6/7/2002	24 733 30	14 250 28	10 483 02
SLOF	2012002	494580103	KINDRED HEALTHCARE INC COM	700 000	S	1/19/2002	6/4/2002	6/7/2002	4 396 51	4 251 50	145 01
SLOF	2012002	494580103	KINDRED HEALTHCARE INC COM	500 000	S	2/27/2001	6/4/2002	6/7/2002	30 775 55	28 308 21	2 467 34
SLOF	2012002	609200100	MONDAVI ROBERT CORP CL A	600 000	S	4/5/2001	6/4/2002	6/7/2002	17 012 78	24 343 75	-7 330 97
SLOF	2012002	609200100	MONDAVI ROBERT CORP CL A	200 000	S	4/12/2001	6/4/2002	6/7/2002	6 805 11	9 178 00	-2 372 89
SLOF	2012002	833034101	SNAP ON INC COM	500 000	S	8/14/2001	6/4/2002	6/7/2002	15 253 99	12 822 25	2 331 34
SLOF	2012002	833034101	SNAP ON INC COM	800 000	S	8/23/2001	6/4/2002	6/7/2002	24 405 74	20 031 52	4 374 22
SLOF	2012002	833034101	SNAP ON INC COM	300 000	S	8/31/2001	6/4/2002	6/7/2002	9 154 15	7 655 10	1 499 05
SLOF	2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	400 000	S	1/17/2002	6/5/2002	6/10/2002	6 787 67	6 064 00	733 67
SLOF	2012002	01741R102	ALLEGHENY TECHNOLOGIES INC COM	1 300 000	S	1/19/2002	6/5/2002	6/10/2002	22 092 44	19 425 64	2 668 80
SLOF	2012002	219023108	CORN PRODS INTL INC COM	300 000	S	2/12/2002	6/5/2002	6/10/2002	9 596 60	8 903 01	1 033 59
SLOF	2012002	219023108	CORN PRODS INTL INC COM	100 000	S	2/13/2002	6/5/2002	6/10/2002	3 312 20	3 035 78	276 41
SLOF	2012002	219023108	CORN PRODS INTL INC COM	900 000	S	2/15/2002	6/5/2002	6/10/2002	29 809 80	27 009 00	2 800 80
SLOF	2012002	575384100	MASONITE INTL CORP	400 000	S	4/11/2002	6/5/2002	6/10/2002	7 294 30	6 186 40	1 097 90
SLOF	2012002	609200100	MONDAVI ROBERT CORP CL A	500 000	S	4/19/2001	6/5/2002	6/10/2002	16 885 74	23 214 35	-6 328 61
SLOF	2012002	640204301	NEIMAN-MARCUS GROUP INC CL B	300 000	S	9/25/2001	6/5/2002	6/10/2002	10 770 99	7 407 45	3 363 54
SLOF	2012002	749719100	RSA SEC INC COM	900 000	S	4/2/2002	6/5/2002	6/10/2002	4 553 86	6 480 72	1 926 86
SLOF	2012002	833034101	SNAP ON INC COM	1 100 000	S	8/31/2001	6/5/2002	6/10/2002	33 872 38	28 068 92	5 803 46
SLOF	2012002	833034101	SNAP ON INC COM	500 000	S	10/2/2002	6/5/2002	6/10/2002	15 396 53	11 457 75	3 938 78
SLOF	2012002	880779103	TEREX CORP NEW	600 000	S	12/28/2001	6/5/2002	6/10/2002	15 094 16	10 656 30	4 437 86
SLOF	2012002	880779103	TEREX CORP NEW	1 100 000	S	1/10/2002	6/5/2002	6/10/2002	27 672 64	19 175 64	8 497 00
SLOF	2012002	880779103	TEREX CORP NEW	500 000	S	2/21/2002	6/5/2002	6/10/2002	12 578 47	8 373 00	4 205 47
SLOF	2012002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	5 235 000	S	6/4/2002	6/5/2002	6/5/2002	5 235 00	5 235 00	0 00

Year	Company Name	Amount	Date	Category	Balance	Balance	Balance	Balance
SLOF2012002	ARGATE PCS INC COM	1,200,000	6/11/2002	6/6/2002	3,822.00	33,510.12	-29,688.12	
SLOF2012002	ARGATE PCS INC COM	500,000	6/11/2002	6/6/2002	1,592.50	13,261.15	11,668.65	
SLOF2012002	ARGATE PCS INC COM	500,000	6/11/2002	6/6/2002	1,592.50	10,989.85	-9,397.35	
SLOF2012002	ARGATE PCS INC COM	800,000	6/11/2002	6/6/2002	2,548.00	15,462.64	-12,914.64	
SLOF2012002	ARGATE PCS INC COM	2,000,000	6/11/2002	6/6/2002	6,370.01	28,398.80	-22,028.79	
SLOF2012002	ARGATE PCS INC COM	900,000	6/11/2002	6/6/2002	2,866.50	8,834.58	-5,968.08	
SLOF2012002	ARGATE PCS INC COM	1,200,000	6/11/2002	6/6/2002	3,822.00	12,115.20	-8,293.20	
SLOF2012002	ARGATE PCS INC COM	1,000,000	6/11/2002	6/6/2002	3,185.00	9,431.10	-6,246.10	
SLOF2012002	ARGATE PCS INC COM	1,000,000	6/11/2002	6/6/2002	7,962.51	37,530.25	29,567.74	
SLOF2012002	ARGATE PCS INC COM	2,500,000	6/11/2002	6/6/2002	1,592.50	7,074.35	-5,481.85	
SLOF2012002	ARGATE PCS INC COM	500,000	6/11/2002	6/6/2002	5,733.01	54,375.84	-48,642.83	
SLOF2012002	ARGATE PCS INC COM	1,800,000	6/11/2002	6/6/2002	10,510.51	98,190.51	-87,680.00	
SLOF2012002	ARGATE PCS INC COM	3,300,000	6/11/2002	6/6/2002	9,958.31	8,965.68	992.63	
SLOF2012002	ARGATE PCS INC COM	700,000	6/11/2002	6/6/2002	5,751.72	13,545.28	-7,793.56	
SLOF2012002	ARGATE PCS INC COM	600,000	6/11/2002	6/6/2002	16,587.23	16,587.23	-3,012.65	
SLOF2012002	ARGATE PCS INC COM	1,100,000	6/11/2002	6/6/2002	13,574.58	5,121.83	-3,261.34	
SLOF2012002	ARGATE PCS INC COM	1,100,000	6/11/2002	6/6/2002	1,860.59	14,183.92	-3,824.23	
SLOF2012002	ARGATE PCS INC COM	1,100,000	6/11/2002	6/6/2002	10,359.69	14,183.92	-524.54	
SLOF2012002	ARGATE PCS INC COM	800,000	6/11/2002	6/6/2002	1,294.96	1,819.50	-4,535.72	
SLOF2012002	ARGATE PCS INC COM	100,000	6/11/2002	6/6/2002	11,654.65	16,190.37	-14,218.10	
SLOF2012002	ARGATE PCS INC COM	900,000	6/11/2002	6/6/2002	37,553.86	51,771.96	-9,960.08	
SLOF2012002	ARGATE PCS INC COM	2,900,000	6/11/2002	6/6/2002	2,589.92	3,526.00	1,143.04	
SLOF2012002	ARGATE PCS INC COM	200,000	6/11/2002	6/6/2002	31,654.04	30,511.00	840.85	
SLOF2012002	ARGATE PCS INC COM	1,300,000	6/11/2002	6/6/2002	4,869.85	4,029.00	-861.78	
SLOF2012002	ARGATE PCS INC COM	200,000	6/11/2002	6/6/2002	8,552.94	9,414.72	-3,526.43	
SLOF2012002	ARGATE PCS INC COM	400,000	6/11/2002	6/6/2002	15,177.65	18,704.06	1,498.03	
SLOF2012002	ARGATE PCS INC COM	1,700,000	6/11/2002	6/6/2002	8,928.03	7,430.00	669.92	
SLOF2012002	ARGATE PCS INC COM	1,000,000	6/11/2002	6/6/2002	6,249.62	5,579.70	7,459.63	
SLOF2012002	ARGATE PCS INC COM	700,000	6/11/2002	6/6/2002	49,433.35	41,973.72	-821.32	
SLOF2012002	ARGATE PCS INC COM	1,200,000	6/11/2002	6/6/2002	10,027.16	10,848.48	2,222.40	
SLOF2012002	ARGATE PCS INC COM	300,000	6/11/2002	6/6/2002	28,163.80	23,941.40	10,414.79	
SLOF2012002	ARGATE PCS INC COM	2,800,000	6/11/2002	6/6/2002	40,024.79	29,810.00	8,417.19	
SLOF2012002	ARGATE PCS INC COM	2,100,000	6/11/2002	6/6/2002	18,781.03	10,363.84	1,144.03	
SLOF2012002	ARGATE PCS INC COM	800,000	6/11/2002	6/6/2002	2,347.63	1,203.60	-5,884.39	
SLOF2012002	ARGATE PCS INC COM	100,000	6/11/2002	6/6/2002	12,719.41	18,603.80	-904.86	
SLOF2012002	ARGATE PCS INC COM	2,000,000	6/11/2002	6/6/2002	8,749.74	9,654.60	-688.21	
SLOF2012002	ARGATE PCS INC COM	500,000	6/11/2002	6/6/2002	8,749.74	9,437.95	914.81	
SLOF2012002	ARGATE PCS INC COM	500,000	6/11/2002	6/6/2002	13,046.90	12,132.09	667.78	
SLOF2012002	ARGATE PCS INC COM	300,000	6/11/2002	6/6/2002	4,348.97	3,681.19	16,231.81	
SLOF2012002	ARGATE PCS INC COM	100,000	6/11/2002	6/6/2002	84,546.29	80,778.10	2,116.85	
SLOF2012002	ARGATE PCS INC COM	6,500,000	6/11/2002	6/6/2002	16,144.70	14,027.85	-7,183.95	
SLOF2012002	ARGATE PCS INC COM	900,000	6/11/2002	6/6/2002	9,665.25	16,849.20	-8,909.67	
SLOF2012002	ARGATE PCS INC COM	1,500,000	6/11/2002	6/6/2002	26,117.69	35,027.36	-4,482.87	
SLOF2012002	ARGATE PCS INC COM	300,000	6/11/2002	6/6/2002	8,794.13	14,277.00	-10,775.93	
SLOF2012002	ARGATE PCS INC COM	700,000	6/11/2002	6/6/2002	22,852.96	33,628.91	1,129.14	
SLOF2012002	ARGATE PCS INC COM	300,000	6/11/2002	6/6/2002	3,598.29	2,469.15	2,538.96	
SLOF2012002	ARGATE PCS INC COM	300,000	6/11/2002	6/6/2002	10,794.87	8,051.97	9,386.11	
SLOF2012002	ARGATE PCS INC COM	800,000	6/11/2002	6/6/2002	10,498.72	7,959.76	3,176.18	
SLOF2012002	ARGATE PCS INC COM	800,000	6/11/2002	6/6/2002	27,429.57	36,815.68	-8,768.89	
SLOF2012002	ARGATE PCS INC COM	300,000	6/11/2002	6/6/2002	13,714.78	16,890.96	4,644.27	
SLOF2012002	ARGATE PCS INC COM	300,000	6/11/2002	6/6/2002	14,993.75	23,762.64	1,780.68	
SLOF2012002	ARGATE PCS INC COM	300,000	6/11/2002	6/6/2002	7,481.77	6,408.03	4,34.35	
SLOF2012002	ARGATE PCS INC COM	300,000	6/11/2002	6/6/2002	57,960.27	52,716.00	602.05	
SLOF2012002	ARGATE PCS INC COM	2,300,000	6/11/2002	6/6/2002	43,886.68	29,720.96	14,165.72	
SLOF2012002	ARGATE PCS INC COM	900,000	6/11/2002	6/6/2002	22,445.32	20,654.84	8,577.71	
SLOF2012002	ARGATE PCS INC COM	900,000	6/11/2002	6/6/2002	22,445.32	20,654.84	1,478.04	
SLOF2012002	ARGATE PCS INC COM	900,000	6/11/2002	6/6/2002	4,987.85	4,553.50	3,423.78	
SLOF2012002	ARGATE PCS INC COM	200,000	6/11/2002	6/6/2002	7,481.77	6,408.03	7,144.66	
SLOF2012002	ARGATE PCS INC COM	300,000	6/11/2002	6/6/2002	6,879.72	6,879.72		
SLOF2012002	ARGATE PCS INC COM	3,200,000	6/11/2002	6/6/2002	43,886.68	29,720.96	14,165.72	
SLOF2012002	ARGATE PCS INC COM	1,900,000	6/11/2002	6/6/2002	26,057.71	17,480.00	8,577.71	
SLOF2012002	ARGATE PCS INC COM	1,900,000	6/11/2002	6/6/2002	6,059.14	4,583.10	1,478.04	
SLOF2012002	ARGATE PCS INC COM	200,000	6/11/2002	6/6/2002	30,295.68	26,871.90	3,423.78	
SLOF2012002	ARGATE PCS INC COM	1,000,000	6/11/2002	6/6/2002	49,298.31	42,153.65	7,144.66	
SLOF2012002	ARGATE PCS INC COM	5,500,000	6/11/2002	6/6/2002				

SLOF2012002 871237103	SYKES ENTERPRISES INC COM	1 100 000	S	2/20/2002	6/5/2002	6/11/2002	9 859 66	8 637 75	1 221 91
SLOF2012002 871237103	SYKES ENTERPRISES INC COM	100 000	S	2/21/2002	6/6/2002	6/11/2002	896 33	804 82	91 51
SLOF2012002 860779103	SYKES ENTERPRISES INC COM	1 900 000	S	2/21/2002	6/6/2002	6/11/2002	48 001 48	31 817 40	16 184 08
SLOF2012002 88162G103	TETRA TECH INC NEW	1 600 000	S	3/25/2002	6/6/2002	6/11/2002	21 870 85	22 560 16	-689 31
SLOF2012002 901167106	TWEETER HOME ENTMT GRP INC COM	600 000	S	4/30/2002	6/6/2002	6/11/2002	10 499 68	10 223 22	276 46
SLOF2012002 901167106	TWEETER HOME ENTMT GRP INC COM	700 000	S	4/11/2002	6/6/2002	6/11/2002	12 249 63	11 900 00	349 63
SLOF2012002 911268100	UNITED ONLINE INC COM	800 000	S	4/11/2002	6/6/2002	6/11/2002	8 803 73	8 374 64	429 09
SLOF2012002 911268100	UNITED ONLINE INC COM	200 000	S	4/12/2002	6/6/2002	6/11/2002	2 200 93	2 202 86	-1 93
SLOF2012002 911268100	UNITED ONLINE INC COM	2 500 000	S	4/12/2002	6/6/2002	6/11/2002	26 949 18	27 535 75	-586 57
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	62 600 750	S	4/10/2002	6/6/2002	6/6/2002	62 600 75	62 600 75	0 00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	101 962 890	S	4/11/2002	6/6/2002	6/6/2002	101 962 89	101 962 89	0 00
SLOF2012002 01877H100	ALLIANCE SEMICONDUCTOR CORP	500 000	S	11/1/2000	6/7/2002	6/12/2002	3 986 83	9 675 20	-4 500 67
SLOF2012002 01877H100	ALLIANCE SEMICONDUCTOR CORP	500 000	S	11/20/2000	6/7/2002	6/12/2002	3 986 83	8 487 50	-4 500 67
SLOF2012002 32744104	ANAREN MICROWAVE INC	200 000	S	3/18/2000	6/7/2002	6/12/2002	2 451 70	3 015 86	-564 16
SLOF2012002 32744104	ANAREN MICROWAVE INC	700 000	S	3/27/2002	6/7/2002	6/12/2002	8 580 97	10 605 00	-2 024 03
SLOF2012002 05164B106	AURORA FOODS INC COM	3 100 000	S	5/2/2002	6/7/2002	6/12/2002	4 566 46	14 434 53	-9 868 07
SLOF2012002 05164B106	AURORA FOODS INC COM	1 100 000	S	5/3/2002	6/7/2002	6/12/2002	1 620 36	3 976 72	-2 356 36
SLOF2012002 127097103	CABOT OIL & GAS CORP CL A	200 000	S	9/19/2001	6/7/2002	6/12/2002	4 245 17	3 950 44	294 73
SLOF2012002 127097103	CABOT OIL & GAS CORP CL A	700 000	S	11/15/2001	6/7/2002	6/12/2002	14 858 10	14 797 79	60 31
SLOF2012002 127097103	CABOT OIL & GAS CORP CL A	600 000	S	1/18/2002	6/7/2002	6/12/2002	16 980 68	17 985 20	1 004 52
SLOF2012002 127097103	CABOT OIL & GAS CORP CL A	300 000	S	1/23/2002	6/7/2002	6/12/2002	6 367 76	6 437 01	-69 25
SLOF2012002 28224R101	EFUNDS CORP COM	1 500 000	S	6/5/2002	6/7/2002	6/12/2002	14 071 97	12 825 75	1 246 22
SLOF2012002 45337C102	INCYTE GENOMICS INC COM	100 000	S	4/23/2002	6/7/2002	6/12/2002	604 10	930 19	-326 09
SLOF2012002 45337C102	INCYTE GENOMICS INC COM	1 100 000	S	4/24/2002	6/7/2002	6/12/2002	8 645 11	10 256 62	3 611 51
SLOF2012002 518415104	LATTICE SEMICONDUCTOR CORP COM	1 400 000	S	4/23/2002	6/7/2002	6/12/2002	13 314 44	17 398 36	-4 083 92
SLOF2012002 518415104	LATTICE SEMICONDUCTOR CORP COM	1 800 000	S	4/24/2002	6/7/2002	6/12/2002	17 118 56	20 779 20	-3 660 64
SLOF2012002 518415104	LATTICE SEMICONDUCTOR CORP COM	900 000	S	4/25/2002	6/7/2002	6/12/2002	8 559 28	10 253 88	-1 694 60
SLOF2012002 518415104	LATTICE SEMICONDUCTOR CORP COM	300 000	S	4/28/2002	6/7/2002	6/12/2002	2 853 09	3 462 99	-609 90
SLOF2012002 575384102	MASONITE INTL CORP	1 000 000	S	9/4/2001	6/7/2002	6/12/2002	17 814 96	15 586 50	2 228 46
SLOF2012002 575384102	MASONITE INTL CORP	2 400 000	S	1/22/2002	6/7/2002	6/12/2002	14 818 11	26 958 72	-12 140 61
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	600 000	S	1/23/2002	6/7/2002	6/12/2002	3 704 53	6 756 42	-3 051 89
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	400 000	S	1/23/2002	6/7/2002	6/12/2002	13 559 87	20 138 20	-6 579 33
SLOF2012002 609200100	MONDAVI ROBERT CORP CL A	200 000	S	6/29/2001	6/7/2002	6/12/2002	6 779 44	7 922 64	-1 143 20
SLOF2012002 609200100	MONDAVI ROBERT CORP CL A	2 100 000	S	7/6/2001	6/7/2002	6/12/2002	71 184 07	81 659 76	-10 475 69
SLOF2012002 609200100	MONDAVI ROBERT CORP CL A	300 000	S	7/13/2001	6/7/2002	6/12/2002	10 169 15	13 013 55	2 844 40
SLOF2012002 609200100	MONDAVI ROBERT CORP CL A	500 000	S	7/16/2001	6/7/2002	6/12/2002	18 948 59	21 654 80	-4 706 21
SLOF2012002 72813P100	PLAYTEX PRODS INC	2 100 000	S	1/14/2002	6/7/2002	6/12/2002	27 449 11	20 982 36	6 466 75
SLOF2012002 72813P100	PLAYTEX PRODS INC	300 000	S	2/21/2002	6/7/2002	6/12/2002	3 921 30	3 052 23	869 07
SLOF2012002 72813P100	PLAYTEX PRODS INC	500 000	S	2/22/2002	6/7/2002	6/12/2002	6 535 50	5 173 55	1 361 95
SLOF2012002 741530102	PRIDE INTL INC DEL COM	800 000	S	6/28/2001	6/7/2002	6/12/2002	8 891 03	10 556 85	-1 665 82
SLOF2012002 741530102	PRIDE INTL INC DEL COM	800 000	S	6/28/2001	6/7/2002	6/12/2002	14 225 65	16 641 76	-2 416 11
SLOF2012002 749719100	RSA SEC INC COM	1 700 000	S	4/2/2002	6/7/2002	6/12/2002	7 157 97	12 241 36	5 083 39
SLOF2012002 871237103	SYKES ENTERPRISES INC COM	1 000 000	S	2/21/2002	6/7/2002	6/12/2002	9 103 62	8 048 20	1 055 42
SLOF2012002 871237103	SYKES ENTERPRISES INC COM	800 000	S	2/22/2002	6/7/2002	6/12/2002	7 282 90	6 466 64	816 26
SLOF2012002 901167106	TWEETER HOME ENTMT GRP INC COM	700 000	S	2/25/2002	6/7/2002	6/12/2002	6 372 54	6 111 00	261 54
SLOF2012002 901167106	TWEETER HOME ENTMT GRP INC COM	1 200 000	S	4/30/2002	6/7/2002	6/12/2002	20 699 37	20 400 00	299 37
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	136 449 010	S	4/11/2002	6/7/2002	6/12/2002	136 449 01	136 449 01	0 00
SLOF2012002 01877H100	ALLIANCE SEMICONDUCTOR CORP	500 000	S	11/20/2000	6/10/2002	6/13/2002	3 995 42	8 487 50	-4 492 08
SLOF2012002 01877H100	ALLIANCE SEMICONDUCTOR CORP	100 000	S	3/1/2001	6/10/2002	6/13/2002	799 08	1 154 97	-355 89
SLOF2012002 49164106	ATLAS AIR WORLDWIDE HLDGS INC	800 000	S	6/8/2001	6/10/2002	6/13/2002	5 751 66	17 955 36	-12 203 70
SLOF2012002 49164106	ATLAS AIR WORLDWIDE HLDGS INC	700 000	S	6/19/2001	6/10/2002	6/13/2002	5 032 71	11 777 08	-6 744 37
SLOF2012002 204825101	COMPUTER NETWORK TECHNOLOGY CO	600 000	S	5/8/2002	6/10/2002	6/13/2002	5 369 84	4 782 60	587 24
SLOF2012002 204825101	COMPUTER NETWORK TECHNOLOGY CO	2 900 000	S	5/16/2002	6/10/2002	6/13/2002	25 954 21	26 245 00	290 79
SLOF2012002 219023108	GILDA ACTIVEMWARE SUB VTG CL A	300 000	S	2/15/2002	6/10/2002	6/13/2002	9 591 28	9 003 00	588 28
SLOF2012002 375916103	MIPS TECHNOLOGIES INC COM	600 000	S	7/11/2002	6/10/2002	6/13/2002	13 769 59	7 221 60	6 547 98
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	100 000	S	1/23/2002	6/10/2002	6/13/2002	617 06	1 126 07	-509 01
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	700 000	S	1/24/2002	6/10/2002	6/13/2002	4 319 43	8 258 74	-3 939 31
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	700 000	S	1/28/2002	6/10/2002	6/13/2002	4 319 43	8 175 79	-3 856 36
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	1 500 000	S	1/29/2002	6/10/2002	6/13/2002	9 255 92	17 433 75	-8 177 83
SLOF2012002 609200100	MONDAVI ROBERT CORP CL A	800 000	S	7/16/2001	6/10/2002	6/13/2002	27 266 53	34 647 68	7 381 15

SLOF	2012002	640204301	NEIMAN-MARCUS GROUP INC CL B	S	200 000	11/12/2001	6/10/2002	6/13/2002	7 113 12	5 010 00	2 103 12
SLOF	2012002	83001P109	SIX FLAGS INC COM	S	3 500 000	2/25/2002	6/10/2002	6/13/2002	54 178 01	62 043 80	-7 865 79
SLOF	2012002	871237103	SYKES ENTERPRISES INC COM	S	300 000	4/4/2002	6/10/2002	6/13/2002	2 784 70	2 619 00	165 70
SLOF	2012002	996107802	SYKES ENTERPRISES INC COM	S	900 000	4/17/2002	6/10/2002	6/13/2002	8 354 09	8 244 00	110 09
SLOF	2012002	996107802	SLO CLIENT CASH INVESTMENT TR	S	55 670 090	4/12/2002	6/10/2002	6/10/2002	55 870 09	55 670 09	0 00
SLOF	2012002	996107802	SLO CLIENT CASH INVESTMENT TR	S	105 423 490	4/12/2002	6/10/2002	6/10/2002	105 423 49	105 423 49	0 00
SLOF	2012002	03820C105	APPLIED INDL TECH INC COM	S	21 563 530	4/26/2001	6/11/2002	6/14/2002	21 663 53	21 663 53	0 00
SLOF	2012002	49164106	ATLAS AIR WORLDWIDE HLDGS INC	S	500 000	6/22/2001	6/11/2002	6/14/2002	9 889 70	9 005 00	884 70
SLOF	2012002	49164106	ATLAS AIR WORLDWIDE HLDGS INC	S	1 300 000	6/19/2001	6/11/2002	6/14/2002	8 978 14	21 871 72	-12 894 98
SLOF	2012002	49164106	ATLAS AIR WORLDWIDE HLDGS INC	S	800 000	6/20/2001	6/11/2002	6/14/2002	5 524 15	11 704 00	-6 179 85
SLOF	2012002	77347201	BEL FUSE INC CL A	S	300 000	1/7/2002	6/11/2002	6/14/2002	7 184 93	7 060 23	124 70
SLOF	2012002	127097103	CABOT OIL & GAS CORP CL A	S	800 000	1/23/2002	6/11/2002	6/14/2002	18 769 91	17 165 36	356 35
SLOF	2012002	127097103	CABOT OIL & GAS CORP CL A	S	1 000 000	1/11/2002	6/11/2002	6/14/2002	20 961 27	19 209 30	1 751 97
SLOF	2012002	26813X101	DUPONT PHOTOMASKS INC	S	300 000	5/22/2002	6/11/2002	6/14/2002	10 245 50	10 848 48	-602 98
SLOF	2012002	28224R101	EFUNDS CORP COM	S	3 200 000	6/5/2002	6/11/2002	6/14/2002	29 047 76	27 361 60	1 686 16
SLOF	2012002	284443108	ELCOR CORP COM	S	800 000	6/3/2002	6/11/2002	6/14/2002	21 799 34	20 400 00	1 399 34
SLOF	2012002	491669100	IMC GLOBAL INC COM	S	3 100 000	5/9/2001	6/11/2002	6/14/2002	43 347 85	35 487 56	7 860 29
SLOF	2012002	491669100	INTRAVEST CORP COM NEW	S	400 000	3/17/2001	6/11/2002	6/14/2002	6 919 95	7 550 36	-630 41
SLOF	2012002	518415104	LATTICE SEMICONDUCTOR CORP COM	S	1 400 000	4/26/2002	6/11/2002	6/14/2002	12 240 66	16 160 62	-3 919 96
SLOF	2012002	604587107	MIPS TECHNOLOGIES INC COM	S	300 000	1/30/2002	6/11/2002	6/14/2002	1 824 90	3 486 75	-1 661 85
SLOF	2012002	604587107	MIPS TECHNOLOGIES INC COM	S	1 000 000	2/25/2002	6/11/2002	6/14/2002	6 083 02	11 087 40	-5 004 38
SLOF	2012002	640204301	NEIMAN-MARCUS GROUP INC CL B	S	600 000	1/11/2001	6/11/2002	6/14/2002	21 348 14	19 152 78	2 195 36
SLOF	2012002	640204301	NEIMAN-MARCUS GROUP INC CL B	S	600 000	2/25/2002	6/11/2002	6/14/2002	21 348 14	15 030 00	6 318 14
SLOF	2012002	640204301	NEIMAN-MARCUS GROUP INC CL B	S	1 200 000	4/27/2002	6/11/2002	6/14/2002	42 686 27	38 325 12	4 371 15
SLOF	2012002	749719100	NEIMAN-MARCUS GROUP INC CL B	S	2 700 000	7/19/2001	6/11/2002	6/14/2002	29 610 90	35 453 60	-5 842 70
SLOF	2012002	83001P109	SIX FLAGS INC COM	S	2 000 000	7/20/2001	6/11/2002	6/14/2002	10 363 82	12 637 87	-2 274 05
SLOF	2012002	83001P109	SIX FLAGS INC COM	S	700 000	4/4/2002	6/11/2002	6/14/2002	9 144 72	9 160 00	-15 28
SLOF	2012002	871237103	SYKES ENTERPRISES INC COM	S	1 000 000	4/10/2002	6/11/2002	6/14/2002	9 144 72	933 89	19 42
SLOF	2012002	871237103	SYKES ENTERPRISES INC COM	S	1 000 000	3/25/2002	6/11/2002	6/14/2002	22 197 25	23 970 17	-1 772 92
SLOF	2012002	88162G103	TETRA TECH INC NEW	S	1 700 000	4/30/2002	6/11/2002	6/14/2002	1 736 84	1 700 00	36 84
SLOF	2012002	901167106	TWEETER HOME ENTMT GRP INC COM	S	1 000 000	5/6/2002	6/11/2002	6/14/2002	19 105 21	17 744 65	1 360 56
SLOF	2012002	901167106	TWEETER HOME ENTMT GRP INC COM	S	1 400 000	5/9/2002	6/11/2002	6/14/2002	24 315 73	23 656 36	659 37
SLOF	2012002	901167106	TWEETER HOME ENTMT GRP INC COM	S	1 300 000	5/29/2002	6/11/2002	6/14/2002	22 578 89	22 087 76	491 11
SLOF	2012002	901167106	TWEETER HOME ENTMT GRP INC COM	S	600 000	5/29/2002	6/11/2002	6/14/2002	10 421 03	10 183 32	237 71
SLOF	2012002	901167106	TWEETER HOME ENTMT GRP INC COM	S	400 000	3/6/2002	6/11/2002	6/14/2002	6 947 35	6 732 96	214 39
SLOF	2012002	925815102	VICOR CORP COM	S	200 000	3/11/2002	6/11/2002	6/14/2002	1 487 66	3 326 50	-1 838 84
SLOF	2012002	925815102	VICOR CORP COM	S	500 000	3/26/2002	6/11/2002	6/14/2002	3 719 14	8 150 00	-4 430 86
SLOF	2012002	925815102	VICOR CORP COM	S	4 100 000	4/1/2002	6/11/2002	6/14/2002	30 496 93	64 780 00	-34 283 07
SLOF	2012002	925815102	VICOR CORP COM	S	2 200 000	4/1/2002	6/11/2002	6/14/2002	16 354 21	36 457 08	20 092 87
SLOF	2012002	925815102	VICOR CORP COM	S	700 000	4/1/2002	6/11/2002	6/14/2002	5 206 79	11 235 00	-6 028 21
SLOF	2012002	925815102	VICOR CORP COM	S	500 000	4/1/2002	6/11/2002	6/14/2002	3 719 14	7 769 75	-4 050 61
SLOF	2012002	925815102	VICOR CORP COM	S	1 900 000	4/25/2002	6/11/2002	6/14/2002	14 132 72	30 515 52	-16 382 80
SLOF	2012002	925815102	VICOR CORP COM	S	500 000	12/20/2001	6/11/2002	6/14/2002	3 719 14	7 085 00	-3 365 86
SLOF	2012002	925815102	WESBANCO INC	S	100 000	12/21/2001	6/11/2002	6/14/2002	2 481 34	1 960 00	521 34
SLOF	2012002	925815102	WESBANCO INC	S	200 000	12/21/2001	6/11/2002	6/14/2002	2 481 34	5 694 00	-3 212 66
SLOF	2012002	925815102	WESBANCO INC	S	100 000	12/29/2001	6/11/2002	6/14/2002	2 481 34	2 051 38	419 96
SLOF	2012002	01877H100	ALLIANCE SEMICONDUCTOR CORP	S	1 000 000	3/1/2001	6/12/2002	6/17/2002	7 756 86	11 549 70	-3 782 84
SLOF	2012002	49164106	ATLAS AIR WORLDWIDE HLDGS INC	S	1 200 000	6/22/2001	6/12/2002	6/17/2002	8 702 85	17 972 64	9 269 79
SLOF	2012002	49164106	ATLAS AIR WORLDWIDE HLDGS INC	S	800 000	6/25/2001	6/12/2002	6/17/2002	5 801 80	11 987 28	-6 185 38
SLOF	2012002	49164106	ATLAS AIR WORLDWIDE HLDGS INC	S	500 000	6/26/2001	6/12/2002	6/17/2002	3 626 19	7 520 65	-3 894 46
SLOF	2012002	49164106	ATLAS AIR WORLDWIDE HLDGS INC	S	1 300 000	7/2/2001	6/12/2002	6/17/2002	9 428 09	18 762 90	-9 334 81
SLOF	2012002	49164106	ATLAS AIR WORLDWIDE HLDGS INC	S	400 000	7/2/2001	6/12/2002	6/17/2002	2 900 95	5 737 16	-2 836 21
SLOF	2012002	49164106	ATLAS AIR WORLDWIDE HLDGS INC	S	400 000	7/15/2001	6/12/2002	6/17/2002	2 900 95	5 917 64	-3 016 69
SLOF	2012002	609200100	MONDAVI ROBERT CORP CL A	S	500 000	7/15/2001	6/12/2002	6/17/2002	16 980 84	21 654 80	-4 673 96
SLOF	2012002	609200100	MONDAVI ROBERT CORP CL A	S	300 000	8/27/2001	6/12/2002	6/17/2002	10 188 50	13 048 50	-2 860 00
SLOF	2012002	83001P109	SIX FLAGS INC COM	S	5 900 000	7/20/2001	6/12/2002	6/17/2002	82 441 75	106 519 19	-24 077 44
SLOF	2012002	83001P109	SIX FLAGS INC COM	S	4 700 000	7/23/2001	6/12/2002	6/17/2002	65 673 94	83 148 76	-17 472 82
SLOF	2012002	83001P109	SIX FLAGS INC COM	S	1 500 000	7/25/2001	6/12/2002	6/17/2002	22 357 08	28 795 04	-6 437 96
SLOF	2012002	871237103	SYKES ENTERPRISES INC COM	S	1 400 000	4/10/2002	6/12/2002	6/17/2002	12 683 61	13 074 46	-390 85
SLOF	2012002	871237103	SYKES ENTERPRISES INC COM	S	2 500 000	4/10/2002	6/12/2002	6/17/2002	22 407 57	23 347 25	-939 68

Year	Company Name	Amount	Year	Company Name	Amount	Year	Company Name	Amount	Year	Company Name	Amount
SLOF2012002	88162G:103	900,000	6/12/2002	TETRA TECH INC NEW	11,659.64	12/6/2009		990.45			
SLOF2012002	88162G:103	100,000	6/17/2002	TETRA TECH INC NEW	1,298.96	1/407.41		107.45			
SLOF2012002	950810101	200,000	6/17/2002	WESBANCO INC	4,898.91	4,122.76		777.15			
SLOF2012002	950810101	300,000	6/12/2002	WESBANCO INC	7,349.87	6,327.00		1,022.87			
SLOF2012002	32744104	1,000,000	6/13/2002	ANAREN MICROWAVE INC	10,481.48	15,150.00		-4,668.52			
SLOF2012002	49164106	1,000,000	7/11/2001	ATLAS AIR WORLDWIDE HLDGS INC	7,489.77	14,794.60		-7,304.83			
SLOF2012002	74014101	600,000	6/13/2002	BEASLEY BROADCASTING GRP INC	8,493.94	7,320.00		1,173.94			
SLOF2012002	375916103	100,000	6/13/2002	GILDAN ACTIVEWARE SUB VTG CL A	2,209.90	1,203.60		1,006.30			
SLOF2012002	375916103	800,000	6/13/2002	GILDAN ACTIVEWARE SUB VTG CL A	17,678.22	9,558.08		8,121.14			
SLOF2012002	597911106	500,000	6/13/2002	MIDWEST EXPRESS HLDGS INC	7,068.53	11,492.50		-4,403.97			
SLOF2012002	597911106	200,000	6/13/2002	MIDWEST EXPRESS HLDGS INC	2,835.41	3,912.00		-1,076.59			
SLOF2012002	597911106	100,000	6/13/2002	MIDWEST EXPRESS HLDGS INC	1,417.71	2,409.20		-991.49			
SLOF2012002	609200100	100,000	6/13/2002	MONDAVI ROBERT CORP CL A	3,354.89	4,349.50		-954.61			
SLOF2012002	609200100	800,000	6/13/2002	MONDAVI ROBERT CORP CL A	3,364.40	4,349.50		-965.10			
SLOF2012002	609200100	1,000,000	6/13/2002	MONDAVI ROBERT CORP CL A	27,075.18	27,240.00		-164.82			
SLOF2012002	625367107	7,900,000	6/13/2002	MULTI TEX SYS INC COM	37,228.38	43,437.57		-6,209.19			
SLOF2012002	833034101	400,000	6/13/2002	SNAP ON INC COM	32,406.39	130,501.58		-98,095.29			
SLOF2012002	871237103	2,600,000	6/13/2002	SYKES ENTERPRISES INC COM	11,820.08	10,748.76		1,071.32			
SLOF2012002	871237103	2,000,000	6/13/2002	SYKES ENTERPRISES INC COM	23,375.37	24,261.14		-865.77			
SLOF2012002	871237103	2,000,000	6/13/2002	SYKES ENTERPRISES INC COM	17,961.06	19,040.20		-1,069.14			
SLOF2012002	871237103	600,000	6/13/2002	SYKES ENTERPRISES INC COM	5,354.32	6,090.00		-695.68			
SLOF2012002	871237103	1,300,000	6/13/2002	SYKES ENTERPRISES INC COM	11,687.69	13,195.00		-1,507.31			
SLOF2012002	873058109	1,200,000	6/13/2002	TTM TECHNOLOGIES INC COM	7,446.13	10,909.20		-3,463.07			
SLOF2012002	950810101	100,000	6/13/2002	WESBANCO INC	2,468.91	2,109.00		359.91			
SLOF2012002	950810101	200,000	6/13/2002	WESBANCO INC	4,937.83	4,298.00		641.83			
SLOF2012002	18091108	600,000	6/14/2002	ALLEN TELECOM INC COM	2,862.15	8,016.00		-5,153.85			
SLOF2012002	32744104	100,000	6/14/2002	ANAREN MICROWAVE INC	9,987.01	1,515.00		8,472.01			
SLOF2012002	32744104	700,000	6/14/2002	ANAREN MICROWAVE INC	6,909.07	9,913.47		-3,004.40			
SLOF2012002	49164106	800,000	6/14/2002	ATLAS AIR WORLDWIDE HLDGS INC	5,273.60	11,835.68		-6,562.08			
SLOF2012002	49164106	700,000	6/14/2002	ATLAS AIR WORLDWIDE HLDGS INC	4,614.40	9,667.00		-5,052.60			
SLOF2012002	49164106	900,000	6/14/2002	ATLAS AIR WORLDWIDE HLDGS INC	5,932.80	8,280.00		-2,347.20			
SLOF2012002	49164106	3,900,000	6/14/2002	ATLAS AIR WORLDWIDE HLDGS INC	659.20	1,165.96		-506.76			
SLOF2012002	26613X101	100,000	6/14/2002	CIRRUS LOGIC INC COM	27,246.52	53,402.70		-26,156.18			
SLOF2012002	26613X101	200,000	6/14/2002	DUPONT PHOTOMASKS INC	3,222.30	3,616.16		-393.86			
SLOF2012002	45754109	7,300,000	6/14/2002	12 TECHNOLOGIES INC	6,444.60	7,155.72		-711.12			
SLOF2012002	45754109	5,900,000	6/14/2002	12 TECHNOLOGIES INC	13,925.79	28,621.84		-14,696.05			
SLOF2012002	45754109	17,600,000	6/14/2002	12 TECHNOLOGIES INC	11,255.09	22,537.41		-11,282.32			
SLOF2012002	45754109	2,900,000	6/14/2002	12 TECHNOLOGIES INC	33,574.51	59,178.24		-25,603.73			
SLOF2012002	604567107	800,000	6/14/2002	MIPS TECHNOLOGIES INC COM	5,532.16	10,668.23		-5,136.07			
SLOF2012002	604567107	800,000	6/14/2002	MIPS TECHNOLOGIES INC COM	5,189.87	9,978.66		-4,788.79			
SLOF2012002	625367107	100,000	6/14/2002	MULTI TEX SYS INC COM	3,958.83	1,651.92		2,306.91			
SLOF2012002	625367107	300,000	6/14/2002	MULTI TEX SYS INC COM	1,187.48	4,327.62		-3,140.14			
SLOF2012002	625367107	3,300,000	6/14/2002	MULTI TEX SYS INC COM	13,062.32	30,426.00		-17,363.68			
SLOF2012002	782352108	1,200,000	6/14/2002	MULTI TEX SYS INC COM	21,609.90	16,345.44		5,264.46			
SLOF2012002	782352108	1,400,000	6/14/2002	MULTI TEX SYS INC COM	8,460.76	12,727.40		-4,266.62			
SLOF2012002	873058109	500,000	6/14/2002	TTM TECHNOLOGIES INC COM	11,754.69	8,373.00		3,381.69			
SLOF2012002	890779103	300,000	6/14/2002	TEREX CORP NEW	7,299.07	6,444.00		855.07			
SLOF2012002	950810101	500,000	6/17/2002	WESBANCO INC	2,418.42	6,660.00		-4,241.58			
SLOF2012002	18091108	100,000	6/17/2002	ALLEN TELECOM INC COM	1,907.02	1,801.00		106.02			
SLOF2012002	03820C:105	100,000	6/20/2002	APPLIED INDL TECH INC COM	1,907.02	1,819.18		87.84			
SLOF2012002	03820C:105	300,000	6/20/2002	APPLIED INDL TECH INC COM	5,721.07	5,332.38		388.69			
SLOF2012002	49164106	700,000	6/20/2002	ATLAS AIR WORLDWIDE HLDGS INC	2,577.86	8,158.92		-5,581.04			
SLOF2012002	49164106	2,500,000	6/20/2002	ATLAS AIR WORLDWIDE HLDGS INC	1,841.34	6,140.70		-4,299.36			
SLOF2012002	49164106	1,200,000	6/20/2002	ATLAS AIR WORLDWIDE HLDGS INC	9,206.72	32,036.75		-22,830.03			
SLOF2012002	49164106	1,200,000	6/20/2002	ATLAS AIR WORLDWIDE HLDGS INC	4,419.22	15,616.80		-11,197.58			
SLOF2012002	73302101	1,100,000	6/20/2002	BEAEROSPACE INC	2,209.61	7,266.00		-5,056.39			
SLOF2012002	26613X101	700,000	6/20/2002	DUPONT PHOTOMASKS INC	14,311.99	19,393.00		-5,081.01			
SLOF2012002	302491303	1,500,000	6/20/2002	FMC CORP NEW COM	20,257.46	26,324.13		-6,066.67			
SLOF2012002	302491303	800,000	6/20/2002	FMC CORP NEW COM	43,408.84	59,529.00		-16,120.16			
SLOF2012002	302491303	800,000	6/17/2002	FMC CORP NEW COM	23,151.38	30,361.04		-7,209.66			

SLOF2012002	302491303	FMC CORP NEW COM	S	500 000	6/17/2002	6/20/2002	14 469 61	20 284 20	-5 614 59
SLOF2012002	378936100	GLOBAL INDS LTD COM	S	1 900 000	6/17/2002	6/20/2002	14 182 50	13 261 62	920 88
SLOF2012002	597911106	MIDWEST EXPRESS HLDGS INC	S	600 000	9/22/2000	6/20/2002	8 458 54	11 736 00	3 277 46
SLOF2012002	609200100	MONDAVI ROBERT CORP CL A	S	600 000	12/21/2001	6/20/2002	20 471 86	23 893 22	3 221 36
SLOF2012002	609200100	MONDAVI ROBERT CORP CL A	S	500 000	12/24/2001	6/20/2002	17 059 89	19 397 50	-2 337 62
SLOF2012002	609200100	MONDAVI ROBERT CORP CL A	S	1 200 000	1/18/2002	6/20/2002	40 943 72	46 489 68	5 545 96
SLOF2012002	625367107	MULTI TEX SYS INC COM	S	1 900 000	7/13/2001	6/20/2002	7 332 26	17 518 00	-10 185 74
SLOF2012002	625367107	MULTI TEX SYS INC COM	S	2 000 000	7/10/2001	6/20/2002	7 718 16	12 059 80	-4 341 64
SLOF2012002	782352108	RUSSELL CORP	S	300 000	12/7/2000	6/20/2002	5 437 67	4 086 36	8 973 26
SLOF2012002	782352108	RUSSELL CORP	S	2 600 000	12/11/2000	6/20/2002	47 126 44	38 153 18	1 351 31
SLOF2012002	782352108	RUSSELL CORP	S	900 000	1/9/2001	6/20/2002	16 313 00	14 888 79	1 424 21
SLOF2012002	87305R109	ITM TECHNOLOGIES INC COM	S	3 300 000	4/19/2002	6/20/2002	19 993 10	30 000 30	-10 007 20
SLOF2012002	880779103	TETRA TECH INC NEW	S	400 000	2/21/2002	6/20/2002	9 766 78	6 698 40	3 068 38
SLOF2012002	88162G103	TETRA TECH INC NEW	S	2 800 000	8/17/2002	6/20/2002	37 030 56	39 407 48	2 376 92
SLOF2012002	88162G103	TETRA TECH INC NEW	S	1 100 000	4/1/2002	6/20/2002	14 547 72	15 446 84	-898 92
SLOF2012002	850810101	WESBANCO INC	S	300 000	1/7/2002	6/20/2002	7 385 78	6 600 00	785 78
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	S	100 000	6/17/2002	6/20/2002	2 461 93	2 065 00	396 93
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	S	220 404 430	6/17/2002	6/20/2002	220 404 43	220 404 43	0 00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	S	15 028 230	6/17/2002	6/20/2002	15 028 23	15 028 23	0 00
SLOF2012002	01877H100	ALLIANCE SEMICONDUCTOR CORP	S	100 000	6/18/2002	6/21/2002	7 44 83	1 154 97	-410 14
SLOF2012002	03820C105	APPLIED INDL TECH INC COM	S	600 000	5/30/2001	6/21/2002	11 377 93	10 664 76	713 17
SLOF2012002	03820C105	APPLIED INDL TECH INC COM	S	300 000	7/23/2001	6/21/2002	5 668 97	5 587 47	101 50
SLOF2012002	03937R102	ARCH CHEMICAL INC COM	S	100 000	6/17/2002	6/21/2002	2 160 12	2 009 50	150 62
SLOF2012002	4916A106	ATLAS AIR WORLDWIDE HLDGS INC	S	3 300 000	6/18/2002	6/21/2002	12 275 95	39 963 00	-27 687 05
SLOF2012002	73302101	BE AEROSPACE INC	S	600 000	8/16/2001	6/21/2002	8 060 88	10 578 00	-2 517 12
SLOF2012002	73302101	BE AEROSPACE INC	S	1 000 000	8/17/2001	6/21/2002	13 434 79	17 766 50	-4 331 71
SLOF2012002	73302101	BE AEROSPACE INC	S	1 000 000	9/10/2001	6/21/2002	6 717 40	7 663 70	946 30
SLOF2012002	73302101	BE AEROSPACE INC	S	500 000	10/3/2001	6/21/2002	25 526 11	19 460 84	6 065 17
SLOF2012002	302491303	FMC CORP NEW COM	S	1 900 000	10/10/2001	6/21/2002	20 152 19	15 030 00	5 122 19
SLOF2012002	302491303	FMC CORP NEW COM	S	1 500 000	2/14/2002	6/21/2002	6 717 40	3 830 95	2 886 45
SLOF2012002	449669100	IMC GLOBAL INC COM	S	500 000	4/9/2002	6/21/2002	19 311 97	21 360 00	-2 048 03
SLOF2012002	575384102	MASONITE INTL CORP	S	1 200 000	3/28/2002	6/21/2002	23 082 90	32 454 72	-9 371 82
SLOF2012002	575384102	MASONITE INTL CORP	S	800 000	5/23/2002	6/21/2002	77 904 80	95 511 42	17 606 62
SLOF2012002	575384102	MASONITE INTL CORP	S	2 700 000	5/8/2002	6/21/2002	27 541 36	22 895 20	4 646 16
SLOF2012002	575384102	MASONITE INTL CORP	S	2 000 000	4/19/2002	6/21/2002	30 758 53	26 497 05	4 261 48
SLOF2012002	575384102	MASONITE INTL CORP	S	1 100 000	4/16/2002	6/21/2002	19 902 56	17 468 88	2 433 70
SLOF2012002	575384102	MASONITE INTL CORP	S	200 000	9/22/2000	6/21/2002	2 788 67	3 912 00	-1 113 33
SLOF2012002	575384102	MASONITE INTL CORP	S	300 000	8/24/2001	6/21/2002	12 464 38	11 596 87	877 51
SLOF2012002	880345103	TENNANT CO	S	300 000	2/13/2002	6/21/2002	20 773 97	17 580 80	3 193 17
SLOF2012002	880345103	TENNANT CO	S	1 800 000	8/10/2001	6/21/2002	28 692 21	25 117 74	3 574 47
SLOF2012002	949702104	WELLMAN INC COM	S	200 000	2/19/2002	6/21/2002	4 801 85	4 130 00	771 85
SLOF2012002	949702104	WELLMAN INC COM	S	1 100 000	2/22/2002	6/21/2002	31 909 93	25 214 09	6 695 84
SLOF2012002	965509108	YELLOW CORP COM	S	1 100 000	2/28/2002	6/21/2002	5 801 80	4 644 38	1 157 42
SLOF2012002	965509108	YELLOW CORP COM	S	200 000	4/19/2002	6/21/2002	361 154 69	361 154 69	0 00
SLOF2012002	965509108	YELLOW CORP COM	S	200 000	5/2/2001	6/21/2002	822 85	2 672 00	1 849 15
SLOF2012002	965509108	YELLOW CORP COM	S	500 000	5/6/2001	6/21/2002	2 057 14	5 832 95	3 775 81
SLOF2012002	965509108	YELLOW CORP COM	S	500 000	5/17/2002	6/21/2002	12 572 00	12 557 00	15 000
SLOF2012002	04648X107	ASYST TECHNOLOGIES INC	S	2 100 000	6/19/2002	6/24/2002	39 008 21	33 243 84	5 764 37
SLOF2012002	04648X107	ASYST TECHNOLOGIES INC	S	2 000 000	6/13/2002	6/24/2002	37 150 68	34 371 20	2 779 48
SLOF2012002	04648X107	ASYST TECHNOLOGIES INC	S	2 000 000	2/21/2002	6/24/2002	2 712 98	1 453 60	1 259 38
SLOF2012002	73302101	BE AEROSPACE INC	S	2 900 000	2/14/2002	6/24/2002	37 981 69	21 453 32	16 528 37
SLOF2012002	73302101	BE AEROSPACE INC	S	500 000	2/20/2002	6/24/2002	6 782 44	3 319 00	3 463 44
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	S	1 500 000	8/10/2001	6/24/2002	14 968 49	19 219 50	-4 251 01
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	S	1 400 000	8/13/2001	6/24/2002	13 970 60	18 036 20	-4 065 60
SLOF2012002	172755100	CIRRUS LOGIC INC COM	S	900 000	4/19/2002	6/24/2002	5 810 22	12 323 70	-6 513 48
SLOF2012002	449669100	IMC GLOBAL INC COM	S	1 300 000	5/8/2001	6/24/2002	17 965 88	14 881 89	2 984 00
SLOF2012002	449669100	IMC GLOBAL INC COM	S	500 000	5/16/2001	6/24/2002	6 871 49	5 846 05	1 025 44
SLOF2012002	449669100	IMC GLOBAL INC COM	S	400 000	9/22/2000	6/24/2002	5 608 87	7 824 00	2 215 13
SLOF2012002	597911106	MIDWEST EXPRESS HLDGS INC	S	400 000	1/14/2002	6/24/2002	6 949 34	8 700 00	-1 750 66
SLOF2012002	713831105	PERICOM SEMICONDUCTOR CORP	S	600 000	2/26/2002	6/24/2002	13 285 59	10 822 00	2 463 59
SLOF2012002	949702104	WELLMAN INC COM	S	2 000 000	8/10/2001	6/24/2002	31 837 03	27 908 60	4 028 43
SLOF2012002	965509108	YELLOW CORP COM	S	300 000	2/28/2002	6/24/2002	9 441 38	6 966 57	2 474 81

SLOF2012002 985509108	YELLOW CORP COM	600,000	S	3/1/2002	6/19/2002	6/24/2002	18,882.75	14,304.00	4,578.75
SLOF2012002 985509108	YELLOW CORP COM	1,400,000	S	3/4/2002	6/19/2002	6/24/2002	44,059.75	35,716.66	8,343.09
SLOF2012002 985509108	YELLOW CORP COM	2,000,000	S	3/7/2002	6/19/2002	6/24/2002	62,942.50	52,366.20	10,576.30
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	78,578.410	S	4/19/2002	6/19/2002	6/19/2002	78,578.41	78,578.41	0.00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	404,586.000	S	4/25/2002	6/19/2002	6/19/2002	404,586.00	404,586.00	0.00
SLOF2012002 180911108	ALLEN TELECOM INC COM	500,000	S	5/9/2001	6/20/2002	6/25/2002	2,058.83	5,832.95	-3,774.12
SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	1,000,000	S	3/1/2001	6/20/2002	6/25/2002	7,912.76	15,812.50	-7,899.74
SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	1,700,000	S	4/19/2001	6/20/2002	6/25/2002	13,451.69	22,318.96	-8,867.27
SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	900,000	S	4/23/2001	6/20/2002	6/25/2002	7,912.76	15,812.50	-7,899.74
SLOF2012002 73302101	BE AEROSPACE INC	100,000	S	2/21/2002	6/20/2002	6/25/2002	11,733.48	6,541.20	5,192.28
SLOF2012002 449669100	IMC GLOBAL INC COM	1,800,000	S	5/16/2001	6/20/2002	6/25/2002	24,106.67	21,045.78	3,060.89
SLOF2012002 449669100	IMC GLOBAL INC COM	1,100,000	S	6/1/2001	6/20/2002	6/25/2002	14,731.85	12,524.49	2,207.36
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	500,000	S	2/5/2002	6/20/2002	6/25/2002	21,989.33	18,405.95	3,583.38
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	600,000	S	3/11/2002	6/20/2002	6/25/2002	25,904.39	31,864.00	-5,959.61
SLOF2012002 575384102	MASONITE INTL CORP	1,400,000	S	4/16/2002	6/20/2002	6/25/2002	12,376.42	17,604.00	-5,227.58
SLOF2012002 597911106	MIDWEST EXPRESS HLDGS INC	900,000	S	9/22/2000	6/20/2002	6/25/2002	12,376.42	17,604.00	-5,227.58
SLOF2012002 719E+113	PHOENIX COS INC NEW COM	2,200,000	S	9/28/2000	6/20/2002	6/25/2002	35,478.11	38,732.98	-3,254.87
SLOF2012002 719E+113	PHOENIX COS INC NEW COM	1,000,000	S	8/10/2001	6/20/2002	6/25/2002	1,375.16	1,892.47	-517.31
SLOF2012002 782352108	RUSSELL CORP	1,800,000	S	8/13/2001	6/20/2002	6/25/2002	17,739.05	19,670.42	-1,931.37
SLOF2012002 79377W108	SAKS INC COM	2,000,000	S	1/15/2002	6/20/2002	6/25/2002	25,982.81	18,400.00	7,582.81
SLOF2012002 911268100	UNITED ONLINE INC COM	200,000	S	4/12/2002	6/20/2002	6/25/2002	2,185.93	2,202.86	-16.93
SLOF2012002 911268100	UNITED ONLINE INC COM	400,000	S	4/15/2002	6/20/2002	6/25/2002	4,391.87	4,561.06	-169.19
SLOF2012002 965509108	YELLOW CORP COM	1,900,000	S	3/7/2002	6/20/2002	6/25/2002	58,366.81	49,747.69	8,619.12
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	49,127.500	S	4/25/2002	6/20/2002	6/25/2002	49,127.50	49,127.50	0.00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	61,050.830	S	4/26/2002	6/20/2002	6/25/2002	61,050.83	61,050.83	0.00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	175,423.310	S	4/29/2002	6/20/2002	6/25/2002	175,423.31	175,423.31	0.00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	222,649.580	S	5/3/2002	6/20/2002	6/25/2002	222,649.58	222,649.58	0.00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	293,500.790	S	5/6/2002	6/20/2002	6/25/2002	293,500.79	293,500.79	0.00
SLOF2012002 00754A105	ADVANCED FIBER COMMUNICATIONS	1,500,000	S	6/12/2002	6/21/2002	6/26/2002	24,961.64	25,551.45	-589.81
SLOF2012002 00754A105	ADVANCED FIBER COMMUNICATIONS	1,100,000	S	6/13/2002	6/21/2002	6/26/2002	18,305.21	18,818.03	-512.82
SLOF2012002 180911108	ALLEN TELECOM INC COM	1,100,000	S	5/9/2001	6/21/2002	6/26/2002	4,411.19	12,832.49	-8,421.30
SLOF2012002 01877H100	ALLIANCE SEMICONDUCTOR CORP	800,000	S	3/1/2001	6/21/2002	6/26/2002	677.98	1,154.97	-476.99
SLOF2012002 01877H100	ALLIANCE SEMICONDUCTOR CORP	800,000	S	3/12/2001	6/21/2002	6/26/2002	5,423.63	8,548.40	-3,124.77
SLOF2012002 37599R108	APOGEE ENTERPRISES INC	900,000	S	6/19/2002	6/21/2002	6/26/2002	13,518.40	11,832.30	1,686.10
SLOF2012002 118255108	BUCKEYE TECHNOLOGIES INC	400,000	S	8/13/2001	6/21/2002	6/26/2002	9,300.20	5,153.20	4,147.00
SLOF2012002 118255108	BUCKEYE TECHNOLOGIES INC	600,000	S	8/14/2001	6/21/2002	6/26/2002	8,895.30	7,810.44	1,084.86
SLOF2012002 24359C100	DECOMA INTL INT CL A SUB VTG	1,300,000	S	4/10/2002	6/21/2002	6/26/2002	15,779.18	12,935.00	2,844.18
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	500,000	S	1/8/2002	6/21/2002	6/26/2002	12,774.61	7,766.50	5,008.11
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	600,000	S	1/10/2002	6/21/2002	6/26/2002	15,329.54	9,628.62	5,700.92
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	100,000	S	1/14/2002	6/21/2002	6/26/2002	2,554.92	1,555.50	999.42
SLOF2012002 256743105	DOLLAR THRIFTY AUTOMOTIVE	1,500,000	S	1/15/2002	6/21/2002	6/26/2002	38,323.84	23,084.40	15,239.44
SLOF2012002 449669100	IMC GLOBAL INC COM	200,000	S	6/1/2001	6/21/2002	6/26/2002	2,666.90	2,277.18	389.72
SLOF2012002 449669100	IMC GLOBAL INC COM	2,200,000	S	6/4/2001	6/21/2002	6/26/2002	29,335.89	26,012.80	3,323.09
SLOF2012002 449669100	IMC GLOBAL INC COM	400,000	S	6/5/2001	6/21/2002	6/26/2002	5,333.80	4,652.48	681.32
SLOF2012002 502392103	LTX CORP	1,200,000	S	4/30/2002	6/21/2002	6/26/2002	16,266.35	25,424.40	-9,158.05
SLOF2012002 502392103	LTX CORP	900,000	S	5/1/2002	6/21/2002	6/26/2002	12,199.76	18,809.19	-6,609.43
SLOF2012002 502392103	LTX CORP	900,000	S	5/2/2002	6/21/2002	6/26/2002	12,199.76	18,400.05	3,708.71
SLOF2012002 502392103	LTX CORP	1,100,000	S	5/22/2002	6/21/2002	6/26/2002	14,910.62	20,608.28	-5,697.66
SLOF2012002 502392103	LTX CORP	400,000	S	5/23/2002	6/21/2002	6/26/2002	5,422.12	7,435.80	-2,013.68
SLOF2012002 575384102	MASONITE INTL CORP	2,300,000	S	4/16/2002	6/21/2002	6/26/2002	41,314.11	36,525.84	4,788.27
SLOF2012002 575384102	MASONITE INTL CORP	2,200,000	S	4/17/2002	6/21/2002	6/26/2002	39,517.85	35,049.74	4,468.11
SLOF2012002 597911106	MIDWEST EXPRESS HLDGS INC	1,900,000	S	9/28/2000	6/21/2002	6/26/2002	2,689.72	3,784.94	-1,095.22
SLOF2012002 597911106	MIDWEST EXPRESS HLDGS INC	1,900,000	S	12/1/2000	6/21/2002	6/26/2002	25,552.32	30,902.36	-5,350.04
SLOF2012002 597911106	MIDWEST EXPRESS HLDGS INC	300,000	S	1/17/2001	6/21/2002	6/26/2002	4,034.58	5,298.87	-1,264.29
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	400,000	S	2/1/2002	6/21/2002	6/26/2002	2,422.04	4,517.72	-2,095.68
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	700,000	S	2/6/2002	6/21/2002	6/26/2002	4,238.58	6,266.82	-2,028.24
SLOF2012002 713831105	PERICOM SEMICONDUCTOR CORP	400,000	S	1/14/2002	6/21/2002	6/26/2002	4,963.54	5,900.00	-936.46
SLOF2012002 713831105	PERICOM SEMICONDUCTOR CORP	700,000	S	1/15/2002	6/21/2002	6/26/2002	8,021.19	8,970.66	-949.47
SLOF2012002 782352108	RUSSELL CORP	1,200,000	S	1/9/2001	6/21/2002	6/26/2002	21,961.37	19,851.72	2,109.65
SLOF2012002 782352108	RUSSELL CORP	700,000	S	2/8/2001	6/21/2002	6/26/2002	12,810.80	12,894.00	-83.20

Year	Company Name	Amount	Code	Year	Company Name	Amount	Code	Year	Company Name	Amount	Code	Year	Company Name	Amount	Code
SLOF2012002	782352108 RUSSELL CORP	100 000	S	11/29/2001	6/21/2002	6/26/2002	1 830 11	1 311 52	518 59						
SLOF2012002	911268100 UNITED ONLINE INC COM	500 000	S	1/15/2002	6/26/2002	6/26/2002	5 522 38	5 701 35	-178 97						
SLOF2012002	950810101 WEBBANK INC	400 000	S	2/19/2002	6/26/2002	6/26/2002	9 600 83	8 260 00	1 340 83						
SLOF2012002	985509108 YELLOW CORP COM	200 000	S	3/7/2002	6/26/2002	6/26/2002	6 153 25	5 236 62	916 63						
SLOF2012002	985509108 YELLOW CORP COM	900 000	S	3/19/2002	6/26/2002	6/26/2002	27 689 64	22 697 55	4 992 09						
SLOF2012002	985509108 YELLOW CORP COM	1 000 000	S	3/29/2002	6/26/2002	6/26/2002	30 766 27	25 720 00	5 046 27						
SLOF2012002	986102802 SLO CLIENT CASH INVESTMENT TR	141 767 920	S	5/8/2002	6/21/2002	6/21/2002	141 767 92	141 767 92	0 00						
SLOF2012002	18091108 ALLEN TELECOM INC COM	100 000	S	5/9/2001	6/24/2002	6/27/2002	402 16	1 166 59	764 43						
SLOF2012002	18091108 ALLEN TELECOM INC COM	700 000	S	11/15/2001	6/24/2002	6/27/2002	2 815 10	6 302 68	-3 487 56						
SLOF2012002	18091108 ALLEN TELECOM INC COM	200 000	S	3/29/2002	6/24/2002	6/27/2002	804 31	1 286 28	-483 97						
SLOF2012002	18091108 ALLEN TELECOM INC COM	1 400 000	S	3/1/2001	6/24/2002	6/27/2002	9 474 49	14 859 70	-5 485 21						
SLOF2012002	01877H100 ALLIANCE SEMICONDUCTOR CORP	200 000	S	7/23/2001	6/24/2002	6/27/2002	3 690 20	3 724 98	165 22						
SLOF2012002	03820C105 APPLIED INDL TECH INC COM	600 000	S	4/23/2001	6/24/2002	6/27/2002	5 468 33	8 128 14	2 659 81						
SLOF2012002	05367P100 AVID TECHNOLOGY INC COM	500 000	S	2/12/2002	6/24/2002	6/27/2002	9 757 95	7 050 00	2 707 95						
SLOF2012002	37183F107 GENESIS HEALTH VENTURES INC	1 300 000	S	5/23/2002	6/24/2002	6/27/2002	17 747 84	24 166 35	-6 418 51						
SLOF2012002	502392103 LTX CORP	900 000	S	6/8/2002	6/24/2002	6/27/2002	12 286 97	14 323 77	-2 036 80						
SLOF2012002	502392103 LTX CORP	300 000	S	2/6/2002	6/24/2002	6/27/2002	1 605 82	2 695 78	-879 96						
SLOF2012002	604567107 MIPS TECHNOLOGIES INC COM	1 400 000	S	2/29/2002	6/24/2002	6/27/2002	8 427 18	10 517 64	2 090 46						
SLOF2012002	628916108 NS GROUP INC	700 000	S	5/1/2001	6/24/2002	6/27/2002	5 788 83	11 242 00	-5 453 17						
SLOF2012002	628916108 NS GROUP INC	500 000	S	5/15/2001	6/24/2002	6/27/2002	4 134 88	7 645 00	-3 510 12						
SLOF2012002	628916108 NS GROUP INC	400 000	S	5/16/2001	6/24/2002	6/27/2002	3 307 90	6 204 00	2 896 10						
SLOF2012002	628916108 NS GROUP INC	400 000	S	5/22/2001	6/24/2002	6/27/2002	3 307 90	6 840 60	3 540 90						
SLOF2012002	767754104 RITE AID CORP COM	9 800 000	S	3/14/2002	6/24/2002	6/27/2002	24 779 52	36 540 28	-11 760 76						
SLOF2012002	767754104 RITE AID CORP COM	12 200 000	S	3/19/2002	6/24/2002	6/27/2002	30 847 97	44 614 18	-13 766 21						
SLOF2012002	782352108 RUSSELL CORP	200 000	S	11/29/2001	6/24/2002	6/27/2002	1 837 10	1 311 52	525 58						
SLOF2012002	782352108 RUSSELL CORP	200 000	S	11/27/2001	6/24/2002	6/27/2002	3 674 21	2 619 84	1 054 37						
SLOF2012002	782352108 RUSSELL CORP	400 000	S	11/28/2001	6/24/2002	6/27/2002	7 348 42	5 272 32	2 076 10						
SLOF2012002	782352108 RUSSELL CORP	200 000	S	11/29/2001	6/24/2002	6/27/2002	3 674 21	2 684 22	989 99						
SLOF2012002	782352108 RUSSELL CORP	1 500 000	S	12/17/2001	6/24/2002	6/27/2002	27 556 56	19 227 15	8 329 41						
SLOF2012002	860779103 TEREX CORP NEW	200 000	S	1/9/2002	6/24/2002	6/27/2002	3 674 21	3 110 00	564 21						
SLOF2012002	860779103 TEREX CORP NEW	500 000	S	2/21/2002	6/24/2002	6/27/2002	11 489 75	8 373 00	3 116 75						
SLOF2012002	911268100 UNITED ONLINE INC COM	200 000	S	2/22/2002	6/24/2002	6/27/2002	4 595 90	3 575 94	1 019 96						
SLOF2012002	949702104 WELLMAN INC COM	1 800 000	S	4/15/2002	6/24/2002	6/27/2002	19 787 78	20 524 86	-727 08						
SLOF2012002	949702104 WELLMAN INC COM	100 000	S	8/15/2001	6/24/2002	6/27/2002	1 605 38	1 395 43	208 95						
SLOF2012002	949702104 WELLMAN INC COM	1 000 000	S	11/7/2002	6/24/2002	6/27/2002	16 053 81	13 875 00	2 178 81						
SLOF2012002	949702104 WELLMAN INC COM	1 800 000	S	3/29/2002	6/24/2002	6/27/2002	54 727 35	45 391 86	9 335 49						
SLOF2012002	985509108 YELLOW CORP COM	300 000	S	3/27/2002	6/24/2002	6/27/2002	9 121 22	7 860 12	1 261 10						
SLOF2012002	985509108 YELLOW CORP COM	900 000	S	3/28/2002	6/24/2002	6/27/2002	27 363 67	23 706 54	3 657 13						
SLOF2012002	985509108 YELLOW CORP COM	500 000	S	4/2/2002	6/24/2002	6/27/2002	15 202 04	12 745 25	2 456 79						
SLOF2012002	01877H100 ALLIANCE SEMICONDUCTOR CORP	1 000 000	S	3/12/2001	6/25/2002	6/28/2002	6 724 19	10 685 50	-3 961 31						
SLOF2012002	01877H100 ALLIANCE SEMICONDUCTOR CORP	600 000	S	2/29/2002	6/25/2002	6/28/2002	11 722 15	8 927 70	2 794 45						
SLOF2012002	37183F107 GENESIS HEALTH VENTURES INC	100 000	S	2/21/2002	6/25/2002	6/28/2002	1 953 69	1 481 25	472 44						
SLOF2012002	37183F107 GENESIS HEALTH VENTURES INC	400 000	S	2/12/2002	6/25/2002	6/28/2002	7 814 76	5 640 00	2 174 76						
SLOF2012002	587911106 MIDWEST EXPRESS HLDGS INC	200 000	S	1/17/2001	6/25/2002	6/28/2002	2 624 92	3 532 58	-907 66						
SLOF2012002	587911106 MIDWEST EXPRESS HLDGS INC	400 000	S	1/18/2001	6/25/2002	6/28/2002	5 351 52	5 351 52	0 00						
SLOF2012002	713831105 PERICOM SEMICONDUCTOR CORP	1 400 000	S	1/15/2002	6/25/2002	6/28/2002	16 058 63	19 941 32	-3 882 69						
SLOF2012002	713831105 PERICOM SEMICONDUCTOR CORP	1 500 000	S	1/16/2002	6/25/2002	6/28/2002	17 205 68	20 885 55	-3 679 87						
SLOF2012002	713831105 PERICOM SEMICONDUCTOR CORP	500 000	S	1/19/2002	6/25/2002	6/28/2002	5 735 23	6 856 25	1 121 02						
SLOF2012002	782352108 RUSSELL CORP	800 000	S	1/9/2002	6/25/2002	6/28/2002	14 683 15	12 440 00	2 243 15						
SLOF2012002	782352108 RUSSELL CORP	700 000	S	2/27/2002	6/25/2002	6/28/2002	12 847 76	10 671 00	1 976 76						
SLOF2012002	782352108 RUSSELL CORP	400 000	S	2/28/2002	6/25/2002	6/28/2002	7 341 58	6 146 24	1 195 34						
SLOF2012002	782352108 RUSSELL CORP	600 000	S	1/17/2002	6/25/2002	6/28/2002	9 593 71	6 325 00	3 268 71						
SLOF2012002	949702104 WELLMAN INC COM	500 000	S	1/18/2002	6/25/2002	6/28/2002	7 994 76	6 652 50	1 342 26						
SLOF2012002	949702104 WELLMAN INC COM	400 000	S	4/2/2002	6/25/2002	6/28/2002	12 318 59	10 186 20	2 122 39						
SLOF2012002	985509108 YELLOW CORP COM	200 000	S	4/16/2002	6/25/2002	6/28/2002	6 159 29	5 029 88	1 129 41						
SLOF2012002	985509108 YELLOW CORP COM	100 000	S	4/15/2002	6/25/2002	6/28/2002	3 079 65	2 562 07	517 58						
SLOF2012002	985509108 YELLOW CORP COM	900 000	S	4/22/2002	6/25/2002	6/28/2002	27 715 82	23 300 82	4 416 00						
SLOF2012002	986102802 SLO CLIENT CASH INVESTMENT TR	11 612 860	S	5/8/2002	6/25/2002	6/25/2002	11 612 86	11 612 86	0 00						
SLOF2012002	986102802 SLO CLIENT CASH INVESTMENT TR	15 176 910	S	5/7/2002	6/25/2002	6/25/2002	15 176 91	15 176 91	0 00						

Account Number	Description	7/26/2001	6/26/2002	7/1/2002	23 321 29	21 372 00	1 949 29
SLOF2012002 03820C105	APPLIED INDL TECH INC COM	S	1 200 000	7/1/2002	13 684 58	12 653 08	1 031 52
SLOF2012002 859152100	STERIS CORP COM	S	700 000	7/1/2002	22 603 71	19 187 00	3 416 71
SLOF2012002 949702104	WELLMAN INC COM	S	400 000	7/1/2002	9 584 99	8 280 00	1 324 99
SLOF2012002 950810101	WESBANCO INC	S	1 100 000	7/2/2002	26 372 58	22 715 00	3 657 58
SLOF2012002 956102802	SLO CLIENT CASH INVESTMENT TR	S	21 222 360	6/27/2002	21 222 36	21 222 36	0 00
SLOF2012002 73302101	BE AEROSPACE INC	S	300 000	7/3/2002	7 853 76	4 810 10	1 164 32
SLOF2012002 73302101	BE AEROSPACE INC	S	600 000	7/3/2002	4 427 29	3 660 00	3 243 66
SLOF2012002 73302101	BEASLEY BROADCASTING GRP INC	S	300 000	7/3/2002	25 195 10	23 086 35	767 29
SLOF2012002 26224R101	EFUNDSPAC INC	S	2 700 000	7/3/2002	13 084 12	12 080 88	2 108 75
SLOF2012002 26224R101	EFUNDSPAC INC	S	1 400 000	7/3/2002	21 844 13	16 293 75	5 963 24
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	S	1 100 000	7/3/2002	11 914 98	9 798 00	5 550 38
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	S	500 000	7/3/2002	8 929 15	8 262 65	1 666 50
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	S	1 400 000	7/3/2002	16 688 88	15 963 78	705 10
SLOF2012002 911268100	UNITED ONLINE INC COM	S	1 400 000	7/3/2002	16 688 88	14 632 38	2 086 50
SLOF2012002 911268100	UNITED ONLINE INC COM	S	8 685 390	6/28/2002	8 685 39	8 685 39	0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	200 000	7/5/2002	3 859 46	3 582 00	337 46
SLOF2012002 03820C105	APPLIED INDL TECH INC COM	S	2 200 000	7/5/2002	42 894 09	39 582 84	3 311 25
SLOF2012002 03820C105	APPLIED INDL TECH INC COM	S	100 000	7/1/2002	5 449 83	9 612 60	-403 29
SLOF2012002 03820C105	APPLIED INDL TECH INC COM	S	1 000 000	7/1/2002	5 449 83	9 612 60	-403 29
SLOF2012002 158496109	CHAMPION ENTERPRISES INC COM	S	1 000 000	7/1/2002	4 275 76	3 497 81	777 95
SLOF2012002 158496109	CHAMPION ENTERPRISES INC COM	S	1 000 000	7/1/2002	25 654 56	21 174 06	4 480 50
SLOF2012002 247131105	DELPHI FINL GROUP INC CL A COM	S	600 000	7/1/2002	14 475 52	13 653 99	821 53
SLOF2012002 268484102	EGL INC COM	S	900 000	7/1/2002	23 609 08	22 105 98	1 503 10
SLOF2012002 390568103	GREAT LAKES CHEM CORP COM	S	400 000	7/1/2002	10 492 92	8 659 88	833 04
SLOF2012002 390568103	GREAT LAKES CHEM CORP COM	S	900 000	7/1/2002	18 328 92	16 255 33	2 073 59
SLOF2012002 670181105	NU SKIN ENTERPRISES INC CL A	S	1 300 000	7/1/2002	11 534 11	13 365 00	-1 869 89
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	S	1 200 000	7/1/2002	23 066 22	26 142 00	-3 073 78
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	S	900 000	7/1/2002	27 755 97	25 695 00	2 060 97
SLOF2012002 751028101	RALCORP HDLGS INC NEW COM	S	700 000	7/1/2002	8 050 66	7 316 19	734 47
SLOF2012002 811268100	UNITED ONLINE INC COM	S	300 000	7/1/2002	7 184 78	6 195 00	989 78
SLOF2012002 950810101	WESBANCO INC	S	200 000	7/1/2002	4 789 85	4 420 00	369 85
SLOF2012002 950810101	WESBANCO INC	S	200 000	7/1/2002	4 789 85	4 524 00	265 85
SLOF2012002 950810101	WESBANCO INC	S	500 000	7/1/2002	11 974 64	11 435 00	539 64
SLOF2012002 950810101	WESBANCO INC	S	100 000	7/1/2002	2,394 93	2 287 00	107 93
SLOF2012002 950810101	WESBANCO INC	S	400 000	7/1/2002	9 579 71	8 152 00	427 71
SLOF2012002 950810101	WESBANCO INC	S	200 000	7/1/2002	4 789 85	4 999 42	-209 57
SLOF2012002 950810101	WESBANCO INC	S	300 000	7/1/2002	7 184 78	7 632 24	-447 46
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	439 842 610	4/17/2002	11 974 64	12 717 40	-742 76
SLOF2012002 32515108	ANADIGICS INC	S	1 200 000	7/1/2002	439 842 61	439 842 61	0 00
SLOF2012002 32515108	ANADIGICS INC	S	1 000 000	7/1/2002	6 196 61	19 184 16	12 987 55
SLOF2012002 32515108	ANADIGICS INC	S	400 000	7/1/2002	5 183 84	16 712 00	-11 548 16
SLOF2012002 32515108	ANADIGICS INC	S	3 500 000	7/1/2002	2 065 54	8 614 44	-4 548 90
SLOF2012002 32515108	ANADIGICS INC	S	2 300 000	7/1/2002	18 073 45	54 667 20	36 593 75
SLOF2012002 32515108	ANADIGICS INC	S	2 300 000	7/1/2002	11 876 84	36 647 97	-24 771 13
SLOF2012002 32515108	ANADIGICS INC	S	1 600 000	7/1/2002	8 262 15	23 951 04	-15 688 89
SLOF2012002 32515108	ANADIGICS INC	S	1 500 000	7/1/2002	7 745 76	21 287 10	13 541 34
SLOF2012002 71347201	BEL FUSE INC CL A	S	200 000	7/1/2002	4 635 30	4 706 92	-71 52
SLOF2012002 158496109	CHAMPION ENTERPRISES INC COM	S	600 000	7/1/2002	3 221 78	5 787 56	-2 545 78
SLOF2012002 158496109	CHAMPION ENTERPRISES INC COM	S	200 000	7/1/2002	1 073 93	1 934 48	-860 55
SLOF2012002 390568103	GREAT LAKES CHEM CORP COM	S	700 000	7/1/2002	18 018 78	18 904 79	1 113 99
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	S	300 000	7/1/2002	1 261 07	2 253 78	-992 71
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	S	2 000 000	7/1/2002	8 407 14	15 246 60	-6 839 46
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	S	1 400 000	7/1/2002	5 885 00	10 372 74	-4 487 74
SLOF2012002 604567107	MIPS TECHNOLOGIES INC COM	S	700 000	7/1/2002	2 942 50	5 355 00	2 412 50
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	S	2 600 000	7/1/2002	13 266 41	15 249 50	1 983 09
SLOF2012002 741917108	PRIME HOSPITALITY CORP COM	S	7 900 000	7/1/2002	30 672 57	34 619 00	-3 948 43
SLOF2012002 89674K103	TRIQUINT SEMICONDUCTOR INC COM	S	400 000	7/1/2002	45 472 59	82 697 99	-37 225 40
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	S	69 354 310	7/1/2002	69 354 31	69 354 31	0 00
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	S	200 000	7/1/2002	3 283 70	5 580 00	2 286 30
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	S	200 000	7/1/2002	1 646 85	2 772 84	1 125 99

Year	Organization Name	Amount	Date	Amount	Date	Amount	Date	Amount	Date
SLOF2012002	158711101 CHAMPIONSHIP AUTO RACING TEAM	300,000	10/9/2001	7/3/2002	7/3/2002	2,470.27	4,135.53	7/9/2002	-1,665.26
SLOF2012002	199873102 COACHMEN INDS INC	1,900,000	4/9/2002	7/3/2002	7/3/2002	26,696.47	33,820.00	7/9/2002	7,123.53
SLOF2012002	189873102 COACHMEN INDS INC	200,000	4/9/2002	7/3/2002	7/3/2002	2,831.17	3,560.00	7/9/2002	728.83
SLOF2012002	270321102 EARTHLINK INC COM	2,200,000	4/3/2002	7/3/2002	7/3/2002	13,682.92	20,640.84	7/9/2002	-6,957.92
SLOF2012002	270321102 EARTHLINK INC COM	6,100,000	4/4/2002	7/3/2002	7/3/2002	37,939.02	57,834.71	7/9/2002	-19,895.69
SLOF2012002	316869108 FILENET CORP	1,500,000	6/24/2002	7/3/2002	7/3/2002	19,799.40	18,269.55	7/9/2002	1,529.85
SLOF2012002	460919103 INTERTAPE POLYMER GROUP INC	2,500,000	6/4/2002	7/3/2002	7/3/2002	26,796.19	35,952.25	7/9/2002	-9,156.06
SLOF2012002	460919103 INTERTAPE POLYMER GROUP INC	1,700,000	6/12/2001	7/3/2002	7/3/2002	18,221.41	8,689.31	7/9/2002	-9,532.10
SLOF2012002	460919103 INTERTAPE POLYMER GROUP INC	700,000	7/11/2001	7/3/2002	7/3/2002	18,221.41	20,370.08	7/9/2002	-2,148.67
SLOF2012002	460919103 INTERTAPE POLYMER GROUP INC	3,600,000	7/12/2001	7/3/2002	7/3/2002	38,586.51	42,687.00	7/9/2002	-4,100.49
SLOF2012002	460919103 INTERTAPE POLYMER GROUP INC	1,300,000	7/13/2001	7/3/2002	7/3/2002	13,934.02	15,719.21	7/9/2002	1,785.19
SLOF2012002	460919103 INTERTAPE POLYMER GROUP INC	2,500,000	7/17/2001	7/3/2002	7/3/2002	26,796.19	30,875.00	7/9/2002	-4,078.81
SLOF2012002	460919103 INTERTAPE POLYMER GROUP INC	2,300,000	8/13/2001	7/3/2002	7/3/2002	24,652.49	22,716.71	7/9/2002	1,935.78
SLOF2012002	460919103 INTERTAPE POLYMER GROUP INC	3,600,000	3/26/2002	7/3/2002	7/3/2002	38,586.51	41,616.00	7/9/2002	-3,029.49
SLOF2012002	598148104 MIDWAY GAMES INC	2,400,000	11/15/2001	7/3/2002	7/3/2002	9,531.07	33,318.48	7/9/2002	23,787.41
SLOF2012002	598148104 MIDWAY GAMES INC	2,700,000	11/16/2001	7/3/2002	7/3/2002	10,722.45	37,841.58	7/9/2002	-27,119.13
SLOF2012002	598148104 MIDWAY GAMES INC	2,400,000	11/19/2001	7/3/2002	7/3/2002	9,531.07	35,213.04	7/9/2002	-25,681.97
SLOF2012002	598148104 MIDWAY GAMES INC	4,000,000	11/20/2001	7/3/2002	7/3/2002	15,865.12	59,914.80	7/9/2002	-44,029.68
SLOF2012002	598148104 MIDWAY GAMES INC	1,200,000	1/3/2002	7/3/2002	7/3/2002	4,765.53	17,603.28	7/9/2002	-12,837.75
SLOF2012002	598148104 MIDWAY GAMES INC	400,000	1/4/2002	7/3/2002	7/3/2002	2,362.77	9,030.00	7/9/2002	-6,647.23
SLOF2012002	598148104 MIDWAY GAMES INC	600,000	1/14/2002	7/3/2002	7/3/2002	15,865.12	55,465.20	7/9/2002	39,580.08
SLOF2012002	598148104 MIDWAY GAMES INC	4,000,000	1/29/2002	7/3/2002	7/3/2002	7,148.30	21,863.00	7/9/2002	-14,514.70
SLOF2012002	598148104 MIDWAY GAMES INC	1,800,000	4/5/2002	7/3/2002	7/3/2002	9,928.20	32,990.50	7/9/2002	23,062.30
SLOF2012002	598148104 MIDWAY GAMES INC	2,500,000	4/8/2002	7/3/2002	7/3/2002	3,177.02	10,450.40	7/9/2002	-7,273.38
SLOF2012002	598148104 MIDWAY GAMES INC	800,000	4/10/2002	7/3/2002	7/3/2002	15,865.12	51,873.20	7/9/2002	-35,988.08
SLOF2012002	598148104 MIDWAY GAMES INC	1,700,000	4/11/2002	7/3/2002	7/3/2002	6,751.17	22,048.15	7/9/2002	-15,296.98
SLOF2012002	598148104 MIDWAY GAMES INC	1,900,000	4/12/2002	7/3/2002	7/3/2002	7,545.43	25,025.28	7/9/2002	-17,479.85
SLOF2012002	598148104 MIDWAY GAMES INC	500,000	4/15/2002	7/3/2002	7/3/2002	1,965.64	6,895.00	7/9/2002	-4,709.36
SLOF2012002	598148104 MIDWAY GAMES INC	3,300,000	4/26/2002	7/3/2002	7/3/2002	13,105.22	43,050.81	7/9/2002	29,945.59
SLOF2012002	598148104 MIDWAY GAMES INC	7,600,000	4/30/2002	7/3/2002	7/3/2002	1,191.36	3,995.07	7/9/2002	2,803.69
SLOF2012002	598148104 MIDWAY GAMES INC	2,200,000	5/1/2002	7/3/2002	7/3/2002	30,181.72	91,451.56	7/9/2002	-61,269.84
SLOF2012002	598148104 MIDWAY GAMES INC	2,200,000	5/24/2002	7/3/2002	7/3/2002	8,196.94	16,830.00	7/9/2002	-8,633.06
SLOF2012002	604567107 MIPS TECHNOLOGIES INC COM	700,000	6/11/2002	7/3/2002	7/3/2002	14,251.57	13,327.72	7/9/2002	923.85
SLOF2012002	693419202 PMA CAPITAL TR CL A COM	1,300,000	6/21/2002	7/3/2002	7/3/2002	14,838.55	17,309.50	7/9/2002	2,450.95
SLOF2012002	741917108 PRIME HOSPITALITY CORP COM	400,000	3/26/2002	7/3/2002	7/3/2002	4,571.86	5,420.00	7/9/2002	-848.14
SLOF2012002	741917108 PRIME HOSPITALITY CORP COM	53,039,850	5/7/2002	7/3/2002	7/3/2002	53,039.85	53,039.85	7/9/2002	0.00
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	45,730,810	5/8/2002	7/3/2002	7/3/2002	45,730.81	45,730.81	7/9/2002	0.00
SLOF2012002	34425108 ANDREW CORP COM	1,200,000	6/28/2002	7/3/2002	7/3/2002	24,062.77	22,953.91	7/10/2002	1,108.86
SLOF2012002	34425108 ANDREW CORP COM	1,300,000	6/28/2002	7/3/2002	7/3/2002	17,614.46	17,857.71	7/10/2002	243.25
SLOF2012002	291525103 EMMIS COMMUNICATIONS CORP COM	2,500,000	7/3/2002	7/3/2002	7/3/2002	35,881.16	33,250.00	7/10/2002	2,631.16
SLOF2012002	888266103 TITAN CORP	600,000	6/26/2002	7/3/2002	7/3/2002	8,384.87	8,101.38	7/10/2002	283.49
SLOF2012002	34425108 ANDREW CORP COM	1,200,000	6/28/2002	7/3/2002	7/3/2002	16,769.73	16,893.84	7/11/2002	-124.11
SLOF2012002	291525103 EMMIS COMMUNICATIONS CORP COM	2,000,000	6/25/2002	7/3/2002	7/3/2002	41,457.14	40,023.40	7/11/2002	1,433.74
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	200,000	6/24/2002	7/3/2002	7/3/2002	1,896.28	1,674.44	7/11/2002	260.84
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	81,210,850	5/8/2002	7/3/2002	7/3/2002	81,210.85	81,210.85	7/8/2002	0.00
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	126,742,050	5/9/2002	7/3/2002	7/3/2002	126,742.05	126,742.05	7/8/2002	0.00
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	38,936,380	5/10/2002	7/3/2002	7/3/2002	38,936.38	38,936.38	7/8/2002	0.00
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	1,700,000	4/16/2002	7/3/2002	7/3/2002	18,614.44	17,767.89	7/12/2002	846.55
SLOF2012002	911268100 UNITED ONLINE INC COM	3,100,000	4/17/2002	7/3/2002	7/3/2002	33,943.97	29,441.32	7/12/2002	4,502.65
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	217,348,070	5/10/2002	7/3/2002	7/3/2002	217,348.07	217,348.07	7/8/2002	0.00
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	60,292,120	5/14/2002	7/3/2002	7/3/2002	60,292.12	60,292.12	7/8/2002	0.00
SLOF2012002	268484102 EGL INC COM	500,000	6/12/2002	7/3/2002	7/3/2002	7,952.60	7,585.55	7/8/2002	367.05
SLOF2012002	379336100 GLOBAL INDS LTD COM	1,100,000	6/6/2002	7/3/2002	7/3/2002	7,528.17	7,677.78	7/15/2002	149.61
SLOF2012002	442120101 HOUSTON EXPL CO	500,000	6/14/2002	7/3/2002	7/3/2002	14,874.05	14,325.00	7/15/2002	549.05
SLOF2012002	817565104 SERVICE CORP INTL COM	2,100,000	4/12/2002	7/3/2002	7/3/2002	8,998.64	10,080.00	7/15/2002	-1,081.36
SLOF2012002	942749102 WATTS INDS INC CL A	300,000	2/26/2002	7/3/2002	7/3/2002	6,044.81	4,638.00	7/15/2002	1,406.81
SLOF2012002	911268100 UNITED ONLINE INC COM	1,600,000	5/18/2002	7/3/2002	7/3/2002	25,522.26	21,928.00	7/15/2002	3,594.26
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	92,042,660	5/17/2002	7/3/2002	7/3/2002	92,042.66	92,042.66	7/10/2002	0.00
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	138,040,360	5/14/2002	7/3/2002	7/3/2002	138,040.36	138,040.36	7/10/2002	0.00
SLOF2012002	996102802 SLO CLIENT CASH INVESTMENT TR	28,502,980	5/16/2002	7/3/2002	7/3/2002	28,502.98	28,502.98	7/10/2002	0.00

Year	Company Name	Amount	Code	Year	Company Name	Amount	Code	Year	Company Name	Amount	Code
SLOF2012002	158496109	1 200 000	S	7/11/2002	CHAMPION ENTERPRISES INC COM	11 606 86		7/15/2002	5 162 60		-6 444 28
SLOF2012002	158496109	900 000	S	7/11/2002	CHAMPION ENTERPRISES INC COM	8 703 27		7/16/2002	3 871 95		-4 831 32
SLOF2012002	37183F107	1 000 000	S	7/11/2002	GENESIS HEALTH VENTURES INC	17 400 00		7/16/2002	18 559 43		1 159 43
SLOF2012002	817565104	4 100 000	S	7/11/2002	GENESIS HEALTH VENTURES INC	19 680 00		7/16/2002	17 752 46		-1 927 54
SLOF2012002	986102802	144 284 650	S	7/11/2002	SLO CLIENT CASH INVESTMENT TR	68 640 00		7/17/2002	144 284 65		0 00
SLOF2012002	817565104	2 400 000	S	7/11/2002	SLO CLIENT CASH INVESTMENT TR	24 528 72		7/17/2002	26 796 86		12 259 73
SLOF2012002	888266103	84 066 660	S	7/11/2002	TITAN CORP	84 066 66		7/17/2002	84 066 66		2 268 14
SLOF2012002	996102802	1 000 000	S	7/11/2002	SLO CLIENT CASH INVESTMENT TR	1 903 96		7/17/2002	1 903 96		0 00
SLOF2012002	693419202	1 300 000	S	7/11/2002	PMA CAPITAL CORP CL A COM	25 382 50		7/17/2002	24 958 25		-423 25
SLOF2012002	693419202	142 784 460	S	7/11/2002	SLO CLIENT CASH INVESTMENT TR	142 784 46		7/17/2002	142 784 46		0 00
SLOF2012002	996102802	2 12 828 240	S	7/11/2002	SLO CLIENT CASH INVESTMENT TR	212 828 24		7/17/2002	212 828 24		0 00
SLOF2012002	232946103	2 200 000	S	7/11/2002	CYTC CORP COM	18 467 78		7/17/2002	18 467 78		1 324 72
SLOF2012002	501242101	1 500 000	S	7/11/2002	KULICKE & SOFFA INDS INC	15 297 62		7/17/2002	15 297 62		1 213 34
SLOF2012002	501242101	900 000	S	7/11/2002	KULICKE & SOFFA INDS INC	11 473 21		7/17/2002	11 473 21		110 15
SLOF2012002	501242101	1 500 000	S	7/11/2002	KULICKE & SOFFA INDS INC	24 285 31		7/17/2002	24 285 31		-655 64
SLOF2012002	729132100	500 000	S	7/11/2002	PLEXUS CORP	7 941 30		7/17/2002	7 941 30		153 80
SLOF2012002	729132100	900 000	S	7/11/2002	PLEXUS CORP	13 600 26		7/17/2002	13 600 26		970 93
SLOF2012002	729132100	1 200 000	S	7/11/2002	PLEXUS CORP	18 296 60		7/17/2002	18 296 60		3 131 65
SLOF2012002	986102802	322 981 940	S	7/11/2002	SLO CLIENT CASH INVESTMENT TR	322 981 94		7/17/2002	322 981 94		0 00
SLOF2012002	37183F107	800 000	S	7/11/2002	GENESIS HEALTH VENTURES INC	5 567 65		7/17/2002	5 567 65		347 65
SLOF2012002	423319102	59 795 290	S	7/11/2002	HELK TECHNOLOGY CORP	59 795 29		7/17/2002	59 795 29		0 00
SLOF2012002	986102802	1 300 000	S	7/11/2002	SLO CLIENT CASH INVESTMENT TR	25 077 93		7/17/2002	25 077 93		1 640 88
SLOF2012002	717124101	217 920 410	S	7/11/2002	PHARMACEUTICAL PROD DEV INC	217 920 41		7/17/2002	217 920 41		0 00
SLOF2012002	986102802	900 000	S	7/11/2002	SLO CLIENT CASH INVESTMENT TR	9 616 95		7/17/2002	9 616 95		-4 242 50
SLOF2012002	01877H100	500 000	S	7/11/2002	ALLIANCE SEMICONDUCTOR CORP	6 435 20		7/17/2002	6 435 20		1 819 39
SLOF2012002	501242101	800 000	S	7/11/2002	KULICKE & SOFFA INDS INC	8 628 96		7/17/2002	8 628 96		1 443 66
SLOF2012002	501242101	700 000	S	7/11/2002	KULICKE & SOFFA INDS INC	7 365 30		7/17/2002	7 365 30		-1 198 46
SLOF2012002	501242101	300 000	S	7/11/2002	KULICKE & SOFFA INDS INC	6 462 13		7/17/2002	6 462 13		-5 940 42
SLOF2012002	709668107	600 000	S	7/11/2002	PENTON MEDIA INC COM	67 71		7/17/2002	67 71		-15 715 77
SLOF2012002	709668107	900 000	S	7/11/2002	PENTON MEDIA INC COM	180 55		7/17/2002	180 55		15 896 32
SLOF2012002	709668107	700 000	S	7/11/2002	PENTON MEDIA INC COM	4 615 81		7/17/2002	4 615 81		-14 208 75
SLOF2012002	709668107	1 000 000	S	7/11/2002	PENTON MEDIA INC COM	225 69		7/17/2002	225 69		-20 395 11
SLOF2012002	709668107	1 000 000	S	7/11/2002	PENTON MEDIA INC COM	225 69		7/17/2002	225 69		20 658 11
SLOF2012002	709668107	2 500 000	S	7/11/2002	PENTON MEDIA INC COM	180 55		7/17/2002	180 55		-16 514 09
SLOF2012002	709668107	2 400 000	S	7/11/2002	PENTON MEDIA INC COM	564 23		7/17/2002	564 23		-46 830 52
SLOF2012002	709668107	600 000	S	7/11/2002	PENTON MEDIA INC COM	47 394 75		7/17/2002	47 394 75		-45 637 86
SLOF2012002	709668107	2 000 000	S	7/11/2002	PENTON MEDIA INC COM	135 41		7/17/2002	135 41		-12 066 01
SLOF2012002	709668107	1 200 000	S	7/11/2002	PENTON MEDIA INC COM	451 38		7/17/2002	451 38		-41 050 42
SLOF2012002	709668107	1 600 000	S	7/11/2002	PENTON MEDIA INC COM	270 83		7/17/2002	270 83		24 446 05
SLOF2012002	709668107	2 200 000	S	7/11/2002	PENTON MEDIA INC COM	361 11		7/17/2002	361 11		-32 748 33
SLOF2012002	709668107	800 000	S	7/11/2002	PENTON MEDIA INC COM	486 52		7/17/2002	486 52		-43 655 06
SLOF2012002	817565104	600 000	S	7/11/2002	STORAGE TECHNOLOGY CORP COM	180 55		7/17/2002	180 55		-15 832 25
SLOF2012002	973149107	7 700 000	S	7/11/2002	WIND RIV SYS INC	42 064 26		7/17/2002	42 064 26		-41 590 31
SLOF2012002	973149107	600 000	S	7/11/2002	WIND RIV SYS INC	8 275 00		7/17/2002	8 275 00		-8 162 15
SLOF2012002	996102802	2 174 460	S	7/11/2002	SLO CLIENT CASH INVESTMENT TR	135 41		7/17/2002	135 41		-10 338 43
SLOF2012002	996102802	14 402 370	S	7/11/2002	SLO CLIENT CASH INVESTMENT TR	180 55		7/17/2002	180 55		13 867 45
SLOF2012002	01877H100	800 000	S	7/11/2002	ALLIANCE SEMICONDUCTOR CORP	564 23		7/17/2002	564 23		-35 416 77
SLOF2012002	470E*110	400 000	S	7/11/2002	JAKKS PAC INC	15 046 20		7/17/2002	15 046 20		-14 594 82
SLOF2012002	470E*110	1 000 000	S	7/11/2002	JAKKS PAC INC	428 81		7/17/2002	428 81		-14 477 07
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	361 11		7/17/2002	361 11		-6 081 13
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	21 000 19		7/17/2002	21 000 19		-12 119 81
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	8 783 73		7/17/2002	8 783 73		-827 91
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	57 130 15		7/17/2002	57 130 15		-10 512 69
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	4 843 37		7/17/2002	4 843 37		-664 71
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	5 508 08		7/17/2002	5 508 08		0 00
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	2 174 46		7/17/2002	2 174 46		0 00
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	14 402 37		7/17/2002	14 402 37		-5 887 90
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	4 603 86		7/17/2002	4 603 86		-2 857 72
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	5 137 32		7/17/2002	5 137 32		-7 072 09
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	12 843 31		7/17/2002	12 843 31		-8 226 47
SLOF2012002	470E*110	1 200 000	S	7/11/2002	JAKKS PAC INC	15 411 87		7/17/2002	15 411 87		

Account Number	Description	4/12/2002	7/22/2002	7/25/2002	12/5/2002	13 920 00	8 098 00	13 920 00	5 822 00
SLOF2012002 817565104	SERVICE CORP INTL COM	\$							
SLOF2012002 973149107	WIND RIV SYS INC	2 900 000							
SLOF2012002 973149107	WIND RIV SYS INC	1 000 000							
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	2 400 000							
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	182 286 080							
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	13 634 150							
SLOF2012002 018771100	ALLIANCE SEMICONDUCTOR CORP	600 000							
SLOF2012002 018771100	ALLIANCE SEMICONDUCTOR CORP	700 000							
SLOF2012002 29912201	AMERICAN TOWER CORP	2 300 000							
SLOF2012002 158496109	CHAMPION ENTERPRISES INC COM	1 200 000							
SLOF2012002 158496109	CHAMPION ENTERPRISES INC COM	1 200 000							
SLOF2012002 470E-110	JAKKS PAC INC	200 000							
SLOF2012002 470E-110	JAKKS PAC INC	800 000							
SLOF2012002 470E-110	JAKKS PAC INC	1 000 000							
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	76 764 740							
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	40 494 710							
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	213 686 280							
SLOF2012002 018771100	ALLIANCE SEMICONDUCTOR CORP	400 000							
SLOF2012002 018771100	ALLIANCE SEMICONDUCTOR CORP	1 200 000							
SLOF2012002 158496109	CHAMPION ENTERPRISES INC COM	700 000							
SLOF2012002 158496109	CHAMPION ENTERPRISES INC COM	1 600 000							
SLOF2012002 158496109	CHAMPION ENTERPRISES INC COM	300 000							
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	100 000							
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	800 000							
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	2 900 000							
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	100 000							
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	232 636 670							
SLOF2012002 29912201	AMERICAN TOWER CORP	11 100 000							
SLOF2012002 29912201	AMERICAN TOWER CORP	4 800 000							
SLOF2012002 29912201	AMERICAN TOWER CORP	6 300 000							
SLOF2012002 29912201	AMERICAN TOWER CORP	600 000							
SLOF2012002 158496109	CHAMPION ENTERPRISES INC COM	1 900 000							
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	400 000							
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	400 000							
SLOF2012002 158711101	CHAMPIONSHIP AUTO RACING TEAM	800 000							
SLOF2012002 203372107	COMMSCOPE INC COM	1 700 000							
SLOF2012002 714290103	PERRIGO CO COM	400 000							
SLOF2012002 767754104	RITE AID CORP COM	45 400 000							
SLOF2012002 767754104	RITE AID CORP COM	5 700 000							
SLOF2012002 767754104	RITE AID CORP COM	3 800 000							
SLOF2012002 767754104	RITE AID CORP COM	5 000 000							
SLOF2012002 817565104	SERVICE CORP INTL COM	2 500 000							
SLOF2012002 817565104	SERVICE CORP INTL COM	7 900 000							
SLOF2012002 817565104	SERVICE CORP INTL COM	14 100 000							
SLOF2012002 817565104	SERVICE CORP INTL COM	5 200 000							
SLOF2012002 817565104	SERVICE CORP INTL COM	1 700 000							
SLOF2012002 817565104	SERVICE CORP INTL COM	2 100 000							
SLOF2012002 817565104	SERVICE CORP INTL COM	1 300 000							
SLOF2012002 881609101	TESORO PETE CORP	2 100 000							
SLOF2012002 886522109	TRINITY INDS INC	1 900 000							
SLOF2012002 886522109	TRINITY INDS INC	1 600 000							
SLOF2012002 918790109	VAIL RESORTS INC COM	100 000							
SLOF2012002 918790109	VAIL RESORTS INC COM	600 000							
SLOF2012002 918790109	VAIL RESORTS INC COM	2 900 000							
SLOF2012002 942749102	WATTS INDS INC CL A	1 000 000							
SLOF2012002 996087094	BSDT-LATE MONEY DEPOSIT ACCT	634 260							
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	38 160 050							

Entity Name	241 513 290	S	6/11/2002	7/25/2002	7/25/2002	12/31/2002	241 513 29	241 513 29	0 00
SLOF2012002 986102802 SLO CLIENT CASH INVESTMENT TR	300 000	S	6/11/2002	7/25/2002	7/25/2002	12/31/2002	241 513 29	241 513 29	0 00
SLOF2012002 158711101 CHAMPIONSHIP AUTO RACING TEAM	900 000	S	11/19/2001	7/26/2002	7/26/2002	7/31/2002	4 453 02	4 453 02	-2 702 51
SLOF2012002 158711101 CHAMPIONSHIP AUTO RACING TEAM	200 000	S	11/12/2001	7/26/2002	7/26/2002	7/31/2002	5 251 52	13 129 02	7 877 50
SLOF2012002 158711101 CHAMPIONSHIP AUTO RACING TEAM	2 300 000	S	11/14/2001	7/26/2002	7/26/2002	7/31/2002	1 167 00	2 909 94	1 742 94
SLOF2012002 158711101 CHAMPIONSHIP AUTO RACING TEAM	700 000	S	5/24/2002	7/26/2002	7/26/2002	7/31/2002	13 420 55	34 040 00	-20 619 45
SLOF2012002 203372107 COMMSCOPE INC COM	300 000	S	4/30/2002	7/26/2002	7/26/2002	7/31/2002	1 750 51	3 986 97	-2 236 46
SLOF2012002 203372107 COMMSCOPE INC COM	2 300 000	S	5/12/2002	7/26/2002	7/26/2002	7/31/2002	5 337 48	11 876 78	-6 539 28
SLOF2012002 203372107 COMMSCOPE INC COM	1 500 000	S	5/22/2002	7/26/2002	7/26/2002	7/31/2002	17 537 43	36 455 00	-18 917 57
SLOF2012002 203372107 COMMSCOPE INC COM	300 000	S	5/8/2002	7/26/2002	7/26/2002	7/31/2002	4 800 00	4 800 00	-2 512 51
SLOF2012002 203372107 COMMSCOPE INC COM	2 500 000	S	5/21/2002	7/26/2002	7/26/2002	7/31/2002	19 062 42	41 337 00	22 274 58
SLOF2012002 387328107 GRANITE CONSTR INC COM	1 000 000	S	5/6/2002	7/26/2002	7/26/2002	7/31/2002	14 117 73	18 472 00	-4 354 27
SLOF2012002 387328107 GRANITE CONSTR INC COM	1 000 000	S	5/6/2002	7/26/2002	7/26/2002	7/31/2002	19 411 88	25 958 68	-6 546 80
SLOF2012002 387328107 GRANITE CONSTR INC COM	1 000 000	S	5/12/2002	7/26/2002	7/26/2002	7/31/2002	19 411 88	25 806 88	-6 395 00
SLOF2012002 387328107 GRANITE CONSTR INC COM	300 000	S	5/8/2002	7/26/2002	7/26/2002	7/31/2002	5 294 15	7 036 36	-1 744 21
SLOF2012002 705324101 PEDIATRX MED GROUP COM	1 800 000	S	7/3/2002	7/26/2002	7/26/2002	7/31/2002	50 708 79	43 731 00	6 977 79
SLOF2012002 942749102 WATTS INDS INC CL A	300 000	S	2/26/2002	7/26/2002	7/26/2002	7/31/2002	5 537 47	4 638 00	899 47
SLOF2012002 942749102 WATTS INDS INC CL A	500 000	S	3/8/2002	7/26/2002	7/26/2002	7/31/2002	198 626 35	198 626 35	0 00
SLOF2012002 986102802 SLO CLIENT CASH INVESTMENT TR	1 986 626 350	S	6/11/2002	7/26/2002	7/26/2002	7/31/2002	51 209 33	78 155 00	-26 945 67
SLOF2012002 69052F103 MAX RE CAPITAL LTD HAMILTON	1 100 000	S	4/10/2002	7/29/2002	7/29/2002	8/1/2002	23 597 36	21 653 61	1 943 75
SLOF2012002 43353101 ARVINMERITOR INC COM	2 100 000	S	7/24/2002	7/29/2002	7/29/2002	8/1/2002	12 526 12	27 908 79	-15 382 67
SLOF2012002 158711101 CHAMPIONSHIP AUTO RACING TEAM	1 400 000	S	5/28/2002	7/29/2002	7/29/2002	8/1/2002	6 350 74	18 009 60	-9 658 86
SLOF2012002 158711101 CHAMPIONSHIP AUTO RACING TEAM	600 000	S	7/25/2002	7/29/2002	7/29/2002	8/1/2002	6 526 18	5 973 78	552 40
SLOF2012002 227116100 CROMPTON CORP COM	3 100 000	S	7/23/2002	7/29/2002	7/29/2002	8/1/2002	33 718 61	30 178 50	3 540 11
SLOF2012002 227116100 CROMPTON CORP COM	600 000	S	7/24/2002	7/29/2002	7/29/2002	8/1/2002	6 526 18	5 910 00	616 18
SLOF2012002 597911106 MIDWEST EXPRESS HLDGS INC	100 000	S	1/18/2001	7/29/2002	7/29/2002	8/1/2002	906 97	1 795 81	-888 84
SLOF2012002 705324101 PEDIATRX MED GROUP COM	1 600 000	S	7/8/2002	7/29/2002	7/29/2002	8/1/2002	47 577 12	38 872 00	8 705 12
SLOF2012002 705324101 PEDIATRX MED GROUP COM	500 000	S	7/8/2002	7/29/2002	7/29/2002	8/1/2002	14 867 65	14 283 15	584 70
SLOF2012002 705324101 PEDIATRX MED GROUP COM	300 000	S	7/8/2002	7/29/2002	7/29/2002	8/1/2002	8 920 71	8 568 51	352 20
SLOF2012002 705324101 PEDIATRX MED GROUP COM	100 000	S	7/10/2002	7/29/2002	7/29/2002	8/1/2002	2 973 57	2 890 41	83 16
SLOF2012002 705324101 PEDIATRX MED GROUP COM	1 700 000	S	7/3/2002	7/29/2002	7/29/2002	8/1/2002	34 365 48	30 895 25	3 370 23
SLOF2012002 859152100 STERIS CORP COM	800 000	S	3/8/2002	7/29/2002	7/29/2002	8/1/2002	15 039 78	12 602 88	2 436 90
SLOF2012002 986102802 SLO CLIENT CASH INVESTMENT TR	164 042 780	S	6/11/2002	7/29/2002	7/29/2002	8/1/2002	164 042 78	164 042 78	0 00
SLOF2012002 69052F103 MAX RE CAPITAL LTD HAMILTON	1 500 000	S	4/10/2002	7/30/2002	7/30/2002	8/2/2002	15 742 17	23 925 00	-8 182 83
SLOF2012002 69052F103 MAX RE CAPITAL LTD HAMILTON	800 000	S	4/12/2002	7/30/2002	7/30/2002	8/2/2002	8 395 83	12 880 00	-4 484 17
SLOF2012002 69052F103 MAX RE CAPITAL LTD HAMILTON	1 900 000	S	4/19/2002	7/30/2002	7/30/2002	8/2/2002	19 940 09	28 308 67	-8 368 58
SLOF2012002 69052F103 MAX RE CAPITAL LTD HAMILTON	2 600 000	S	4/24/2002	7/30/2002	7/30/2002	8/2/2002	27 286 43	39 270 92	-11 984 49
SLOF2012002 69052F103 MAX RE CAPITAL LTD HAMILTON	1 300 000	S	5/23/2002	7/30/2002	7/30/2002	8/2/2002	13 643 22	19 565 00	-5 921 78
SLOF2012002 69052F103 MAX RE CAPITAL LTD HAMILTON	100 000	S	5/28/2002	7/30/2002	7/30/2002	8/2/2002	1 049 48	1 505 00	-455 52
SLOF2012002 69052F103 MAX RE CAPITAL LTD HAMILTON	1 500 000	S	6/12/2002	7/30/2002	7/30/2002	8/2/2002	15 742 17	21 600 00	-5 857 83
SLOF2012002 69052F103 MAX RE CAPITAL LTD HAMILTON	1 200 000	S	7/11/2002	7/30/2002	7/30/2002	8/2/2002	12 593 74	12 960 00	-366 26
SLOF2012002 37933108 APRIA HEALTHCARE GROUP INC	500 000	S	6/21/2002	7/30/2002	7/30/2002	8/2/2002	11 925 49	10 729 00	1 196 49
SLOF2012002 227116100 CROMPTON CORP COM	600 000	S	7/25/2002	7/30/2002	7/30/2002	8/2/2002	6 620 20	5 973 78	646 42
SLOF2012002 227116100 CROMPTON CORP COM	800 000	S	7/25/2002	7/30/2002	7/30/2002	8/2/2002	6 620 20	6 420 16	198 04
SLOF2012002 232820100 CYTEC INDS INC COM	300 000	S	7/22/2002	7/30/2002	7/30/2002	8/2/2002	8 548 39	7 469 54	1 078 85
SLOF2012002 986102802 SLO CLIENT CASH INVESTMENT TR	62 534 940	S	6/11/2002	7/30/2002	7/30/2002	8/2/2002	62 534 94	62 534 94	0 00
SLOF2012002 986102802 SLO CLIENT CASH INVESTMENT TR	76 553 840	S	6/12/2002	7/30/2002	7/30/2002	8/2/2002	76 553 84	76 553 84	0 00
SLOF2012002 986102802 SLO CLIENT CASH INVESTMENT TR	62 790 900	S	6/13/2002	7/30/2002	7/30/2002	8/2/2002	82 780 90	82 780 90	0 00
SLOF2012002 37933108 APRIA HEALTHCARE GROUP INC	400 000	S	6/21/2002	7/31/2002	7/31/2002	8/5/2002	9 391 95	8 583 20	808 75
SLOF2012002 232820100 CYTEC INDS INC COM	900 000	S	7/22/2002	7/31/2002	7/31/2002	8/5/2002	25 208 14	22 407 12	2 801 02
SLOF2012002 339130106 FLEMING COS INC COM	1 700 000	S	6/12/2002	7/31/2002	7/31/2002	8/5/2002	23 724 14	37 980 00	-14 255 86
SLOF2012002 705324101 PEDIATRX MED GROUP COM	1 100 000	S	7/10/2002	7/31/2002	7/31/2002	8/5/2002	33 068 85	31 684 51	1 384 34
SLOF2012002 817565104 SERVICE CORP INTL COM	1 400 000	S	5/29/2002	7/31/2002	7/31/2002	8/5/2002	3 238 80	6 040 44	-2 801 64
SLOF2012002 817565104 SERVICE CORP INTL COM	1 900 000	S	7/31/2002	7/31/2002	7/31/2002	8/5/2002	4 395 52	8 189 00	-3 793 48
SLOF2012002 817565104 SERVICE CORP INTL COM	2 200 000	S	6/11/2002	7/31/2002	7/31/2002	8/5/2002	5 089 54	8 918 82	-3 827 28
SLOF2012002 817565104 SERVICE CORP INTL COM	3 700 000	S	6/12/2002	7/31/2002	7/31/2002	8/5/2002	8 559 69	15 106 36	-6 546 67
SLOF2012002 817565104 SERVICE CORP INTL COM	7 900 000	S	7/31/2002	7/31/2002	7/31/2002	8/5/2002	18 044 75	31 451 94	-13 407 19
SLOF2012002 83001P109 SIX FLAGS INC COM	700 000	S	7/26/2001	7/31/2002	7/31/2002	8/5/2002	10 475 32	12 597 83	-2 122 51
SLOF2012002 83001P109 SIX FLAGS INC COM	1 400 000	S	8/7/2001	7/31/2002	7/31/2002	8/5/2002	20 950 65	22 518 44	-1 567 79

SLOF2012002 83001P109	SIX FLAGS INC COM	1 700 000	S	8/13/2001	8/5/2002	25 440 07	26 537 00	-1 096 93
SLOF2012002 83001P109	SIX FLAGS INC COM	1 200 000	S	8/14/2001	8/5/2002	17 957 70	18 554 40	596 70
SLOF2012002 83001P109	SIX FLAGS INC COM	1 300 000	S	8/15/2001	8/5/2002	19 454 17	20 675 20	-1 221 03
SLOF2012002 83001P109	SIX FLAGS INC COM	1 100 000	S	7/31/2002	8/5/2002	16 461 22	17 719 13	-1 257 91
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	900 000	S	4/30/2002	8/5/2002	13 531 81	15 283 44	-1 751 63
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	82 920 920	S	7/31/2002	7/31/2002	82 920 92	82 920 92	0 00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	73 114 760	S	6/14/2002	7/31/2002	73 114 76	73 114 76	0 00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	15 661 720	S	6/24/2002	7/31/2002	15 661 72	15 661 72	0 00
SLOF2012002 232820100	CYTEC INDS INC COM	200 000	S	7/22/2002	8/6/2002	5 628 79	4 979 36	649 43
SLOF2012002 232820100	CYTEC INDS INC COM	1 600 000	S	8/1/2002	8/6/2002	45 030 32	40 024 64	5 005 68
SLOF2012002 232820100	CYTEC INDS INC COM	300 000	S	7/24/2002	8/6/2002	8 443 18	7 792 89	650 29
SLOF2012002 232820100	CYTEC INDS INC COM	300 000	S	4/26/2002	8/6/2002	4 337 87	12 244 65	-7 906 78
SLOF2012002 595094103	MICROMOUSE INC	1 500 000	S	8/1/2002	8/6/2002	3 470 29	9 581 76	-6 111 47
SLOF2012002 595094103	MICROMOUSE INC	1 200 000	S	4/29/2002	8/6/2002	5 494 63	14 895 05	-9 400 42
SLOF2012002 595094103	MICROMOUSE INC	1 900 000	S	5/1/2002	8/6/2002	4 337 87	11 700 00	-7 362 13
SLOF2012002 595094103	MICROMOUSE INC	1 500 000	S	5/2/2002	8/6/2002	7 229 78	9 248 75	-2 018 97
SLOF2012002 682129101	OMNOVA SOLUTIONS INC COM	2 500 000	S	7/3/2002	8/6/2002	8 210 79	14 525 44	-6 314 65
SLOF2012002 682129101	OMNOVA SOLUTIONS INC COM	500 000	S	8/1/2002	8/6/2002	8 824 70	11 325 10	-1 500 40
SLOF2012002 682129101	OMNOVA SOLUTIONS INC COM	2 400 000	S	1/21/2001	8/6/2002	6 110 21	9 607 92	-3 497 71
SLOF2012002 701081101	PARKER DRILLING CO COM	1 000 000	S	1/7/2002	8/6/2002	2 545 92	3 649 30	-1 103 38
SLOF2012002 701081101	PARKER DRILLING CO COM	1 000 000	S	1/3/2002	8/6/2002	7 892 36	12 493 93	-4 601 57
SLOF2012002 701081101	PARKER DRILLING CO COM	3 100 000	S	1/4/2002	8/6/2002	3 828 72	6 240 66	-2 411 94
SLOF2012002 741530102	PRIDE INTL INC DEL COM	300 000	S	6/26/2001	8/6/2002	21 696 10	32 658 19	-10 962 09
SLOF2012002 741530102	PRIDE INTL INC DEL COM	1 700 000	S	6/28/2001	8/6/2002	13 575 11	15 330 00	-1 754 89
SLOF2012002 78375P107	RYERSON TULL INC COM	1 400 000	S	4/1/2002	8/6/2002	11 635 80	13 284 00	-1 648 20
SLOF2012002 78375P107	RYERSON TULL INC COM	1 200 000	S	4/2/2002	8/6/2002	4 560 66	8 064 60	-3 503 94
SLOF2012002 817565104	SERVICE CORP INTL COM	2 000 000	S	6/14/2002	8/6/2002	19 838 87	35 229 78	-15 390 91
SLOF2012002 817565104	SERVICE CORP INTL COM	8 700 000	S	8/2/2001	8/6/2002	7 959 35	77 009 90	-69 050 55
SLOF2012002 891539108	TOUCH AMERICA HLDGS INC	11 000 000	S	8/1/2002	8/6/2002	2 819 51	14 945 28	-13 125 77
SLOF2012002 891539108	TOUCH AMERICA HLDGS INC	2 100 000	S	2/22/2002	8/6/2002	2 894 31	16 090 00	-13 195 69
SLOF2012002 891539108	TOUCH AMERICA HLDGS INC	4 000 000	S	6/24/2002	8/6/2002	7 888 73	7 888 73	0 00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	7 788 730	S	7/24/2002	8/7/2002	9 539 71	8 246 28	1 293 43
SLOF2012002 G4833P101	IPC HOLDINGS LTD COM	300 000	S	8/2/2002	8/7/2002	5 482 23	7 553 77	-2 071 54
SLOF2012002 361105	AAR CORP	700 000	S	3/28/2002	8/7/2002	15 173 55	17 110 43	-1 936 88
SLOF2012002 2 82E+112	EDWARDS LIFE SCIENCES CORP COM	700 000	S	7/17/2002	8/7/2002	16 883 98	16 399 39	484 59
SLOF2012002 2 82E+112	EDWARDS LIFE SCIENCES CORP COM	700 000	S	8/2/2002	8/7/2002	16 883 98	16 399 39	484 59
SLOF2012002 339130106	FLEMING COS INC COM	4 100 000	S	7/25/2002	8/7/2002	45 904 26	79 540 00	-33 635 74
SLOF2012002 375916103	GILDAN ACTIVEWARE SUB VTG CL A	800 000	S	6/12/2002	8/7/2002	15 174 42	9 556 08	5 616 34
SLOF2012002 576206106	MASSEY ENERGY CORP COM	900 000	S	8/2/2002	8/7/2002	5 866 29	18 031 95	-12 165 66
SLOF2012002 576206106	MASSEY ENERGY CORP COM	2 400 000	S	9/5/2001	8/7/2002	15 643 45	49 246 08	-33 602 63
SLOF2012002 576206106	MASSEY ENERGY CORP COM	300 000	S	9/5/2001	8/7/2002	1 955 43	6 033 00	-4 077 57
SLOF2012002 576206106	MASSEY ENERGY CORP COM	1 300 000	S	9/6/2001	8/7/2002	8 473 53	25 836 59	-17 363 06
SLOF2012002 576206106	MASSEY ENERGY CORP COM	1 100 000	S	9/7/2001	8/7/2002	7 169 91	21 799 80	-14 629 89
SLOF2012002 576206106	MASSEY ENERGY CORP COM	2 300 000	S	9/10/2001	8/7/2002	14 991 64	45 430 75	-30 439 11
SLOF2012002 576206106	MASSEY ENERGY CORP COM	2 300 000	S	9/19/2001	8/7/2002	6 518 10	17 625 80	-11 107 70
SLOF2012002 576206106	MASSEY ENERGY CORP COM	1 000 000	S	9/20/2001	8/7/2002	20 857 93	56 103 36	-35 245 43
SLOF2012002 576206106	MASSEY ENERGY CORP COM	1 100 000	S	9/26/2001	8/7/2002	7 169 91	14 836 91	-7 667 00
SLOF2012002 576206106	MASSEY ENERGY CORP COM	1 500 000	S	1/8/2002	8/7/2002	9 777 15	27 175 50	-17 398 35
SLOF2012002 576206106	MASSEY ENERGY CORP COM	1 200 000	S	2/27/2002	8/7/2002	7 821 72	17 160 00	-9 338 28
SLOF2012002 576206106	MASSEY ENERGY CORP COM	1 600 000	S	3/7/2002	8/7/2002	10 428 96	25 030 56	-14 601 60
SLOF2012002 576206106	MASSEY ENERGY CORP COM	2 800 000	S	4/2/2002	8/7/2002	24 553 86	30 996 00	-6 442 14
SLOF2012002 78375P107	RYERSON TULL INC COM	3 300 000	S	4/3/2002	8/7/2002	28 938 47	36 465 00	-7 526 53
SLOF2012002 78375P107	RYERSON TULL INC COM	1 500 000	S	5/17/2002	8/7/2002	13 153 85	15 857 55	-2 703 70
SLOF2012002 861609101	RYERSON TULL INC COM	2 300 000	S	4/30/2002	8/7/2002	7 575 51	26 200 22	-18 624 71
SLOF2012002 861609101	RYERSON TULL INC COM	7 500 000	S	5/1/2002	8/7/2002	24 702 74	78 673 50	-53 970 76
SLOF2012002 861609101	TESORO PETE CORP	900 000	S	3/21/2002	8/7/2002	16 326 75	21 523 95	-5 195 20
SLOF2012002 861609101	TESORO PETE CORP	1 100 000	S	4/10/2002	8/7/2002	19 957 36	27 841 00	-7 883 64
SLOF2012002 861609101	TRINITY INDS INC	1 100 000	S	6/24/2002	8/7/2002	127 193 73	127 193 73	0 00
SLOF2012002 861609101	TRINITY INDS INC	127 193 730	S	6/24/2002	8/7/2002	13 856 96	13 856 96	0 00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	13 856 960	S	6/26/2002	8/7/2002	3 091 59	10 954 40	-7 862 81
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	800 000	S	4/19/2002	8/7/2002	13 525 69	46 436 00	-32 912 31
SLOF2012002 172755100	CIRRUS LOGIC INC COM	3 500 000	S	4/22/2002	8/8/2002	6 956 07	22 609 26	-15 653 19
SLOF2012002 172755100	CIRRUS LOGIC INC COM	1 800 000	S	4/24/2002	8/8/2002	13 195 09	55 959 75	-42 764 66
SLOF2012002 194830204	COLLINS & ANKMAN CORP	5 700 000	S	6/11/2002	8/8/2002	13 195 09	55 959 75	-42 764 66

SLOF	Year	Entity Name	Amount	Code	Year	Amount	Code	Year	Amount	Code	Year	Amount	Code
SLOF	2012	194830204 COLLINS & AIKMAN CORP	1,200,000	S	6/12/2002	8/5/2002	8/8/2002	2,777.91	11,325.84	-8,547.93			
SLOF	2012	194830204 COLLINS & AIKMAN CORP	2,900,000	S	6/13/2002	8/5/2002	8/8/2002	6,713.29	28,475.97	21,762.68			
SLOF	2012	194830204 COLLINS & AIKMAN CORP	4,600,000	S	6/17/2002	8/5/2002	8/8/2002	10,648.67	46,621.92	35,973.25			
SLOF	2012	194830204 COLLINS & AIKMAN CORP	1,300,000	S	6/21/2002	8/5/2002	8/8/2002	3,009.41	12,109.37	9,099.96			
SLOF	2012	2 82E+112 EDWARDS LIFE SCIENCES CORP COM	800,000	S	7/25/2002	8/5/2002	8/8/2002	19,390.37	18,742.16	649.21			
SLOF	2012	486655102 KEANE INC COM	1,800,000	S	4/25/2002	8/5/2002	8/8/2002	13,654.93	27,432.00	13,777.07			
SLOF	2012	690368105 OVERSEAS SHIPHOLDING GRP INC	6,500,000	S	4/26/2002	8/5/2002	8/8/2002	49,309.45	98,787.50	49,458.05			
SLOF	2012	714290103 PERRIGO CO COM	300,000	S	12/21/2001	8/5/2002	8/8/2002	5,371.12	6,795.06	1,423.94			
SLOF	2012	739363109 POWERWAVE TECHNOLOGIES INC COM	500,000	S	7/9/2002	8/5/2002	8/8/2002	4,992.50	5,754.05	761.55			
SLOF	2012	741530102 PRIDE INTL INC DEL COM	700,000	S	4/24/2002	8/5/2002	8/8/2002	3,880.40	9,220.54	5,340.14			
SLOF	2012	741530102 PRIDE INTL INC DEL COM	500,000	S	7/12/2001	8/5/2002	8/8/2002	5,617.06	8,174.05	2,556.97			
SLOF	2012	741530102 PRIDE INTL INC DEL COM	400,000	S	6/28/2001	8/5/2002	8/8/2002	4,493.86	7,513.92	3,020.26			
SLOF	2012	741530102 PRIDE INTL INC DEL COM	2,200,000	S	7/11/2001	8/5/2002	8/8/2002	24,715.15	36,122.24	11,407.09			
SLOF	2012	859152100 STERIS CORP COM	2,200,000	S	6/28/2001	8/5/2002	8/8/2002	8,987.33	15,368.56	6,381.23			
SLOF	2012	859152100 STERIS CORP COM	1,200,000	S	7/7/2002	8/5/2002	8/8/2002	44,186.32	40,111.50	4,074.82			
SLOF	2012	859152100 STERIS CORP COM	1,300,000	S	5/1/2002	8/5/2002	8/8/2002	3,549.93	22,616.28	1,465.35			
SLOF	2012	859152100 STERIS CORP COM	2,800,000	S	5/8/2002	8/5/2002	8/8/2002	17,856.69	38,839.08	20,982.39			
SLOF	2012	859152100 TOWER AUTOMOTIVE INC	4,400,000	S	5/16/2002	8/5/2002	8/8/2002	28,217.66	43,027.00	14,809.34			
SLOF	2012	859152100 TOWER AUTOMOTIVE INC	1,700,000	S	4/26/2002	8/5/2002	8/8/2002	30,839.06	43,027.00	12,187.94			
SLOF	2012	859152100 TRINITY INDS INC	400,000	S	7/28/2001	8/5/2002	8/8/2002	7,279.78	9,355.84	2,076.06			
SLOF	2012	859152100 TRINITY INDS INC	1,000,000	S	7/28/2001	8/5/2002	8/8/2002	18,729.43	12,023.70	6,705.73			
SLOF	2012	375916103 GILDAN ACTIVEWARE SUB VTG CL A	1,000,000	S	8/13/2001	8/5/2002	8/8/2002	18,729.43	13,517.40	5,212.03			
SLOF	2012	375916103 GILDAN ACTIVEWARE SUB VTG CL A	2,200,000	S	10/2/2001	8/5/2002	8/8/2002	41,204.76	25,005.42	16,199.34			
SLOF	2012	375916103 GILDAN ACTIVEWARE SUB VTG CL A	1,000,000	S	10/3/2001	8/5/2002	8/8/2002	18,729.43	11,150.00	7,579.43			
SLOF	2012	859152100 STERIS CORP COM	400,000	S	7/8/2002	8/5/2002	8/8/2002	8,011.11	7,538.76	472.35			
SLOF	2012	29912201 AMERICAN TOWER CORP	10,100,000	S	6/4/2002	8/12/2002	8/12/2002	16,931.12	39,011.25	22,080.13			
SLOF	2012	794093104 SALEM COMMINS CORP DEL CL A	200,000	S	8/5/2002	8/12/2002	8/12/2002	4,452.34	3,880.00	572.34			
SLOF	2012	859152100 STERIS CORP COM	1,100,000	S	7/8/2002	8/12/2002	8/12/2002	22,293.35	20,731.59	1,561.76			
SLOF	2012	859152100 STERIS CORP COM	100,000	S	7/23/2002	8/12/2002	8/12/2002	2,026.67	1,706.55	320.12			
SLOF	2012	859152100 STERIS CORP COM	2,100,000	S	5/1/2002	8/12/2002	8/12/2002	6,603.87	22,028.58	15,424.71			
SLOF	2012	881609101 IPC HOLDINGS LTD COM	1,200,000	S	7/24/2002	8/12/2002	8/12/2002	37,156.63	32,985.12	4,171.51			
SLOF	2012	29912201 AMERICAN TOWER CORP	9,800,000	S	6/4/2002	8/12/2002	8/12/2002	13,673.52	37,852.50	24,178.98			
SLOF	2012	29912201 AMERICAN TOWER CORP	2,300,000	S	6/14/2002	8/12/2002	8/12/2002	3,209.09	7,150.93	3,941.84			
SLOF	2012	29912201 AMERICAN TOWER CORP	1,300,000	S	6/17/2002	8/12/2002	8/12/2002	1,813.83	4,546.49	2,732.66			
SLOF	2012	29912201 AMERICAN TOWER CORP	5,400,000	S	6/18/2002	8/12/2002	8/12/2002	7,534.39	19,457.28	11,922.89			
SLOF	2012	29912201 AMERICAN TOWER CORP	3,400,000	S	6/24/2002	8/12/2002	8/12/2002	4,743.87	10,870.82	6,126.95			
SLOF	2012	29912201 AMERICAN TOWER CORP	2,400,000	S	7/2/2002	8/12/2002	8/12/2002	3,348.62	6,311.28	2,962.66			
SLOF	2012	37933108 APRIA HEALTHCARE GROUP INC	1,000,000	S	6/21/2002	8/12/2002	8/12/2002	24,173.47	21,458.00	2,715.47			
SLOF	2012	320209109 FIRST FINL BANCORP	600,000	S	6/24/2002	8/12/2002	8/12/2002	14,504.06	12,584.16	1,919.92			
SLOF	2012	320209109 FIRST FINL BANCORP	2,100,000	S	4/16/2002	8/12/2002	8/12/2002	14,394.68	14,664.06	279.40			
SLOF	2012	320209109 FIRST FINL BANCORP	400,000	S	4/18/2002	8/12/2002	8/12/2002	37,759.80	39,180.54	1,420.74			
SLOF	2012	320209109 FIRST FINL BANCORP	2,100,000	S	4/18/2002	8/12/2002	8/12/2002	7,192.34	7,628.16	435.82			
SLOF	2012	320209109 FIRST FINL BANCORP	600,000	S	5/23/2002	8/12/2002	8/12/2002	10,788.51	11,969.34	1,180.83			
SLOF	2012	320209109 FIRST FINL BANCORP	1,300,000	S	6/17/2002	8/12/2002	8/12/2002	23,375.11	26,067.99	2,692.88			
SLOF	2012	320209109 FIRST FINL BANCORP	1,100,000	S	12/20/2001	8/12/2002	8/12/2002	3,035.46	11,951.17	8,915.71			
SLOF	2012	339099103 FLEETWOOD ENTERPRISES INC COM	100,000	S	6/3/2002	8/12/2002	8/12/2002	1,221.66	2,270.57	1,042.91			
SLOF	2012	423319102 HELIX TECHNOLOGY CORP	400,000	S	6/4/2002	8/12/2002	8/12/2002	4,000.00	9,000.00	5,000.00			
SLOF	2012	423319102 HELIX TECHNOLOGY CORP	700,000	S	6/5/2002	8/12/2002	8/12/2002	8,593.64	18,114.00	9,520.36			
SLOF	2012	423319102 HELIX TECHNOLOGY CORP	800,000	S	6/6/2002	8/12/2002	8/12/2002	9,821.30	18,205.44	8,384.14			
SLOF	2012	423319102 HELIX TECHNOLOGY CORP	800,000	S	11/8/2001	8/12/2002	8/12/2002	6,356.76	14,368.48	8,009.72			
SLOF	2012	597911106 MIDWEST EXPRESS HDGS INC	1,300,000	S	7/10/2002	8/12/2002	8/12/2002	39,774.51	37,445.33	2,329.18			
SLOF	2012	705324101 PEDIATRIX MED GROUP COM	1,000,000	S	7/23/2002	8/12/2002	8/12/2002	33,756.58	27,304.80	6,451.78			
SLOF	2012	859152100 STERIS CORP COM	1,000,000	S	7/25/2002	8/12/2002	8/12/2002	21,097.86	19,152.00	1,945.86			
SLOF	2012	859152100 STERIS CORP COM	1,900,000	S	5/3/2002	8/12/2002	8/12/2002	25,146.69	24,097.13	1,049.56			
SLOF	2012	881609101 TESORO PETE CORP	1,000,000	S	5/2/2002	8/12/2002	8/12/2002	2,871.51	10,489.80	7,618.29			
SLOF	2012	881609101 TESORO PETE CORP	3,600,000	S	5/2/2002	8/12/2002	8/12/2002	10,697.43	28,597.84	17,899.81			
SLOF	2012	881609101 TESORO PETE CORP	1,900,000	S	4/30/2002	8/12/2002	8/12/2002	26,730.10	32,265.04	5,534.94			
SLOF	2012	904034105 ULTRATECH STEPPER INC COM	9,500,000	S	4/29/2002	8/12/2002	8/12/2002	15,885.41	54,249.75	38,364.34			
SLOF	2012	928497106 VITESSE SEMICONDUCTOR CORP COM	5,800,000	S	4/30/2002	8/12/2002	8/12/2002	9,698.46	34,924.12	25,225.66			
SLOF	2012	928497106 VITESSE SEMICONDUCTOR CORP COM	4,100,000	S	5/1/2002	8/12/2002	8/12/2002	6,655.81	23,460.20	16,604.39			

SLOF	2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	2 000 000	S	5/2/2002	8/8/2002	8/13/2002	3 344 30	11 038 60	7 694 30
SLOF	2012002	996102802	SLO CLIENT CASH INVESTMENT TR	40 892 600	S	7/26/2002	8/8/2002	8/8/2002	40 892 60	11 038 60	0 00
SLOF	2012002	G4933P101	IPC HOLDINGS LTD COM	400 000	S	7/26/2002	8/8/2002	8/14/2002	12 361 63	11 565 96	815 87
SLOF	2012002	G4933P101	IPC HOLDINGS LTD COM	1 000 000	S	8/5/2002	8/9/2002	8/14/2002	29 844 20	29 844 20	1 010 36
SLOF	2012002	24359C100	DECOMA INTL INT CL A SUB VTG	1 700 000	S	4/11/2002	8/9/2002	8/14/2002	17 798 12	17 051 00	747 12
SLOF	2012002	339099103	FLEETWOOD ENTERPRISES INC COM	3 500 000	S	12/20/2001	8/9/2002	8/14/2002	9 065 07	38 026 45	-28 961 38
SLOF	2012002	339099103	FLEETWOOD ENTERPRISES INC COM	500 000	S	12/26/2001	8/9/2002	8/14/2002	1 295 01	5 562 45	-4 267 44
SLOF	2012002	767754104	RITE AID CORP COM	2 300 000	S	4/11/2002	8/9/2002	8/14/2002	4 458 18	9 508 43	-5 050 25
SLOF	2012002	859152100	STERIS CORP COM	500 000	S	7/25/2002	8/9/2002	8/14/2002	25 223 18	30 566 88	-5 343 70
SLOF	2012002	904034105	ULTRATECH STEPPER INC COM	1 800 000	S	4/30/2002	8/9/2002	8/14/2002	8 407 73	10 137 42	-1 729 69
SLOF	2012002	904034105	ULTRATECH STEPPER INC COM	600 000	S	5/1/2002	8/9/2002	8/14/2002	2 759 65	7 710 40	-2 005 17
SLOF	2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	500 000	S	5/6/2002	8/9/2002	8/14/2002	2 263 43	7 010 40	-4 746 97
SLOF	2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	1 500 000	S	5/6/2002	8/9/2002	8/14/2002	2 867 01	10 351 20	-7 484 19
SLOF	2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	1 900 000	S	5/10/2002	8/9/2002	8/14/2002	301 79	1 117 92	-816 13
SLOF	2012002	996102802	SLO CLIENT CASH INVESTMENT TR	209 464 670	S	6/26/2002	8/9/2002	8/14/2002	209 464 67	209 464 67	0 00
SLOF	2012002	961105	AAR CORP	700 000	S	3/28/2002	8/12/2002	8/15/2002	5 205 60	7 553 77	-2 348 17
SLOF	2012002	37933108	APRIA HEALTHCARE GROUP INC	600 000	S	6/24/2002	8/12/2002	8/15/2002	14 334 76	12 584 16	1 750 60
SLOF	2012002	37933108	APRIA HEALTHCARE GROUP INC	900 000	S	6/25/2002	8/12/2002	8/15/2002	21 502 15	19 768 41	1 733 74
SLOF	2012002	282E+112	EDWARDS LIFE SCIENCES CORP COM	800 000	S	7/25/2002	8/12/2002	8/15/2002	19 994 67	18 742 16	1 252 51
SLOF	2012002	339099103	FLEETWOOD ENTERPRISES INC COM	2 200 000	S	12/26/2001	8/12/2002	8/15/2002	5 514 13	24 562 78	-19 048 65
SLOF	2012002	423319102	HELIX TECHNOLOGY CORP	200 000	S	6/13/2002	8/12/2002	8/15/2002	2 403 92	4 248 44	-1 844 52
SLOF	2012002	504191202	LA QUINTA PRTYS INC PAIRED CTF	2 200 000	S	4/25/2002	8/12/2002	8/15/2002	11 222 73	17 680 86	-6 468 13
SLOF	2012002	597911106	MIDWEST EXPRESS HLDGS INC	400 000	S	1/18/2001	8/12/2002	8/15/2002	2 981 98	7 183 24	-4 201 25
SLOF	2012002	597911106	MIDWEST EXPRESS HLDGS INC	300 000	S	1/23/2001	8/12/2002	8/15/2002	2 236 49	5 337 69	-3 101 20
SLOF	2012002	597911106	MIDWEST EXPRESS HLDGS INC	600 000	S	3/13/2001	8/12/2002	8/15/2002	4 472 98	9 353 58	-4 880 60
SLOF	2012002	861609101	MIDWEST EXPRESS HLDGS INC	10 000 000	S	5/2/2002	8/12/2002	8/15/2002	27 348 18	79 409 00	-52 060 84
SLOF	2012002	811268100	UNITED ONLINE INC COM	300 000	S	4/19/2002	8/12/2002	8/15/2002	3 370 49	2 852 04	518 45
SLOF	2012002	811268100	UNITED ONLINE INC COM	600 000	S	4/23/2002	8/12/2002	8/15/2002	6 740 97	5 417 70	1 323 27
SLOF	2012002	811268100	UNITED ONLINE INC COM	1 500 000	S	4/17/2002	8/12/2002	8/15/2002	16 928 99	14 245 80	2 681 19
SLOF	2012002	811268100	UNITED ONLINE INC COM	4 600 000	S	5/13/2002	8/12/2002	8/15/2002	51 809 43	43 731 28	8 178 15
SLOF	2012002	828497106	VITESSE SEMICONDUCTOR CORP COM	2 000 000	S	5/22/2002	8/12/2002	8/15/2002	3 456 21	16 095 24	-12 639 03
SLOF	2012002	828497106	VITESSE SEMICONDUCTOR CORP COM	2 000 000	S	5/23/2002	8/12/2002	8/15/2002	2 468 72	11 551 60	-9 082 88
SLOF	2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	8 800 000	S	5/24/2002	8/12/2002	8/15/2002	12 096 74	56 221 62	-44 124 88
SLOF	2012002	996102802	SLO CLIENT CASH INVESTMENT TR	36 063 160	S	6/26/2002	8/12/2002	8/15/2002	9 270 83	9 270 83	0 00
SLOF	2012002	996102802	SLO CLIENT CASH INVESTMENT TR	89 867 510	S	7/5/2002	8/12/2002	8/15/2002	36 063 16	36 063 16	0 00
SLOF	2012002	8252108	AFFILIATED MANAGERS GROUP INC	700 000	S	8/5/2002	8/12/2002	8/15/2002	89 867 51	89 867 51	0 00
SLOF	2012002	87851309	BEVERLY ENTERPRISES INC COM	8 100 000	S	7/15/2002	8/12/2002	8/15/2002	18 305 44	52 546 32	-34 240 88
SLOF	2012002	87851309	BEVERLY ENTERPRISES INC COM	900 000	S	7/17/2002	8/12/2002	8/15/2002	2 033 94	6 004 89	-3 970 95
SLOF	2012002	87851309	BEVERLY ENTERPRISES INC COM	1 500 000	S	7/19/2002	8/12/2002	8/15/2002	3 389 90	6 874 65	-3 484 75
SLOF	2012002	232946103	CYTYC CORP COM	4 300 000	S	6/25/2002	8/12/2002	8/15/2002	42 818 96	33 506 89	9 312 07
SLOF	2012002	282E+112	EDWARDS LIFE SCIENCES CORP COM	1 900 000	S	6/24/2002	8/12/2002	8/15/2002	46 889 63	44 512 63	2 377 00
SLOF	2012002	300645108	EXAR CORP COM	200 000	S	7/16/2002	8/12/2002	8/15/2002	3 441 18	3 478 50	-37 32
SLOF	2012002	339130106	FLEMING COS INC COM	2 300 000	S	6/13/2002	8/12/2002	8/15/2002	32 077 44	32 077 44	0 00
SLOF	2012002	339130106	FLEMING COS INC COM	700 000	S	6/17/2002	8/12/2002	8/15/2002	14 647 99	14 647 99	-6 450 05
SLOF	2012002	390568103	GREAT LAKES CHEM CORP COM	700 000	S	12/7/2001	8/12/2002	8/15/2002	18 795 18	16 904 79	1 891 39
SLOF	2012002	390568103	GREAT LAKES CHEM CORP COM	900 000	S	12/12/2001	8/12/2002	8/15/2002	24 166 52	21 469 14	2 697 38
SLOF	2012002	423319102	HELIX TECHNOLOGY CORP	300 000	S	6/13/2002	8/12/2002	8/15/2002	10 627 60	19 117 98	-8 490 38
SLOF	2012002	423319102	HELIX TECHNOLOGY CORP	300 000	S	4/25/2002	8/12/2002	8/15/2002	3 542 53	6 225 54	-2 683 01
SLOF	2012002	504191202	LA QUINTA PRTYS INC PAIRED CTF	600 000	S	3/13/2001	8/12/2002	8/15/2002	4 387 84	9 353 58	-4 965 74
SLOF	2012002	597911106	MIDWEST EXPRESS HLDGS INC	800 000	S	8/2/2002	8/12/2002	8/15/2002	14 764 35	12 687 68	2 076 67
SLOF	2012002	837071101	NATIONAL-OILWELL INC	500 000	S	7/24/2002	8/12/2002	8/15/2002	9 071 12	8 433 75	637 37
SLOF	2012002	676255102	OFFSHORE LOGISTICS INC COM	1 700 000	S	7/16/2002	8/12/2002	8/15/2002	11 211 50	12 307 15	-1 095 65
SLOF	2012002	761280109	RETEK INC COM	2 500 000	S	8/16/2001	8/12/2002	8/15/2002	12 374 62	40 270 75	-27 896 13
SLOF	2012002	83001P109	SIX FLAGS INC COM	700 000	S	8/17/2001	8/12/2002	8/15/2002	3 464 89	11 242 00	-7 777 11
SLOF	2012002	83001P109	SIX FLAGS INC COM	500 000	S	8/30/2001	8/12/2002	8/15/2002	2 474 92	7 800 25	-5 325 33
SLOF	2012002	83001P109	SIX FLAGS INC COM	300 000	S	9/19/2001	8/12/2002	8/15/2002	1 484 95	3 615 00	-2 130 05
SLOF	2012002	83001P109	SIX FLAGS INC COM	3 300 000	S	9/20/2001	8/12/2002	8/15/2002	16 334 50	37 433 55	-21 099 05

SLOF2012002 83001P109	SIX FLAGS INC COM	1,400,000	S	2/8/2002	8/13/2002	8/16/2002	6,929.79	18,050.00	-11,130.21
SLOF2012002 635470105	SONICWALL INC COM	2,200,000	S	4/30/2002	8/13/2002	8/16/2002	9,513.61	16,126.22	-6,612.61
SLOF2012002 871130100	SYBASE INC COM	1,900,000	S	5/3/2002	8/13/2002	8/16/2002	24,643.01	24,097.13	545.88
SLOF2012002 871130100	SYBASE INC COM	1,900,000	S	5/2/2002	8/13/2002	8/16/2002	25,223.07	23,822.07	-1,401.00
SLOF2012002 881609101	TESORO PETE CORP	3,000,000	S	5/2/2002	8/13/2002	8/16/2002	8,203.55	8,716.18	-512.63
SLOF2012002 881609101	TESORO PETE CORP	1,200,000	S	5/3/2002	8/13/2002	8/16/2002	3,281.42	3,053.00	228.42
SLOF2012002 881609101	TESORO PETE CORP	1,500,000	S	5/7/2002	8/13/2002	8/16/2002	4,101.77	4,067.52	34.25
SLOF2012002 881609101	TESORO PETE CORP	1,200,000	S	5/8/2002	8/13/2002	8/16/2002	3,281.42	3,053.00	228.42
SLOF2012002 911268100	UNITED ONLINE INC COM	200,000	S	4/23/2002	8/13/2002	8/16/2002	2,277.27	1,805.90	471.37
SLOF2012002 928703107	VOLT INFORMATION SCIENCES INC	1,300,000	S	2/13/2001	8/13/2002	8/16/2002	23,897.44	33,707.44	-9,810.00
SLOF2012002 928703107	VOLT INFORMATION SCIENCES INC	800,000	S	2/14/2001	8/13/2002	8/16/2002	14,706.11	21,638.24	-6,932.13
SLOF2012002 3611105	AAR CORP	1,700,000	S	3/29/2002	8/14/2002	8/19/2002	10,037.17	18,344.87	-8,307.70
SLOF2012002 8521108	AFFILIATED MANAGERS GROUP INC	600,000	S	7/26/2001	8/14/2002	8/19/2002	28,961.12	28,578.74	382.38
SLOF2012002 24359C100	DECOMA INTL INT CL A SUB VTG	2,500,000	S	5/8/2002	8/14/2002	8/19/2002	25,454.22	30,379.25	-4,925.03
SLOF2012002 24359C100	DECOMA INTL INT CL A SUB VTG	200,000	S	4/11/2002	8/14/2002	8/19/2002	2,038.34	2,006.00	32.34
SLOF2012002 24359C100	DECOMA INTL INT CL A SUB VTG	1,100,000	S	4/12/2002	8/14/2002	8/19/2002	11,199.86	11,159.06	40.80
SLOF2012002 344912100	FOOTSTAR INC COM	900,000	S	7/26/2001	8/14/2002	8/19/2002	11,598.49	13,953.00	-2,354.51
SLOF2012002 344912100	FOOTSTAR INC COM	400,000	S	9/4/2001	8/14/2002	8/19/2002	5,596.71	5,801.45	-204.74
SLOF2012002 344912100	FOOTSTAR INC COM	1,400,000	S	9/6/2001	8/14/2002	8/19/2002	2,798.36	7,549.96	-4,751.60
SLOF2012002 344912100	FOOTSTAR INC COM	200,000	S	9/6/2001	8/14/2002	8/19/2002	2,798.36	7,549.96	-4,751.60
SLOF2012002 344912100	FOOTSTAR INC COM	200,000	S	9/10/2001	8/14/2002	8/19/2002	8,395.07	22,224.24	-13,829.17
SLOF2012002 344912100	FOOTSTAR INC COM	600,000	S	1/2/2002	8/14/2002	8/19/2002	1,389.18	2,963.00	-1,573.82
SLOF2012002 344912100	FOOTSTAR INC COM	100,000	S	1/9/2002	8/14/2002	8/19/2002	20,987.66	40,080.60	-19,092.94
SLOF2012002 344912100	FOOTSTAR INC COM	1,500,000	S	1/9/2002	8/14/2002	8/19/2002	1,149.93	2,075.18	-895.25
SLOF2012002 423319102	HELIX TECHNOLOGY CORP	100,000	S	6/14/2002	8/14/2002	8/19/2002	13,798.22	27,232.80	-13,434.58
SLOF2012002 637071101	NATIONAL-OILWELL INC	1,200,000	S	8/2/2002	8/14/2002	8/19/2002	10,844.67	9,515.76	1,328.91
SLOF2012002 637071101	NATIONAL-OILWELL INC	600,000	S	8/5/2002	8/14/2002	8/19/2002	32,534.01	28,005.12	4,528.89
SLOF2012002 637071101	NATIONAL-OILWELL INC	1,800,000	S	8/6/2002	8/14/2002	8/19/2002	16,267.01	14,518.44	1,748.57
SLOF2012002 637071101	NATIONAL-OILWELL INC	900,000	S	7/24/2002	8/14/2002	8/19/2002	1,806.61	1,686.75	118.86
SLOF2012002 676255102	OFFSHORE LOGISTICS INC COM	100,000	S	8/2/2002	8/14/2002	8/19/2002	10,839.69	10,139.34	700.35
SLOF2012002 676255102	OFFSHORE LOGISTICS INC COM	600,000	S	4/24/2002	8/14/2002	8/19/2002	23,701.48	48,737.14	-25,035.66
SLOF2012002 739363109	POWERWAVE TECHNOLOGIES INC COM	3,700,000	S	4/24/2002	8/14/2002	8/19/2002	8,968.13	18,988.22	-9,920.09
SLOF2012002 739363109	POWERWAVE TECHNOLOGIES INC COM	1,400,000	S	4/25/2002	8/14/2002	8/19/2002	11,530.45	24,192.90	-12,662.45
SLOF2012002 739363109	POWERWAVE TECHNOLOGIES INC COM	1,800,000	S	4/26/2002	8/14/2002	8/19/2002	2,579.92	4,398.06	-1,818.14
SLOF2012002 635470105	SONICWALL INC COM	600,000	S	4/30/2002	8/14/2002	8/19/2002	5,068.71	5,068.71	0.00
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	300,000	S	5/1/2002	8/14/2002	8/19/2002	3,969.13	29,673.00	-25,703.87
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	1,800,000	S	5/2/2002	8/14/2002	8/19/2002	23,934.77	29,673.00	-5,738.23
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	136,598.540	S	8/5/2002	8/14/2002	8/14/2002	136,598.54	136,598.54	0.00
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	29,696.070	S	8/6/2002	8/14/2002	8/14/2002	29,696.07	29,696.07	0.00
SLOF2012002 3611105	AAR CORP	1,200,000	S	3/29/2002	8/15/2002	8/20/2002	7,153.10	12,949.32	-5,796.22
SLOF2012002 8252108	AFFILIATED MANAGERS GROUP INC	500,000	S	7/30/2002	8/15/2002	8/20/2002	24,482.36	23,524.15	958.21
SLOF2012002 379331108	APRIA HEALTHCARE GROUP INC	100,000	S	6/25/2002	8/15/2002	8/20/2002	4,896.47	4,763.29	133.18
SLOF2012002 379331108	APRIA HEALTHCARE GROUP INC	200,000	S	7/16/2002	8/15/2002	8/20/2002	5,079.85	4,392.98	686.87
SLOF2012002 300645108	EXAR CORP COM	1,500,000	S	6/25/2002	8/15/2002	8/20/2002	38,098.84	33,235.20	4,863.64
SLOF2012002 300645108	EXAR CORP COM	600,000	S	7/16/2002	8/15/2002	8/20/2002	10,059.36	10,435.50	-376.14
SLOF2012002 300645108	EXAR CORP COM	1,100,000	S	7/22/2002	8/15/2002	8/20/2002	18,442.15	18,734.43	-292.28
SLOF2012002 300645108	EXAR CORP COM	400,000	S	7/25/2002	8/15/2002	8/20/2002	6,706.24	6,476.36	229.88
SLOF2012002 344912100	FOOTSTAR INC COM	1,300,000	S	1/9/2002	8/15/2002	8/20/2002	21,540.55	40,080.60	-18,540.05
SLOF2012002 344912100	FOOTSTAR INC COM	400,000	S	1/10/2002	8/15/2002	8/20/2002	5,744.15	11,093.04	-5,348.89
SLOF2012002 344912100	FOOTSTAR INC COM	600,000	S	1/11/2002	8/15/2002	8/20/2002	8,616.22	16,882.20	-8,265.98
SLOF2012002 597911106	MIDWEST EXPRESS HLDGS INC	600,000	S	3/13/2001	8/15/2002	8/20/2002	4,110.77	9,353.58	-5,242.81
SLOF2012002 637071101	NATIONAL-OILWELL INC	2,100,000	S	8/6/2002	8/15/2002	8/20/2002	17,348.24	14,518.44	2,829.80
SLOF2012002 637071101	NATIONAL-OILWELL INC	900,000	S	8/9/2002	8/15/2002	8/20/2002	40,479.22	37,478.49	3,000.73
SLOF2012002 637071101	NATIONAL-OILWELL INC	1,400,000	S	8/12/2002	8/15/2002	8/20/2002	26,986.15	25,127.06	1,859.09
SLOF2012002 637071101	NATIONAL-OILWELL INC	1,600,000	S	8/6/2002	8/15/2002	8/20/2002	18,172.25	16,378.38	1,793.87
SLOF2012002 67066G104	NVIDIA CORP COM	1,000,000	S	8/2/2002	8/15/2002	8/20/2002	1,834.09	1,689.89	144.20
SLOF2012002 676255102	OFFSHORE LOGISTICS INC COM	100,000	S	8/2/2002	8/15/2002	8/20/2002	14,672.76	13,520.00	1,152.76
SLOF2012002 676255102	OFFSHORE LOGISTICS INC COM	800,000	S	8/5/2002	8/15/2002	8/20/2002	4,299.86	7,330.10	-3,030.24
SLOF2012002 835470105	SONICWALL INC COM	1,000,000	S	4/30/2002	8/15/2002	8/20/2002	29,854.49	62,808.60	-32,954.11
SLOF2012002 89674K103	TRIQUINT SEMICONDUCTOR INC COM	6,000,000	S	1/16/2002	8/15/2002	8/20/2002	19,912.69	40,338.72	-20,426.03
SLOF2012002 89674K103	TRIQUINT SEMICONDUCTOR INC COM	3,600,000	S	1/24/2002	8/15/2002	8/20/2002	9,453.92	19,986.67	-10,532.75
SLOF2012002 89674K103	TRIQUINT SEMICONDUCTOR INC COM	1,000,000	S	1/24/2002	8/15/2002	8/20/2002	5,473.32	13,062.83	-7,589.51

SLOF2012002	904034105	ULTRATECH STEPPER INC COM	S	100 000	5/27/2002	8/15/2002	9/20/2002	1 355 01	1 648 50	-293 49
SLOF2012002	904034105	ULTRATECH STEPPER INC COM	S	500 000	5/6/2002	8/15/2002	8/20/2002	6 775 04	7 428 00	-652 96
SLOF2012002	904034105	ULTRATECH STEPPER INC COM	S	100 000	5/8/2002	8/15/2002	8/20/2002	1 355 01	1 554 55	-199 54
SLOF2012002	911268100	UNITED ONLINE INC COM	S	700 000	4/23/2002	8/15/2002	8/20/2002	7 919 14	6 320 65	1 598 49
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	S	113 461 050	8/6/2002	8/15/2002	8/15/2002	113 461 05	113 461 05	0 00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	S	54 600 640	8/7/2002	8/15/2002	8/15/2002	54 600 64	54 600 64	0 00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	S	7 157 350	8/13/2002	8/15/2002	8/15/2002	7 157 35	7 157 35	0 00
SLOF2012002	3611105	AAR CORP	S	1 000 000	4/17/2002	8/16/2002	8/21/2002	6 044 71	11 016 80	-4 972 09
SLOF2012002	1765106	AMR CORP DEL COM	S	2 100 000	8/12/2002	8/16/2002	8/21/2002	19 040 12	17 646 72	1 393 40
SLOF2012002	11589108	ALAMOSA HLDGS INC COM	S	4 900 000	1/11/2002	8/16/2002	8/21/2002	2 134 37	43 571 29	-41 436 92
SLOF2012002	11589108	ALAMOSA HLDGS INC COM	S	4 900 000	1/14/2002	8/16/2002	8/21/2002	2 134 37	40 005 07	-37 870 70
SLOF2012002	03820C105	APPLIED INDL TECH INC COM	S	300 000	11/15/2002	8/16/2002	8/21/2002	1 30 68	2 375 10	2 244 42
SLOF2012002	297602104	ETHAN ALLEN INTERIORS INC COM	S	500 000	7/29/2002	8/16/2002	8/21/2002	4 942 35	4 783 50	158 85
SLOF2012002	339130106	FLEMING COS INC COM	S	700 000	7/29/2002	8/16/2002	8/21/2002	17 055 63	16 298 45	757 18
SLOF2012002	339130106	FLEMING COS INC COM	S	1 200 000	7/29/2002	8/16/2002	8/21/2002	23 877 89	22 711 99	1 165 90
SLOF2012002	339130106	FLEMING COS INC COM	S	800 000	7/29/2002	8/16/2002	8/21/2002	14 157 89	15 029 20	-10 852 95
SLOF2012002	339130106	FLEMING COS INC COM	S	1 600 000	7/29/2002	8/16/2002	8/21/2002	18 877 19	27 203 36	-5 590 61
SLOF2012002	344912100	FOOTSTAR INC COM	S	1 400 000	1/11/2002	8/16/2002	8/21/2002	19 385 21	39 391 80	-20 006 59
SLOF2012002	344912100	FOOTSTAR INC COM	S	500 000	1/14/2002	8/16/2002	8/21/2002	6 823 28	12 866 30	-5 943 01
SLOF2012002	427056106	HERCULES INC COM	S	1 100 000	10/12/2002	8/16/2002	8/21/2002	11 634 89	15 970 90	-4 338 01
SLOF2012002	442120101	HOUSTON EXPL CO	S	800 000	6/14/2002	8/16/2002	8/21/2002	24 049 35	22 928 00	1 128 35
SLOF2012002	442120101	HOUSTON EXPL CO	S	500 000	6/17/2002	8/16/2002	8/21/2002	15 030 85	14 420 00	610 85
SLOF2012002	449669100	IMC GLOBAL INC COM	S	700 000	6/5/2001	8/16/2002	8/21/2002	9 137 59	8 141 84	985 75
SLOF2012002	449669100	IMC GLOBAL INC COM	S	3 300 000	11/6/2002	8/16/2002	8/21/2002	43 077 23	42 051 57	1 025 66
SLOF2012002	449669100	IMC GLOBAL INC COM	S	1 800 000	4/23/2002	8/16/2002	8/21/2002	23 496 67	23 422 68	73 99
SLOF2012002	449669100	IMC GLOBAL INC COM	S	200 000	3/13/2001	8/16/2002	8/21/2002	1 377 40	3 117 86	1 740 46
SLOF2012002	597911106	MIDWEST EXPRESS HLDGS INC	S	500 000	9/10/2001	8/16/2002	8/21/2002	3 443 49	7 882 95	-4 439 46
SLOF2012002	597911106	MIDWEST EXPRESS HLDGS INC	S	800 000	3/21/2002	8/16/2002	8/21/2002	5 509 59	15 212 00	-9 702 41
SLOF2012002	597911106	MIDWEST EXPRESS HLDGS INC	S	400 000	4/30/2002	8/16/2002	8/21/2002	1 720 67	2 932 04	-1 211 37
SLOF2012002	835470105	SONICWALL INC COM	S	1 600 000	5/11/2002	8/16/2002	8/21/2002	6 882 66	11 531 36	-4 648 70
SLOF2012002	835470105	SONICWALL INC COM	S	2 700 000	5/8/2002	8/16/2002	8/21/2002	37 647 39	35 843 31	1 804 08
SLOF2012002	871130100	SYBASE INC COM	S	1 200 000	5/10/2002	8/16/2002	8/21/2002	16 732 17	15 217 44	1 514 73
SLOF2012002	871130100	SYBASE INC COM	S	1 000 000	4/5/2002	8/16/2002	8/21/2002	4 736 15	11 875 30	-7 139 15
SLOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	S	900 000	4/19/2002	8/16/2002	8/21/2002	4 262 54	10 744 92	-6 482 38
SLOF2012002	89674K103	TRIQUINT SEMICONDUCTOR INC COM	S	800 000	5/8/2002	8/16/2002	8/21/2002	18 608 02	20 209 15	-1 601 13
SLOF2012002	904034105	ULTRATECH STEPPER INC COM	S	1 300 000	4/23/2002	8/16/2002	8/21/2002	31 854 59	25 282 60	6 671 99
SLOF2012002	911268100	UNITED ONLINE INC COM	S	2 800 000	4/17/2002	8/16/2002	8/21/2002	3 187 65	5 508 40	-2 320 75
SLOF2012002	3611105	AAR CORP	S	500 000	4/2/2002	8/19/2002	8/22/2002	4 033 53	5 524 75	-2 337 10
SLOF2012002	3611105	AAR CORP	S	500 000	1/14/2002	8/19/2002	8/22/2002	20 167 64	34 145 25	-13 977 61
SLOF2012002	344912100	FOOTSTAR INC COM	S	1 500 000	1/17/2002	8/19/2002	8/22/2002	4 033 53	6 990 06	-2 956 53
SLOF2012002	344912100	FOOTSTAR INC COM	S	300 000	2/11/2002	8/19/2002	8/22/2002	9 411 57	21 827 33	-12 415 76
SLOF2012002	344912100	FOOTSTAR INC COM	S	700 000	3/8/2002	8/19/2002	8/22/2002	8 408 95	11 615 20	-3 206 25
SLOF2012002	344912100	FOOTSTAR INC COM	S	600 000	10/13/2000	8/19/2002	8/22/2002	14 715 65	21 058 66	-6 343 01
SLOF2012002	427056106	HERCULES INC COM	S	1 400 000	10/16/2000	8/19/2002	8/22/2002	12 842 45	34 227 00	-21 584 55
SLOF2012002	597911106	MIDWEST EXPRESS HLDGS INC	S	600 000	3/26/2002	8/19/2002	8/22/2002	4 214 15	10 779 48	-6 565 33
SLOF2012002	904034105	ULTRATECH STEPPER INC COM	S	800 000	5/8/2002	8/19/2002	8/22/2002	11 971 78	12 018 64	-46 85
SLOF2012002	904034105	ULTRATECH STEPPER INC COM	S	3 500 000	4/23/2002	8/19/2002	8/22/2002	44 383 91	31 603 25	12 780 66
SLOF2012002	911268100	UNITED ONLINE INC COM	S	200 000	5/24/2002	8/19/2002	8/22/2002	2 536 22	2 195 12	341 10
SLOF2012002	911268100	UNITED ONLINE INC COM	S	400 000	2/14/2001	8/19/2002	8/22/2002	7 334 06	10 819 12	-3 485 06
SLOF2012002	928703107	VOLT INFORMATION SCIENCES INC	S	600 000	9/18/2001	8/19/2002	8/22/2002	11 001 09	7 890 94	3 120 15
SLOF2012002	928703107	VOLT INFORMATION SCIENCES INC	S	88 043 530	6/17/2002	8/19/2002	8/22/2002	5 500 54	5 903 07	-402 53
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	S	2 000 000	4/2/2002	8/20/2002	8/23/2002	11 943 83	22 099 00	10 155 17
SLOF2012002	3611105	AAR CORP	S	1 300 000	4/5/2002	8/20/2002	8/23/2002	7 763 49	14 308 71	-6 545 22
SLOF2012002	3611105	AAR CORP	S	200 000	4/5/2002	8/20/2002	8/23/2002	1 194 38	2 227 00	1 032 62
SLOF2012002	344912100	FOOTSTAR INC COM	S	900 000	3/8/2002	8/20/2002	8/23/2002	11 915 46	28 063 71	-16 148 25
SLOF2012002	344912100	FOOTSTAR INC COM	S	900 000	3/11/2002	8/20/2002	8/23/2002	11 915 46	28 565 73	-16 650 27
SLOF2012002	427056106	HERCULES INC COM	S	400 000	10/16/2000	8/20/2002	8/23/2002	4 124 27	6 016 76	-1 892 49
SLOF2012002	427056106	HERCULES INC COM	S	1 500 000	1/17/2001	8/20/2002	8/23/2002	15 466 03	27 452 70	-11 986 67
SLOF2012002	719364101	PHOTON DYNAMICS INC COM	S	1 700 000	8/14/2002	8/20/2002	8/23/2002	37 794 45	33 059 56	4 734 89

SLOF2012002 719264101	PHOTON DYNAMICS INC COM	700 000	S	8/15/2002	8/20/2002	8/23/2002	15 562 42	14 374 08	1 188 34
SLOF2012002 817492101	SERENA SOFTWARE INC COM	900 000	S	8/16/2002	8/20/2002	8/23/2002	14 050 55	11 797 92	2 252 63
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	100 000	S	5/9/2002	8/20/2002	8/23/2002	1 477 40	1 502 33	24 93
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	400 000	S	5/13/2002	8/20/2002	8/23/2002	5 909 62	6 173 16	263 54
SLOF2012002 911268100	UNITED ONLINE INC COM	2 100 000	S	5/24/2002	8/20/2002	8/23/2002	27 875 60	23 048 76	4 826 84
SLOF2012002 911268100	UNITED ONLINE INC COM	1 300 000	S	5/28/2002	8/20/2002	8/23/2002	17 256 33	14 214 85	3 041 48
SLOF2012002 3611105	AAAR CORP	2 800 000	S	4/5/2002	8/21/2002	8/26/2002	17 972 37	31 178 00	13 205 63
SLOF2012002 001040107	AFC ENTERPRISES INC COM	1 500 000	S	8/13/2002	8/21/2002	8/26/2002	36 102 11	33 413 70	2 688 41
SLOF2012002 001040107	AFC ENTERPRISES INC COM	300 000	S	8/14/2002	8/21/2002	8/26/2002	7 220 42	6 564 72	655 70
SLOF2012002 11589108	ALAMOS A HLDGS INC COM	9 600 000	S	1/15/2002	8/21/2002	8/26/2002	3 984 83	76 003 20	12 018 37
SLOF2012002 11589108	ALAMOS A HLDGS INC COM	1 900 000	S	1/18/2002	8/21/2002	8/26/2002	786 66	13 753 91	12 865 25
SLOF2012002 11589108	ALAMOS A HLDGS INC COM	1 900 000	S	1/23/2002	8/21/2002	8/26/2002	786 66	13 095 56	-12 308 90
SLOF2012002 042690100	ARRIS GROUP INC COM	1 000 000	S	7/11/2002	8/21/2002	8/26/2002	2 141 18	1 785 00	356 16
SLOF2012002 042690100	ARRIS GROUP INC COM	1 000 000	S	7/12/2002	8/21/2002	8/26/2002	4 282 37	4 200 70	81 67
SLOF2012002 042690100	ARRIS GROUP INC COM	1 000 000	S	7/22/2002	8/21/2002	8/26/2002	4 282 37	3 741 50	540 87
SLOF2012002 17378100	CITRIX SYS INC COM	4 000 000	S	6/24/2002	8/21/2002	8/26/2002	23 728 88	28 597 20	-4 868 32
SLOF2012002 17378100	CITRIX SYS INC COM	1 800 000	S	6/26/2002	8/21/2002	8/26/2002	10 678 00	10 064 70	613 30
SLOF2012002 17378100	CITRIX SYS INC COM	700 000	S	7/25/2002	8/21/2002	8/26/2002	31 484 35	29 338 68	2 145 67
SLOF2012002 216648402	COOPER COS INC COM NEW	200 000	S	7/25/2002	8/21/2002	8/26/2002	8 995 53	8 585 70	408 83
SLOF2012002 216648402	COOPER COS INC COM NEW	3 300 000	S	8/7/2002	8/21/2002	8/26/2002	42 807 62	34 720 95	8 086 67
SLOF2012002 232808109	CYPRESS SEMICONDUCTOR CORP	1 100 000	S	7/25/2002	8/21/2002	8/26/2002	28 054 65	25 770 47	2 284 18
SLOF2012002 2 82E+112	EDWARDS LIFE SCIENCES CORP COM	2 700 000	S	7/25/2002	8/21/2002	8/26/2002	68 861 42	63 427 86	5 433 56
SLOF2012002 344912100	EDWARDS LIFE SCIENCES CORP COM	1 300 000	S	3/14/2002	8/21/2002	8/26/2002	17 376 31	41 352 09	23 975 78
SLOF2012002 427056106	FOOTSTAR INC COM	2 100 000	S	3/19/2002	8/21/2002	8/26/2002	16 039 68	37 654 20	21 614 52
SLOF2012002 427056106	FOOTSTAR INC COM	2 100 000	S	1/17/2001	8/21/2002	8/26/2002	21 935 31	38 433 78	16 498 47
SLOF2012002 427056106	HERCULES INC COM	900 000	S	1/19/2001	8/21/2002	8/26/2002	9 400 85	13 308 93	-3 926 08
SLOF2012002 449669100	IMC GLOBAL INC COM	1 600 000	S	4/23/2002	8/21/2002	8/26/2002	21 415 99	20 820 16	595 83
SLOF2012002 597911106	MIDWEST EXPRESS HLDGS INC	2 600 000	S	4/23/2002	8/21/2002	8/26/2002	34 800 99	32 294 08	2 506 91
SLOF2012002 597911106	MIDWEST EXPRESS HLDGS INC	100 000	S	3/26/2002	8/21/2002	8/26/2002	6 78 43	1 796 50	1 118 15
SLOF2012002 597911106	MIDWEST EXPRESS HLDGS INC	1 700 000	S	4/8/2002	8/21/2002	8/26/2002	10 854 87	26 833 65	-15 300 35
SLOF2012002 603158106	MINERALS TECHNOLOGIES INC COM	1 600 000	S	4/11/2002	8/21/2002	8/26/2002	26 719 52	23 324 35	3 395 17
SLOF2012002 6 39E+112	NAVISTAR INTL CORP NEW COM	1 800 000	S	7/19/2002	8/21/2002	8/26/2002	44 902 70	41 658 92	3 233 78
SLOF2012002 704549104	PEABODY ENERGY CORP COM	1 400 000	S	7/15/2002	8/21/2002	8/26/2002	36 024 83	33 522 72	2 502 11
SLOF2012002 704549104	PEABODY ENERGY CORP COM	700 000	S	7/24/2002	8/21/2002	8/26/2002	18 012 42	13 055 00	4 957 42
SLOF2012002 719264101	PHOTON DYNAMICS INC COM	1 300 000	S	8/15/2002	8/21/2002	8/26/2002	33 451 63	26 455 00	6 995 63
SLOF2012002 729132100	PLEXUS CORP	2 500 000	S	7/2/2002	8/21/2002	8/26/2002	40 784 01	37 308 75	3 475 26
SLOF2012002 750409108	RADIO ONE INC CL A	1 100 000	S	7/5/2002	8/21/2002	8/26/2002	18 740 68	14 673 34	4 067 34
SLOF2012002 81130100	SYBASE INC COM	3 200 000	S	5/14/2002	8/21/2002	8/26/2002	10 222 19	8 738 82	1 483 37
SLOF2012002 81130100	SYBASE INC COM	1 100 000	S	5/10/2002	8/21/2002	8/26/2002	16 397 86	13 949 32	2 448 54
SLOF2012002 81130100	SYBASE INC COM	2 400 000	S	5/19/2002	8/21/2002	8/26/2002	35 777 16	31 530 48	4 246 68
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	1 500 000	S	5/19/2002	8/21/2002	8/26/2002	13 019 30	20 322 00	7 302 70
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	1 300 000	S	5/20/2002	8/21/2002	8/26/2002	26 036 61	40 649 70	-14 611 09
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	1 400 000	S	5/22/2002	8/21/2002	8/26/2002	12 151 35	18 917 08	-6 765 73
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	600 000	S	4/26/2002	8/21/2002	8/26/2002	11 044 58	14 033 76	2 989 18
SLOF2012002 911268100	UNITED ONLINE INC COM	1 000 000	S	5/19/2002	8/21/2002	8/26/2002	15 270 73	15 432 90	-162 17
SLOF2012002 911268100	UNITED ONLINE INC COM	1 000 000	S	5/29/2002	8/21/2002	8/26/2002	13 426 96	12 093 40	1 333 56
SLOF2012002 911268100	UNITED ONLINE INC COM	200 000	S	6/4/2002	8/21/2002	8/26/2002	8 544 43	6 559 00	1 985 43
SLOF2012002 920635107	CNH GLOBAL NV SHS	3 200 000	S	4/5/2002	8/22/2002	8/27/2002	12 063 63	22 492 48	-10 428 85
SLOF2012002 3611105	AAAR CORP	1 600 000	S	4/10/2002	8/22/2002	8/27/2002	10 374 40	17 816 00	7 441 60
SLOF2012002 3611105	AAAR CORP	500 000	S	4/10/2002	8/22/2002	8/27/2002	3 242 00	6 512 30	3 270 30
SLOF2012002 11589108	ALAMOS A HLDGS INC COM	5 000 000	S	1/23/2002	8/22/2002	8/27/2002	2 003 43	34 462 00	-32 458 57
SLOF2012002 11589108	ALAMOS A HLDGS INC COM	4 800 000	S	1/24/2002	8/22/2002	8/27/2002	1 923 30	36 387 36	34 464 06
SLOF2012002 042690100	ARRIS GROUP INC COM	2 100 000	S	7/22/2002	8/22/2002	8/27/2002	9 168 95	7 857 15	1 311 80
SLOF2012002 042690100	ARRIS GROUP INC COM	500 000	S	7/23/2002	8/22/2002	8/27/2002	2 183 08	1 903 85	278 23
SLOF2012002 49513104	ATMEL CORP COM	7 600 000	S	8/16/2002	8/22/2002	8/27/2002	22 990 08	20 475 16	2 514 90
SLOF2012002 54540109	AXCELIS TECHNOLOGIES INC COM	2 600 000	S	4/10/2002	8/22/2002	8/27/2002	22 703 81	34 378 24	11 674 43
SLOF2012002 54540109	AXCELIS TECHNOLOGIES INC COM	100 000	S	4/11/2002	8/22/2002	8/27/2002	873 22	1 353 73	-480 51

Entity Name	Year	Value	Change	Balance
SLOF2012002 216648402	8/2/2002	200,000	9,138.42	8,585.70
COOPER COS INC COM NEW				
SLOF2012002 216648402	8/2/2002	600,000	27,415.27	26,105.52
COOPER COS INC COM NEW				
SLOF2012002 225302106	8/16/2002	2,000,000	27,907.95	26,871.60
CREDENCE SYS CORP				
SLOF2012002 225302106	8/19/2002	500,000	6,978.99	6,953.70
CREDENCE SYS CORP				
SLOF2012002 232806109	8/7/2002	2,800,000	36,529.37	29,460.20
CYPRESS SEMICONDUCTOR CORP				
SLOF2012002 232806109	8/25/2002	2,000,000	22,718.31	15,584.60
CYPRESS SEMICONDUCTOR CORP				
SLOF2012002 332946103	8/2/2002	1,300,000	14,234.57	12,355.59
FTTC CORP COM				
SLOF2012002 344849104	8/5/2002	1,300,000	14,234.57	12,355.59
FOOT LOCKER INC COM				
SLOF2012002 344849104	8/5/2002	1,300,000	19,947.99	16,698.22
FOOT LOCKER INC COM				
SLOF2012002 390568103	12/18/2001	700,000	5,699.43	4,848.84
GREAT LAKES CHEM CORP COM				
SLOF2012002 390568103	1/18/2001	200,000	9,405.52	13,326.93
GREAT LAKES CHEM CORP COM				
SLOF2012002 427056106	8/17/2002	900,000	20,841.87	20,168.00
GREAT LAKES CHEM CORP COM				
SLOF2012002 442120101	8/17/2002	700,000	33,715.23	31,052.00
HERCULES INC COM				
SLOF2012002 449669100	4/25/2002	2,500,000	20,110.52	20,995.52
IMC GLOBAL INC COM				
SLOF2012002 46812K108	7/5/2002	1,300,000	4,547.86	7,224.00
JDA SOFTWARE GROUP INC				
SLOF2012002 543213102	8/19/2001	600,000	6,063.82	9,552.32
LONGVIEW FIBRE CO				
SLOF2012002 543213102	8/25/2001	800,000	3,789.89	4,583.00
LONGVIEW FIBRE CO				
SLOF2012002 543213102	8/22/2002	500,000	6,063.82	8,922.00
LONGVIEW FIBRE CO				
SLOF2012002 543213102	10/22/2001	800,000	6,821.79	10,041.12
LONGVIEW FIBRE CO				
SLOF2012002 543213102	10/23/2001	900,000	19,707.40	28,770.56
LONGVIEW FIBRE CO				
SLOF2012002 543213102	10/24/2001	2,600,000	6,821.79	9,938.43
LONGVIEW FIBRE CO				
SLOF2012002 543213102	10/31/2001	900,000	34,665.42	29,968.45
LONGVIEW FIBRE CO				
SLOF2012002 603158106	7/19/2002	900,000	9,228.32	9,228.32
MINERAL'S TECHNOLOGIES INC COM				
SLOF2012002 655663102	7/17/2002	400,000	9,846.70	9,228.32
NORDSON CORP				
SLOF2012002 729132100	8/16/2002	300,000	5,143.65	4,477.05
PLEXUS CORP				
SLOF2012002 729132100	8/16/2002	2,100,000	36,006.98	32,371.92
PLEXUS CORP				
SLOF2012002 729132100	8/22/2002	1,100,000	18,860.80	17,356.46
PLEXUS CORP				
SLOF2012002 729132100	8/20/2002	1,000,000	16,863.78	14,564.70
PLEXUS CORP				
SLOF2012002 75049P108	7/3/2002	1,300,000	12,017.87	15,535.00
RADIO ONE INC CL A				
SLOF2012002 75049P108	8/22/2002	200,000	3,006.65	2,899.84
RADIO ONE INC CL A				
SLOF2012002 871130100	5/14/2002	2,200,000	33,073.14	29,884.14
SYBASE INC COM				
SLOF2012002 871130100	5/16/2002	2,000,000	30,066.49	28,100.80
SYBASE INC COM				
SLOF2012002 871130100	5/17/2002	2,000,000	16,536.57	15,282.08
SYBASE INC COM				
SLOF2012002 871130100	5/20/2002	1,100,000	9,019.95	8,253.54
SYBASE INC COM				
SLOF2012002 871130100	5/21/2002	600,000	1,843.24	2,338.96
SYBASE INC COM				
SLOF2012002 896521109	4/26/2002	100,000	16,589.20	19,139.94
TRINITY INDS INC				
SLOF2012002 896521109	5/8/2002	900,000	7,763.11	7,716.45
TRINITY INDS INC				
SLOF2012002 904034105	5/13/2002	500,000	3,106.51	13,194.87
ULTRATECH STEPPER INC COM				
SLOF2012002 928497106	5/24/2002	2,300,000	9,319.54	39,500.43
VITESSE SEMICONDUCTOR CORP COM				
SLOF2012002 928497106	5/28/2002	6,900,000	2,161.05	8,877.76
VITESSE SEMICONDUCTOR CORP COM				
SLOF2012002 928497106	5/28/2002	1,600,000	6,213.03	24,656.48
VITESSE SEMICONDUCTOR CORP COM				
SLOF2012002 928497106	5/30/2002	4,600,000	2,310.47	4,331.76
VITESSE SEMICONDUCTOR CORP COM				
SLOF2012002 N20935107	7/12/2001	600,000	11,552.34	21,086.70
CNH GLOBAL NV SHS				
SLOF2012002 N20935107	7/12/2001	3,000,000	5,818.59	11,722.14
CNH GLOBAL NV SHS				
SLOF2012002 361105	4/10/2002	900,000	20,987.54	17,430.00
AAR CORP				
SLOF2012002 030731102	8/23/2002	700,000	41,975.07	40,961.34
AMERIGROUP CORP				
SLOF2012002 030731102	8/23/2002	1,600,000	41,975.07	40,961.34
AMERIGROUP CORP				
SLOF2012002 030731102	8/23/2002	1,400,000	5,949.44	5,914.98
AMERIGROUP CORP				
SLOF2012002 030731102	8/23/2002	200,000	8,607.84	7,986.17
AMERIGROUP CORP				
SLOF2012002 042690100	7/23/2002	2,100,000	3,689.08	3,336.12
ARRIS GROUP INC COM				
SLOF2012002 042690100	7/24/2002	900,000	30,424.53	51,441.74
ARRIS GROUP INC COM				
SLOF2012002 54540109	4/11/2002	3,800,000	32,159.34	30,456.44
AXCELIS TECHNOLOGIES INC COM				
SLOF2012002 216648402	8/2/2002	700,000	1,319.46	3,137.85
COOPER COS INC COM NEW				
SLOF2012002 344912100	3/19/2002	100,000	21,111.36	48,877.28
FOOTSTAR INC COM				
SLOF2012002 344912100	3/26/2002	1,600,000	42,806.39	60,711.57
FOOTSTAR INC COM				
SLOF2012002 442120101	1/19/2001	4,100,000	2,884.00	2,884.00
FOOTSTAR INC COM				
SLOF2012002 427056106	6/17/2002	100,000	5,967.82	5,768.00
HERCULES INC COM				
SLOF2012002 442120101	8/17/2002	200,000	40,531.17	37,262.40
HOUSTON EXPL CO				
SLOF2012002 449669100	8/23/2002	3,000,000	5,612.83	5,016.66
IMC GLOBAL INC COM				
SLOF2012002 584849101	12/6/2001	200,000	6,026.06	13,697.60
MEDQUIST INC COM				
SLOF2012002 628916108	5/22/2001	800,000	3,013.03	6,019.00
NS GROUP INC				
SLOF2012002 628916108	6/20/2001	800,000	6,026.06	5,675.60
NS GROUP INC				
SLOF2012002 628916108	10/29/2001	800,000	7,526.26	7,710.17
NS GROUP INC				
SLOF2012002 628916108	11/5/2002	100,000		-16.91
NS GROUP INC				

SLOF2012002 705324101	PEDIATRIX MED GROUP COM	300 000	S	7/10/2002	8/23/2002	8/28/2002	9 888 42	8 641 23	1 247 19
SLOF2012002 705324101	PEDIATRIX MED GROUP COM	600 000	S	7/11/2002	8/23/2002	8/28/2002	19 776 84	16 800 90	2 975 94
SLOF2012002 75040P108	RADIO ONE INC CL A	500 000	S	7/3/2002	8/23/2002	8/28/2002	8 422 79	7 282 35	1 140 44
SLOF2012002 871130100	SYBASE INC COM	700 000	S	5/21/2002	8/23/2002	8/28/2002	10 254 69	9 629 13	625 56
SLOF2012002 871130100	SYBASE INC COM	600 000	S	6/6/2002	8/23/2002	8/28/2002	8 789 73	7 518 00	1 271 73
SLOF2012002 871130100	SYBASE INC COM	700 000	S	7/17/2002	8/23/2002	8/28/2002	20 217 98	20 397 86	-179 88
SLOF2012002 871130100	SYBASE INC COM	1 200 000	S	5/13/2002	8/23/2002	8/28/2002	17 074 72	18 519 48	-1 446 76
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	1 600 000	S	7/13/2001	8/23/2002	8/28/2002	6 191 81	11 551 36	-5 359 55
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	1 600 000	S	7/16/2001	8/23/2002	8/28/2002	2 708 92	5 233 97	-2 525 05
SLOF2012002 N20935107	CNH GLOBAL NV SHS	700 000	S	4/11/2002	8/23/2002	8/28/2002	30 668 67	54 149 20	-23 480 53
SLOF2012002 N20935107	CNH GLOBAL NV SHS	4 000 000	S	8/2/2002	8/23/2002	8/28/2002	13 742 07	13 052 76	689 31
SLOF2012002 216648402	COOPER COS INC COM NEW	300 000	S	8/5/2002	8/23/2002	8/28/2002	22 903 46	21 439 70	1 463 76
SLOF2012002 216648402	COOPER COS INC COM NEW	200 000	S	8/16/2002	8/23/2002	8/28/2002	4 789 85	4 364 14	425 71
SLOF2012002 343498101	FLOWERS FOOD INC COM	700 000	S	8/19/2002	8/23/2002	8/28/2002	16 764 49	15 842 68	921 81
SLOF2012002 343498101	FLOWERS FOOD INC COM	400 000	S	8/20/2002	8/23/2002	8/28/2002	9 579 71	8 876 56	703 15
SLOF2012002 343498101	FLOWERS FOOD INC COM	200 000	S	8/21/2002	8/23/2002	8/28/2002	4 789 85	4 482 76	307 09
SLOF2012002 343498101	FLOWERS FOOD INC COM	300 000	S	8/22/2002	8/23/2002	8/28/2002	7 184 78	6 884 40	300 38
SLOF2012002 343498101	FLOWERS FOOD INC COM	300 000	S	8/26/2002	8/23/2002	8/28/2002	7 889 76	18 328 98	10 438 22
SLOF2012002 344912100	FOOTSTAR INC COM	600 000	S	12/18/2001	8/23/2002	8/28/2002	28 350 94	24 244 20	4 106 74
SLOF2012002 390568103	GREAT LAKES CHEM CORP COM	1 000 000	S	1/19/2001	8/23/2002	8/28/2002	39 942 49	49 513 62	-9 571 13
SLOF2012002 427056106	HERCULES INC COM	3 800 000	S	1/23/2001	8/23/2002	8/28/2002	5 255 59	6 405 00	1 149 41
SLOF2012002 427056106	HERCULES INC COM	500 000	S	1/24/2001	8/23/2002	8/28/2002	62 620 74	60 564 00	2 056 74
SLOF2012002 427056106	HERCULES INC COM	2 100 000	S	8/17/2002	8/23/2002	8/28/2002	7 949 89	8 471 87	-521 98
SLOF2012002 442120101	HOUSTON EXPL CO	1 100 000	S	1/15/2002	8/23/2002	8/28/2002	19 807 68	16 900 90	3 006 78
SLOF2012002 628916108	NS GROUP INC	600 000	S	7/11/2002	8/23/2002	8/28/2002	19 807 68	15 680 94	4 126 74
SLOF2012002 705324101	PEDIATRIX MED GROUP COM	600 000	S	7/23/2002	8/23/2002	8/28/2002	19 807 68	15 680 94	4 126 74
SLOF2012002 705324101	PEDIATRIX MED GROUP COM	600 000	S	7/3/2002	8/23/2002	8/28/2002	9 933 96	8 738 82	1 195 14
SLOF2012002 75040P108	RADIO ONE INC CL A	600 000	S	6/6/2002	8/23/2002	8/28/2002	8 642 74	7 518 00	1 124 74
SLOF2012002 871130100	SYBASE INC COM	600 000	S	6/7/2002	8/23/2002	8/28/2002	18 725 93	16 079 83	2 646 10
SLOF2012002 871130100	SYBASE INC COM	1 300 000	S	6/12/2002	8/23/2002	8/28/2002	25 928 22	20 880 00	5 048 22
SLOF2012002 871130100	SYBASE INC COM	1 800 000	S	6/12/2002	8/23/2002	8/28/2002	20 014 49	20 482 07	-467 58
SLOF2012002 871130100	SYBASE INC COM	1 400 000	S	7/18/2002	8/23/2002	8/28/2002	40 028 99	40 513 06	-484 07
SLOF2012002 882491103	TEXAS INDS INC COM	1 800 000	S	7/18/2002	8/23/2002	8/28/2002	22 873 71	21 824 56	1 049 15
SLOF2012002 882491103	TEXAS INDS INC COM	1 800 000	S	5/22/2002	8/23/2002	8/28/2002	15 262 81	24 321 96	-9 059 15
SLOF2012002 904034105	TOWER AUTOMOTIVE INC	2 000 000	S	5/13/2002	8/23/2002	8/28/2002	2 822 91	3 086 58	-263 67
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	300 000	S	5/16/2002	8/23/2002	8/28/2002	4 234 37	4 977 75	-743 38
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	500 000	S	5/17/2002	8/23/2002	8/28/2002	7 057 29	8 364 90	-1 307 61
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	300 000	S	5/21/2002	8/23/2002	8/28/2002	4 234 37	4 714 47	-480 10
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	300 000	S	5/22/2002	8/23/2002	8/28/2002	4 234 37	4 709 88	-475 51
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	400 000	S	5/23/2002	8/23/2002	8/28/2002	5 645 83	6 253 12	-607 29
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	1 400 000	S	5/29/2002	8/23/2002	8/28/2002	19 760 40	21 655 34	-1 894 94
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	300 000	S	5/30/2002	8/23/2002	8/28/2002	4 234 37	4 639 95	-405 58
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	1 000 000	S	6/3/2002	8/23/2002	8/28/2002	14 114 57	15 421 40	-1 306 83
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	300 000	S	6/5/2002	8/23/2002	8/28/2002	4 234 37	4 605 63	-371 26
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	400 000	S	6/7/2002	8/23/2002	8/28/2002	5 645 83	5 973 08	-327 25
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	600 000	S	6/11/2002	8/23/2002	8/28/2002	8 468 74	8 932 26	-463 52
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	1 100 000	S	7/1/2002	8/23/2002	8/28/2002	15 526 03	16 441 92	-915 89
SLOF2012002 904034105	ULTRATECH STEPPER INC COM	700 000	S	6/11/2002	8/23/2002	8/28/2002	8 329 74	7 306 25	1 023 49
SLOF2012002 928497106	VITESSE SEMICONDUCTOR CORP COM	3 300 000	S	6/3/2002	8/23/2002	8/28/2002	4 264 79	16 407 60	-12 142 81
SLOF2012002 928497106	VITESSE SEMICONDUCTOR CORP COM	4 800 000	S	6/6/2002	8/23/2002	8/28/2002	6 203 33	23 614 56	-17 411 23
SLOF2012002 928497106	VITESSE SEMICONDUCTOR CORP COM	3 400 000	S	6/6/2002	8/23/2002	8/28/2002	4 394 03	15 363 92	-10 969 89
SLOF2012002 928497106	VITESSE SEMICONDUCTOR CORP COM	1 100 000	S	7/16/2001	8/23/2002	8/28/2002	1 421 60	4 448 18	-3 026 58
SLOF2012002 N20935107	CNH GLOBAL NV SHS	1 700 000	S	4/10/2002	8/23/2002	8/28/2002	10 318 72	12 711 07	-6 213 53
SLOF2012002 3611105	AAR CORP	1 600 000	S	8/27/2002	8/23/2002	8/28/2002	6 083 45	20 839 36	-10 520 64
SLOF2012002 9269101	AIRBORNE INC COM	500 000	S	7/24/2002	8/23/2002	8/28/2002	6 986 73	6 083 45	903 28
SLOF2012002 042690100	ARRIS GROUP INC COM	4 700 000	S	7/24/2002	8/23/2002	8/28/2002	19 504 41	11 471 96	2 082 45
SLOF2012002 042690100	ARRIS GROUP INC COM	3 100 000	S	7/26/2002	8/23/2002	8/28/2002	12 864 61	11 774 73	1 089 88
SLOF2012002 042690100	ARRIS GROUP INC COM	5 400 000	S	7/29/2002	8/23/2002	8/28/2002	22 409 32	22 475 88	-66 56
SLOF2012002 042690100	ARRIS GROUP INC COM	900 000	S	8/5/2002	8/23/2002	8/28/2002	3 734 89	3 474 00	260 89
SLOF2012002 042690100	ARRIS GROUP INC COM	2 400 000	S	8/27/2002	8/23/2002	8/28/2002	9 959 70	9 443 28	516 42
SLOF2012002 042690100	ARRIS GROUP INC COM	900 000	S	8/9/2002	8/23/2002	8/28/2002	3 734 89	3 347 10	387 79
SLOF2012002 216648402	COOPER COS INC COM NEW	500 000	S	8/5/2002	8/23/2002	8/28/2002	23 037 95	21 439 70	1 598 25

SLOF2012002 28382R107	ENTRAVISION COMMUNICATIONS COR	7/3/2002	8/27/2002	8/30/2002	15 106 10	13 495 32	1 610 78
SLOF2012002 28382R107	ENTRAVISION COMMUNICATIONS COR	7/10/2002	8/27/2002	8/30/2002	36 508 42	33 936 96	2 569 46
SLOF2012002 28382R107	ENTRAVISION COMMUNICATIONS COR	7/18/2002	8/27/2002	8/30/2002	8 811 89	7 844 97	968 92
SLOF2012002 28382R107	ENTRAVISION COMMUNICATIONS COR	7/23/2002	8/27/2002	8/30/2002	26 436 68	20 601 00	5 834 68
SLOF2012002 28382R107	ENTRAVISION COMMUNICATIONS COR	7/25/2002	8/27/2002	8/30/2002	28 953 37	21 862 65	7 090 72
SLOF2012002 28382R107	ENTRAVISION COMMUNICATIONS COR	8/12/2002	8/27/2002	8/30/2002	7 553 05	5 757 00	1 796 05
SLOF2012002 36239Y102	GABELLI ASSET MGMT INC CL A	8/13/2002	8/27/2002	8/30/2002	38 837 54	34 424 64	4 412 90
SLOF2012002 36239Y102	GABELLI ASSET MGMT INC CL A	8/14/2002	8/27/2002	8/30/2002	9 709 39	8 971 50	737 89
SLOF2012002 36239Y102	GABELLI ASSET MGMT INC CL A	8/14/2002	8/27/2002	8/30/2002	6 472 92	5 911 22	561 70
SLOF2012002 36239Y102	GABELLI ASSET MGMT INC CL A	8/15/2002	8/27/2002	8/30/2002	9 709 39	9 567 36	142 03
SLOF2012002 36239Y102	GABELLI ASSET MGMT INC CL A	12/18/2001	8/27/2002	8/30/2002	23 056 74	19 395 36	3 661 38
SLOF2012002 390568103	GREAT LAKES CHEM CORP COM	12/19/2001	8/27/2002	8/30/2002	14 410 47	12 088 50	2 321 97
SLOF2012002 427056106	GREAT LAKES CHEM CORP COM	1/24/2001	8/27/2002	8/30/2002	9 419 83	11 529 00	-2 109 17
SLOF2012002 427056106	HERCULES INC COM	8/28/2001	8/27/2002	8/30/2002	8 373 19	9 477 20	1 104 01
SLOF2012002 655663102	NORDSON CORP	7/17/2002	8/27/2002	8/30/2002	2 329 24	2 307 08	22 16
SLOF2012002 655663102	NORDSON CORP	9/9/2002	8/27/2002	8/30/2002	13 975 44	13 868 86	6 48
SLOF2012002 871130100	SYBASE INC COM	6/12/2002	8/27/2002	8/30/2002	13 975 44	14 776 02	-800 56
SLOF2012002 871130100	SYBASE INC COM	6/17/2002	8/27/2002	8/30/2002	1 407 10	1 160 00	247 10
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	5/22/2002	8/27/2002	8/30/2002	11 256 77	9 792 40	1 464 37
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	8/14/2002	8/27/2002	8/30/2002	6 277 25	8 107 32	-1 829 06
SLOF2012002 89858106	ZALE CORP NEW COM	7/16/2001	8/28/2002	8/30/2002	7 257 78	14 206 49	-6 948 71
SLOF2012002 N20935107	CNH GLOBAL NV SHS	7/23/2001	8/28/2002	8/30/2002	6 493 80	11 962 05	-5 468 25
SLOF2012002 N20935107	CNH GLOBAL NV SHS	7/24/2001	8/28/2002	8/30/2002	6 875 79	13 147 02	-6 271 23
SLOF2012002 N20935107	CNH GLOBAL NV SHS	7/25/2001	8/28/2002	8/30/2002	5 347 84	10 067 40	-4 719 56
SLOF2012002 N20935107	CNH GLOBAL NV SHS	8/12/2001	8/28/2002	8/30/2002	3 819 88	7 337 90	-3 518 02
SLOF2012002 N20935107	CNH GLOBAL NV SHS	8/22/2001	8/28/2002	8/30/2002	2 291 93	4 587 48	-2 295 55
SLOF2012002 N20935107	CNH GLOBAL NV SHS	12/6/2001	8/28/2002	8/30/2002	6 111 81	9 256 16	-3 144 35
SLOF2012002 N20935107	CNH GLOBAL NV SHS	4/10/2002	8/28/2002	8/30/2002	5 519 71	11 722 14	-6 202 43
SLOF2012002 361105	AAR CORP	7/17/2002	8/28/2002	8/30/2002	5 225 32	4 868 76	356 56
SLOF2012002 8269101	AIRBORNE INC COM	8/5/2002	8/28/2002	8/30/2002	13 592 56	12 863 82	728 74
SLOF2012002 216648402	COOPER COS INC COM NEW	12/19/2001	8/28/2002	8/30/2002	2 417 70	4 301 19	-1 883 49
SLOF2012002 390568103	GREAT LAKES CHEM CORP COM	2/28/2002	8/28/2002	8/30/2002	37 022 62	30 761 77	6 260 85
SLOF2012002 390568103	GREAT LAKES CHEM CORP COM	6/28/2001	8/28/2002	8/30/2002	12 548 38	14 215 80	-1 667 42
SLOF2012002 427056106	HERCULES INC COM	6/29/2001	8/28/2002	8/30/2002	4 182 79	4 716 00	-533 21
SLOF2012002 427056106	HERCULES INC COM	6/29/2001	8/28/2002	8/30/2002	10 308 76	15 547 09	-5 238 33
SLOF2012002 891707101	TOWER AUTOMOTIVE INC	4/12/2002	8/29/2002	8/30/2002	15 471 78	32 710 00	-17 238 22
SLOF2012002 361105	AAR CORP	4/12/2002	8/29/2002	8/30/2002	10 520 81	22 860 41	-12 339 60
SLOF2012002 361105	AAR CORP	7/17/2002	8/29/2002	8/30/2002	4 332 10	9 117 22	-4 785 12
SLOF2012002 361105	AAR CORP	7/17/2002	8/29/2002	8/30/2002	3 874 56	3 650 07	224 49
SLOF2012002 427056106	HERCULES INC COM	6/29/2001	8/29/2002	8/30/2002	8 364 62	9 432 00	-1 067 38
SLOF2012002 698813102	PAPA JOHN'S INTL INC COM	7/10/2002	8/29/2002	8/30/2002	24 628 97	24 664 64	34 67
SLOF2012002 361105	AAR CORP	4/12/2002	8/30/2002	8/30/2002	5 539 51	12 102 57	-6 563 06
SLOF2012002 361105	AIRBORNE INC COM	7/17/2002	8/30/2002	8/30/2002	3 077 50	6 607 30	-3 529 80
SLOF2012002 361105	AIRBORNE INC COM	7/18/2002	8/30/2002	8/30/2002	2 628 92	2 433 38	195 54
SLOF2012002 8269101	AIRBORNE INC COM	8/2/2002	8/30/2002	8/30/2002	7 886 76	7 390 00	506 76
SLOF2012002 8269101	AIRBORNE INC COM	8/2/2002	8/30/2002	8/30/2002	15 773 52	14 827 68	945 84
SLOF2012002 8269101	AIRBORNE INC COM	6/29/2001	8/30/2002	8/30/2002	17 087 88	16 596 93	531 05
SLOF2012002 427056106	HERCULES INC COM	7/12/2001	8/30/2002	8/30/2002	16 784 77	18 864 00	-2 078 23
SLOF2012002 427056106	HERCULES INC COM	8/10/2001	8/30/2002	8/30/2002	12 588 58	13 104 00	-515 42
SLOF2012002 427056106	HERCULES INC COM	7/29/2001	8/30/2002	8/30/2002	4 198 19	4 219 68	-23 49
SLOF2012002 698813102	OUTBACK STEAKHOUSE INC COM	7/29/2002	8/30/2002	8/30/2002	123 686 27	132 348 72	-8 662 45
SLOF2012002 698813102	OUTBACK STEAKHOUSE INC COM	8/1/2002	8/30/2002	8/30/2002	47 116 58	50 313 76	-3 195 18
SLOF2012002 698813102	OUTBACK STEAKHOUSE INC COM	8/5/2002	8/30/2002	8/30/2002	76 587 69	77 004 46	-436 77
SLOF2012002 698813102	OUTBACK STEAKHOUSE INC COM	8/6/2002	8/30/2002	8/30/2002	29 449 11	30 795 20	-1 346 09
SLOF2012002 698813102	OUTBACK STEAKHOUSE INC COM	8/7/2002	8/30/2002	8/30/2002	14 724 56	14 847 95	-123 39
SLOF2012002 698813102	OUTBACK STEAKHOUSE INC COM	8/8/2002	8/30/2002	8/30/2002	17 669 47	17 601 54	67 93
SLOF2012002 361105	AAR CORP	4/22/2002	8/30/2002	8/30/2002	4 192 03	9 250 22	-5 058 19
SLOF2012002 361105	AAR CORP	4/29/2002	8/30/2002	8/30/2002	7 785 20	16 344 12	-8 558 92
SLOF2012002 361105	AAR CORP	5/13/2002	8/30/2002	8/30/2002	2 894 31	5 775 00	-2 880 69

Year	Month	Day	Entity Name	Amount	Balance	Balance	Balance	Balance
9/3/2002	9/3/2002	9/3/2002	APPLIED INDL TECH INC COM	700 000	11 861 63	11 606 00	11 606 00	255 63
9/3/2002	9/3/2002	9/3/2002	APPLIED INDL TECH INC COM	400 000	6 778 07	6 361 32	6 361 32	416 75
9/3/2002	9/3/2002	9/3/2002	ARKANSAS BEST CORP DEL	900 000	22 502 11	23 034 33	23 034 33	-532 22
9/3/2002	9/3/2002	9/3/2002	ARKANSAS BEST CORP DEL	1 000 000	25 002 34	26 769 40	26 769 40	-1 767 06
9/3/2002	9/3/2002	9/3/2002	ARKANSAS BEST CORP DEL	1 600 000	40 003 75	42 224 00	42 224 00	-2 220 25
9/3/2002	9/3/2002	9/3/2002	ARKANSAS BEST CORP DEL	1 000 000	2 500 23	2 536 59	2 536 59	36 36
9/3/2002	9/3/2002	9/3/2002	ARKANSAS BEST CORP DEL	1 800 000	11 671 20	24 387 14	24 387 14	-12 685 94
9/3/2002	9/3/2002	9/3/2002	AXCELIS TECHNOLOGIES INC COM	900 000	6 986 12	6 915 15	6 915 15	70 97
9/3/2002	9/3/2002	9/3/2002	BE AEROSPACE INC	900 000	5 444 83	5 032 35	5 032 35	412 48
9/3/2002	9/3/2002	9/3/2002	CITRIX SYS INC COM	400 000	2 419 93	2 402 72	2 402 72	17 21
9/3/2002	9/3/2002	9/3/2002	CITRIX SYS INC COM	100 000	2 796 13	2 368 29	2 368 29	427 84
9/3/2002	9/3/2002	9/3/2002	GREAT LAKES CHEM CORP COM	700 000	19 572 88	17 069 99	17 069 99	2 502 89
9/3/2002	9/3/2002	9/3/2002	GREAT LAKES CHEM CORP COM	200 000	2 578 04	2 484 16	2 484 16	93 88
9/3/2002	9/3/2002	9/3/2002	IMC GLOBAL INC COM	600 000	10 312 17	10 146 08	10 146 08	166 09
9/3/2002	9/3/2002	9/3/2002	IMC GLOBAL INC COM	400 000	3 672 64	4 780 00	4 780 00	-1 107 36
9/3/2002	9/3/2002	9/3/2002	RAILAMERICA INC	900 000	8 404 66	15 116 22	15 116 22	-6 711 56
9/3/2002	9/3/2002	9/3/2002	SOTHEBYS HLDGS INC CL A LTD	900 000	5 603 11	10 148 16	10 148 16	-4 545 05
9/3/2002	9/3/2002	9/3/2002	SOTHEBYS HLDGS INC CL A LTD	600 000	32 179 66	24 994 08	24 994 08	7 185 58
9/3/2002	9/3/2002	9/3/2002	SYBASE INC COM	2 400 000	7 262 42	13 860 00	13 860 00	-6 597 58
9/4/2002	9/4/2002	9/4/2002	AAAR CORP	1 200 000	1 210 40	2 354 18	2 354 18	-1 143 78
9/4/2002	9/4/2002	9/4/2002	ARKANSAS BEST CORP DEL	800 000	20 472 18	20 292 72	20 292 72	179 46
9/4/2002	9/4/2002	9/4/2002	ARKANSAS BEST CORP DEL	900 000	23 031 20	22 056 57	22 056 57	974 63
9/4/2002	9/4/2002	9/4/2002	ARKANSAS BEST CORP DEL	300 000	7 677 07	40 079 20	40 079 20	3 424 19
9/4/2002	9/4/2002	9/4/2002	ARKANSAS BEST CORP DEL	2 900 000	18 312 94	39 871 23	39 871 23	-21 558 29
9/4/2002	9/4/2002	9/4/2002	AXCELIS TECHNOLOGIES INC COM	1 200 000	12 360 10	17 362 72	17 362 72	-5 002 62
9/4/2002	9/4/2002	9/4/2002	BE AEROSPACE INC	1 200 000	46 172 20	47 993 68	47 993 68	-1 821 48
9/4/2002	9/4/2002	9/4/2002	CITRIX SYS INC COM	900 000	5 354 83	5 408 12	5 408 12	53 29
9/4/2002	9/4/2002	9/4/2002	ENTRAVISION COMMUNICATIONS COR	800 000	16 812 02	39 104 83	39 104 83	-22 292 81
9/4/2002	9/4/2002	9/4/2002	FLEMING COS INC COM	500 000	3 654 79	6 638 55	6 638 55	-2 983 76
9/4/2002	9/4/2002	9/4/2002	FLEMING COS INC COM	400 000	3 824 56	12 262 44	12 262 44	-8 437 88
9/4/2002	9/4/2002	9/4/2002	FOOTSTAR INC COM	700 000	6 692 99	22 023 61	22 023 61	-15 330 62
9/4/2002	9/4/2002	9/4/2002	FOOTSTAR INC COM	600 000	5 736 85	19 288 68	19 288 68	-13 551 83
9/4/2002	9/4/2002	9/4/2002	FOOTSTAR INC COM	300 000	2 868 42	8 100 33	8 100 33	-5 231 91
9/4/2002	9/4/2002	9/4/2002	GREAT LAKES CHEM CORP COM	800 000	22 459 56	19 508 56	19 508 56	2 951 00
9/4/2002	9/4/2002	9/4/2002	GREAT LAKES CHEM CORP COM	1 100 000	30 881 89	30 478 47	30 478 47	403 42
9/4/2002	9/4/2002	9/4/2002	GREAT LAKES CHEM CORP COM	900 000	25 261 00	25 347 78	25 347 78	-80 78
9/4/2002	9/4/2002	9/4/2002	INTERACTIVE DATA CORP COM	2 100 000	4 188 86	4 191 00	4 191 00	2 14
9/4/2002	9/4/2002	9/4/2002	MICROSEMI CORP	300 000	12 979 28	17 530 59	17 530 59	-4 551 31
9/4/2002	9/4/2002	9/4/2002	MINERALS TECHNOLOGIES INC COM	600 000	23 455 87	19 992 30	19 992 30	3 463 57
9/4/2002	9/4/2002	9/4/2002	RAILAMERICA INC	1 900 000	8 415 73	15 222 24	15 222 24	-6 806 51
9/4/2002	9/4/2002	9/4/2002	SOTHEBYS HLDGS INC CL A LTD	900 000	4 675 41	8 527 80	8 527 80	-3 852 39
9/4/2002	9/4/2002	9/4/2002	SOTHEBYS HLDGS INC CL A LTD	500 000	935 08	1 694 00	1 694 00	-758 92
9/4/2002	9/4/2002	9/4/2002	SOTHEBYS HLDGS INC CL A LTD	100 000	5 610 49	10 804 14	10 804 14	-5 193 65
9/4/2002	9/4/2002	9/4/2002	SOTHEBYS HLDGS INC CL A LTD	600 000	8 108 15	6 352 80	6 352 80	1 755 35
9/4/2002	9/4/2002	9/4/2002	SYBASE INC COM	4 200 000	56 757 06	41 304 48	41 304 48	15 452 60
9/4/2002	9/4/2002	9/4/2002	SYBASE INC COM	800 000	10 810 87	8 335 44	8 335 44	2 475 43
9/4/2002	9/4/2002	9/4/2002	SYBASE INC COM	700 000	11 857 64	11 027 52	11 027 52	830 12
9/4/2002	9/4/2002	9/4/2002	WATTS INDS INC CL A	900 000	27 742 47	26 145 00	26 145 00	1 597 47
9/4/2002	9/4/2002	9/4/2002	ZALE CORP NEW COM	200 000	6 164 99	6 148 76	6 148 76	16 23
9/4/2002	9/4/2002	9/4/2002	ZALE CORP NEW COM	200 000	15 933 40	15 933 40	15 933 40	0 00
9/5/2002	9/5/2002	9/5/2002	AAAR CORP	15 833 400	2 976 16	5 885 45	5 885 45	2 909 29
9/5/2002	9/5/2002	9/5/2002	AAAR CORP	500 000	2 976 16	5 831 25	5 831 25	-2 855 09
9/5/2002	9/5/2002	9/5/2002	AAAR CORP	900 000	5 357 06	9 908 84	9 908 84	-4 549 76
9/5/2002	9/5/2002	9/5/2002	ARKANSAS BEST CORP DEL	500 000	13 075 71	11 487 50	11 487 50	1 588 21
9/5/2002	9/5/2002	9/5/2002	ARKANSAS BEST CORP DEL	400 000	10 460 56	9 309 08	9 309 08	1 151 48
9/5/2002	9/5/2002	9/5/2002	ARKANSAS BEST CORP DEL	600 000	15 680 85	14 516 10	14 516 10	1 174 75
9/5/2002	9/5/2002	9/5/2002	ARKANSAS BEST CORP DEL	400 000	10 460 56	10 008 00	10 008 00	452 56
9/5/2002	9/5/2002	9/5/2002	AXCELIS TECHNOLOGIES INC COM	1 300 000	8 124 75	17 873 31	17 873 31	-9 748 56

Entity Name	Year	Amount	Category	Start Date	End Date	Value	Change
SLOF2012002 79377W108 SAKS INC COM	5	2 400 000	S	1/17/2002	9/10/2002	28 702 41	21 873 12
SLOF2012002 871130100 SYBASE INC COM	5	700 000	S	6/28/2002	9/13/2002	9 535 46	7 411 60
SLOF2012002 871130100 SYBASE INC COM	5	1 800 000	S	7/5/2002	9/13/2002	24 519 74	18 754 74
SLOF2012002 942749102 WATTS INDS INC CL A	5	800 000	S	3/8/2002	9/13/2002	13 803 74	12 602 88
SLOF2012002 942749102 WATTS INDS INC CL A	5	1 200 000	S	4/1/2002	9/13/2002	20 705 62	19 572 00
SLOF2012002 966102802 SLO CLIENT CASH INVESTMENT TR	5	26 839 310	S	8/13/2002	9/10/2002	26 839 31	26 839 31
SLOF2012002 966102802 SLO CLIENT CASH INVESTMENT TR	5	1 100 000	S	8/22/2002	9/11/2002	17 064 66	19 924 63
SLOF2012002 53893103 AVOCENT CORP COM	5	100 000	S	8/23/2002	9/16/2002	1 551 33	1 777 89
SLOF2012002 53893103 AVOCENT CORP COM	5	100 000	S	8/23/2002	9/16/2002	11 909 64	19 169 25
SLOF2012002 73302101 BE AEROSPACE INC	5	2 800 000	S	4/11/2002	9/16/2002	22 231 32	35 232 68
SLOF2012002 73302101 BE AEROSPACE INC	5	600 000	S	4/25/2002	9/16/2002	23 441 47	23 919 00
SLOF2012002 109043109 BRIGGS & STRATTON CORP	5	4 300 000	S	4/26/2002	9/16/2002	27 602 15	23 199 36
SLOF2012002 177376100 CITRIX SYS INC COM	5	5 300 000	S	7/12/2002	9/16/2002	34 021 26	30 211 59
SLOF2012002 177376100 CITRIX SYS INC COM	5	1 000 000	S	7/19/2002	9/16/2002	6 419 10	5 413 70
SLOF2012002 177376100 CITRIX SYS INC COM	5	1 000 000	S	7/19/2002	9/16/2002	15 739 28	14 479 92
SLOF2012002 247131105 DELPHI FINL GROUP INC CL A COM	5	400 000	S	2/20/2002	9/16/2002	10 508 56	8 889 78
SLOF2012002 263578106 DUANE READE INC COM	5	600 000	S	8/22/2002	9/16/2002	3 502 85	3 120 56
SLOF2012002 263578106 DUANE READE INC COM	5	700 000	S	9/3/2002	9/16/2002	8 529 10	7 840 84
SLOF2012002 29382R107 ENTRAVISION COMMUNICATIONS COR	5	100 000	S	8/13/2002	9/16/2002	2 872 92	2 816 42
SLOF2012002 390568103 GREAT LAKES CHEM CORP COM	5	700 000	S	3/20/2002	9/16/2002	20 110 46	18 839 87
SLOF2012002 449669100 IMC GLOBAL INC COM	5	2 600 000	S	4/8/2002	9/16/2002	36 183 86	32 974 76
SLOF2012002 75040P108 RADIO ONE INC CL A	5	1 100 000	S	4/28/2002	9/16/2002	19 859 47	16 117 97
SLOF2012002 75040P108 RADIO ONE INC CL A	5	1 000 000	S	7/15/2002	9/16/2002	8 452 44	11 500 00
SLOF2012002 750753105 RAILAMERICA INC	5	1 600 000	S	7/19/2002	9/16/2002	13 523 91	18 560 00
SLOF2012002 750753105 RAILAMERICA INC	5	1 000 000	S	7/26/2002	9/16/2002	5 071 47	7 933 20
SLOF2012002 750753105 RAILAMERICA INC	5	600 000	S	8/15/2001	9/16/2002	9 297 69	12 601 71
SLOF2012002 750753105 RAILAMERICA INC	5	800 000	S	8/15/2001	9/16/2002	5 071 47	8 160 00
SLOF2012002 750753105 RAILAMERICA INC	5	400 000	S	8/16/2001	9/16/2002	3 380 98	10 840 00
SLOF2012002 750753105 RAILAMERICA INC	5	700 000	S	8/20/2001	9/16/2002	5 916 71	6 952 68
SLOF2012002 79377W108 SAKS INC COM	5	100 000	S	1/17/2002	9/16/2002	9 11 38	9 11 38
SLOF2012002 79377W108 SAKS INC COM	5	2 800 000	S	7/2/2002	9/16/2002	34 060 97	33 667 76
SLOF2012002 835698107 SOTHEBYS HLDGS INC CL A LTD	5	200 000	S	7/27/2001	9/16/2002	1 869 94	3 601 38
SLOF2012002 835698107 SOTHEBYS HLDGS INC CL A LTD	5	200 000	S	12/10/2001	9/16/2002	1 869 94	3 089 98
SLOF2012002 871130100 SYBASE INC COM	5	1 000 000	S	7/5/2002	9/16/2002	13 915 08	10 419 30
SLOF2012002 871130100 SYBASE INC COM	5	5 000 000	S	7/11/2002	9/16/2002	16 638 08	11 455 56
SLOF2012002 871130100 SYBASE INC COM	5	7 000 000	S	12/11/2001	9/16/2002	16 908 98	29 929 00
SLOF2012002 871130100 SYBASE INC COM	5	1 200 000	S	2/27/2002	9/16/2002	23 672 58	28 729 40
SLOF2012002 871130100 SYBASE INC COM	5	1 200 000	S	2/27/2002	9/16/2002	17 966 09	21 334 68
SLOF2012002 871130100 SYBASE INC COM	5	400 000	S	2/23/2002	9/16/2002	15 364 65	14 479 92
SLOF2012002 247131105 DELPHI FINL GROUP INC CL A COM	5	500 000	S	9/3/2002	9/16/2002	8 428 19	7 801 40
SLOF2012002 263578106 DUANE READE INC COM	5	400 000	S	4/28/2002	9/16/2002	5 819 66	5 073 04
SLOF2012002 449669100 IMC GLOBAL INC COM	5	1 000 000	S	4/28/2002	9/16/2002	14 549 16	12 354 70
SLOF2012002 449669100 IMC GLOBAL INC COM	5	400 000	S	4/30/2002	9/16/2002	5 819 66	4 929 96
SLOF2012002 460915200 INTRAWEST CORP COM NEW	5	700 000	S	9/1/2001	9/16/2002	9 686 44	13 213 13
SLOF2012002 460915200 INTRAWEST CORP COM NEW	5	200 000	S	9/1/2001	9/16/2002	2 767 55	3 870 04
SLOF2012002 60866R103 MONACO COACH CORP COM	5	700 000	S	9/5/2002	9/16/2002	14 603 93	11 311 23
SLOF2012002 60866R103 MONACO COACH CORP COM	5	700 000	S	7/2/2002	9/16/2002	8 364 74	8 416 94
SLOF2012002 882491103 TEXAS INDS INC COM	5	300 000	S	7/19/2002	9/16/2002	8 727 52	8 184 21
SLOF2012002 882491103 TEXAS INDS INC COM	5	500 000	S	7/29/2002	9/16/2002	14 545 86	13 751 00
SLOF2012002 882491103 TEXAS INDS INC COM	5	1 800 000	S	7/30/2002	9/16/2002	52 365 09	51 102 00
SLOF2012002 54540109 AXCELIS TECHNOLOGIES INC COM	5	1 100 000	S	6/5/2002	9/16/2002	6 307 43	11 967 67
SLOF2012002 54540109 AXCELIS TECHNOLOGIES INC COM	5	1 300 000	S	4/25/2002	9/16/2002	7 454 23	13 955 24
SLOF2012002 73302101 BE AEROSPACE INC	5	2 100 000	S	8/26/2002	9/16/2002	32 681 10	29 865 99
SLOF2012002 75571109 BEBE STORES INC COM	5	1 400 000	S	5/9/2002	9/16/2002	4 149 75	17 665 06
SLOF2012002 172755100 CIRRUS LOGIC INC COM	5	1 000 000	S	5/10/2002	9/16/2002	2 964 11	11 342 30
SLOF2012002 172755100 CIRRUS LOGIC INC COM	5	500 000	S	5/13/2002	9/16/2002	1 482 05	6 020 00
SLOF2012002 172755100 CIRRUS LOGIC INC COM	5	300 000	S	5/22/2002	9/16/2002	889 23	3 586 35
SLOF2012002 29382R107 ENTRAVISION COMMUNICATIONS COR	5	200 000	S	8/13/2002	9/16/2002	2 390 10	2 183 04
SLOF2012002 296315104 ESCO TECHNOLOGIES INC COM	5	500 000	S	8/9/2002	9/16/2002	14 877 05	13 567 40

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SLOF2012002	11589108	ALAMOS A HLDGS INC COM	800 000	S	5/3/2002	9/19/2002	9/24/2002	233 27	4 171 60	-3 936 33
SLOF2012002	11589108	ALAMOS A HLDGS INC COM	600 000	S	5/6/2002	9/19/2002	9/24/2002	174 95	3 192 78	-3 017 83
SLOF2012002	11589108	ALAMOS A HLDGS INC COM	800 000	S	5/7/2002	9/19/2002	9/24/2002	233 27	4 146 24	-3 912 97
SLOF2012002	11589108	ALAMOS A HLDGS INC COM	2 600 000	S	6/4/2002	9/19/2002	9/24/2002	758 13	9 034 48	-8 276 35
SLOF2012002	11589108	ALAMOS A HLDGS INC COM	4 500 000	S	12/4/2002	9/19/2002	9/24/2002	1 312 16	34 113 15	-32 800 99
SLOF2012002	11589108	ALAMOS A HLDGS INC COM	1 200 000	S	12/5/2002	9/19/2002	9/24/2002	349 91	9 155 52	-8 805 61
SLOF2012002	427056106	HERCULES INC COM	500 000	S	8/15/2001	9/19/2002	9/24/2002	4 597 41	5 469 75	-872 34
SLOF2012002	427056106	HERCULES INC COM	1 000 000	S	8/16/2001	9/19/2002	9/24/2002	9 194 82	11 060 00	-1 865 18
SLOF2012002	486665102	KEANE INC COM	800 000	S	5/3/2002	9/19/2002	9/24/2002	6 106 05	12 036 96	-5 932 91
SLOF2012002	486665102	KEANE INC COM	1 400 000	S	5/6/2002	9/19/2002	9/24/2002	10 685 59	21 000 00	-10 314 41
SLOF2012002	486665102	KEANE INC COM	100 000	S	5/7/2002	9/19/2002	9/24/2002	763 26	1 483 80	720 54
SLOF2012002	486665102	KEANE INC COM	700 000	S	7/26/2002	9/19/2002	9/24/2002	5 304 99	7 483 28	-2 178 29
SLOF2012002	750753105	RAILAMERICA INC	1 200 000	S	7/26/2002	9/19/2002	9/24/2002	14 219 57	12 360 12	1 859 45
SLOF2012002	79377M108	SAKS INC COM	700 000	S	8/2/2002	9/19/2002	9/24/2002	8 294 75	6 886 04	1 408 71
SLOF2012002	79377M108	SAKS INC COM	400 000	S	8/2/2002	9/19/2002	9/24/2002	4 737 33	3 934 88	802 45
SLOF2012002	835470105	SONICWALL INC COM	1 300 000	S	5/1/2002	9/19/2002	9/24/2002	5 577 74	9 369 23	-3 791 49
SLOF2012002	878555101	TECHNITROL INC	400 000	S	8/21/2002	9/19/2002	9/24/2002	6 579 80	8 755 44	-2 175 64
SLOF2012002	880779103	TEREX CORP NEW	700 000	S	2/25/2002	9/19/2002	9/24/2002	13 506 09	13 314 70	191 39
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	9 831 800	S	8/26/2002	9/19/2002	9/24/2002	9 831 80	9 831 80	0 00
SLOF2012002	N20935107	CNH GLOBAL NV SHS	500 000	S	2/7/2002	9/25/2002	9/25/2002	1 737 65	2 052 10	-314 45
SLOF2012002	N20935107	CNH GLOBAL NV SHS	1 000 000	S	3/9/2002	9/25/2002	9/25/2002	3 475 29	4 627 00	-1 151 71
SLOF2012002	N20935107	CNH GLOBAL NV SHS	1 200 000	S	4/9/2002	9/25/2002	9/25/2002	4 170 35	5 990 88	-1 820 53
SLOF2012002	N20935107	CNH GLOBAL NV SHS	1 000 000	S	4/10/2002	9/25/2002	9/25/2002	3 475 29	5 012 60	-1 537 31
SLOF2012002	N20935107	CNH GLOBAL NV SHS	1 200 000	S	4/12/2002	9/25/2002	9/25/2002	4 170 35	5 997 72	-1 827 37
SLOF2012002	N20935107	CNH GLOBAL NV SHS	500 000	S	4/12/2002	9/25/2002	9/25/2002	1 737 65	2 551 10	-813 45
SLOF2012002	N20935107	CNH GLOBAL NV SHS	600 000	S	4/25/2002	9/25/2002	9/25/2002	2 083 19	3 143 94	-1 058 76
SLOF2012002	427056106	HERCULES INC COM	200 000	S	8/16/2001	9/25/2002	9/25/2002	1 805 19	2 210 00	-406 81
SLOF2012002	427056106	HERCULES INC COM	1 000 000	S	8/22/2001	9/25/2002	9/25/2002	9 015 93	11 205 40	-2 189 47
SLOF2012002	427056106	HERCULES INC COM	2 500 000	S	2/21/2002	9/25/2002	9/25/2002	22 539 82	30 125 00	-7 585 18
SLOF2012002	486665102	KEANE INC COM	1 600 000	S	5/7/2002	9/25/2002	9/25/2002	11 553 24	23 740 80	-12 187 56
SLOF2012002	486665102	KEANE INC COM	200 000	S	5/10/2002	9/25/2002	9/25/2002	1 444 16	2 903 74	-1 459 58
SLOF2012002	532774106	LIN TV CORP CL A	800 000	S	8/16/2002	9/25/2002	9/25/2002	19 585 96	17 778 16	1 807 40
SLOF2012002	532774106	LIN TV CORP CL A	1 500 000	S	2/26/2002	9/25/2002	9/25/2002	11 226 10	16 035 60	-4 809 50
SLOF2012002	532774106	LIN TV CORP CL A	800 000	S	4/11/2002	9/25/2002	9/25/2002	17 567 63	22 840 00	-5 272 37
SLOF2012002	835470105	SONICWALL INC COM	800 000	S	5/1/2002	9/25/2002	9/25/2002	3 517 17	5 765 68	-2 248 51
SLOF2012002	835470105	SONICWALL INC COM	200 000	S	5/8/2002	9/25/2002	9/25/2002	879 29	1 291 10	-411 81
SLOF2012002	835470105	SONICWALL INC COM	7 512 780	S	8/26/2002	9/25/2002	9/25/2002	7 512 78	7 512 78	0 00
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	500 000	S	2/21/2002	9/26/2002	9/26/2002	6 264 81	8 435 00	-2 170 19
SLOF2012002	427056106	HERCULES INC COM	500 000	S	9/3/2002	9/26/2002	9/26/2002	12 099 63	11 532 50	567 13
SLOF2012002	427056106	HERCULES INC COM	500 000	S	8/26/2002	9/26/2002	9/26/2002	12 099 63	12 164 45	-64 82
SLOF2012002	532774106	LIN TV CORP CL A	1 000 000	S	8/16/2002	9/26/2002	9/26/2002	2 419 93	2 222 27	197 66
SLOF2012002	532774106	LIN TV CORP CL A	1 400 000	S	2/26/2002	9/26/2002	9/26/2002	10 348 77	14 966 56	-4 617 79
SLOF2012002	750753105	RAILAMERICA INC	2 200 000	S	2/27/2002	9/26/2002	9/26/2002	3 895 99	5 773 90	-1 877 91
SLOF2012002	750753105	RAILAMERICA INC	500 000	S	3/4/2002	9/26/2002	9/26/2002	45 726 12	59 955 00	-14 228 88
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	100 000	S	4/12/2002	9/26/2002	9/26/2002	2 177 43	2 845 00	-667 57
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	245 475 860	S	8/26/2002	9/26/2002	9/26/2002	245 475 86	245 475 86	0 00
SLOF2012002	458665106	INTERFACE INC CL A	700 000	S	11/10/2000	9/24/2002	9/24/2002	2 856 26	6 212 36	-3 356 10
SLOF2012002	458665106	INTERFACE INC CL A	900 000	S	11/14/2000	9/24/2002	9/24/2002	3 672 34	8 043 75	-4 371 41
SLOF2012002	458665106	INTERFACE INC CL A	300 000	S	11/17/2000	9/24/2002	9/24/2002	4 080 37	8 960 90	-4 880 53
SLOF2012002	486665102	KEANE INC COM	1 000 000	S	1/9/2001	9/24/2002	9/24/2002	1 224 11	2 587 50	-1 363 39
SLOF2012002	486665102	KEANE INC COM	1 100 000	S	5/10/2002	9/24/2002	9/24/2002	6 879 63	15 970 57	-9 090 94
SLOF2012002	486665102	KEANE INC COM	2 900 000	S	11/12/2001	9/24/2002	9/24/2002	18 618 59	41 966 48	-23 347 89
SLOF2012002	493308100	KEYNOTE SYS INC COM	700 000	S	11/2/2001	9/24/2002	9/24/2002	10 272 33	26 790 08	-16 517 75
SLOF2012002	493308100	KEYNOTE SYS INC COM	1 700 000	S	11/17/2001	9/24/2002	9/24/2002	10 914 35	26 101 97	-15 187 62
SLOF2012002	640204301	NEIMAN-MARCUS GROUP INC CL B	200 000	S	2/26/2002	9/24/2002	9/24/2002	5 351 57	6 384 26	-1 032 69
SLOF2012002	865509108	YELLOW CORP COM	800 000	S	7/25/2002	9/24/2002	9/24/2002	21 592 23	19 816 40	1 775 83
SLOF2012002	865509108	YELLOW CORP COM	1 400 000	S	7/26/2002	9/24/2002	9/24/2002	37 786 40	34 576 08	3 210 32
SLOF2012002	896102802	SLO CLIENT CASH INVESTMENT TR	800 000	S	7/29/2002	9/24/2002	9/24/2002	21 592 23	20 814 80	777 43
SLOF2012002	896102802	SLO CLIENT CASH INVESTMENT TR	101 271 040	S	8/26/2002	9/24/2002	9/24/2002	101 271 04	101 271 04	0 00

SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	74,320,060	S	8/27/2002	9/24/2002	9/24/2002	74,320,06	74,320,06	0.00
SLOF2012002	693250105	PC-TEL INC COM	1,200,000	S	6/18/2001	9/25/2002	9/25/2002	5,495.47	9,645.24	-4,149.77
SLOF2012002	693250105	PC-TEL INC COM	2,000,000	S	7/10/2001	9/25/2002	9/25/2002	9,159.12	15,620.00	-6,460.88
SLOF2012002	693250105	PC-TEL INC COM	400,000	S	8/24/2001	9/25/2002	9/25/2002	1,379.87	2,385.00	-1,011.13
SLOF2012002	693250105	PC-TEL INC COM	111,978,670	S	8/27/2001	9/25/2002	9/25/2002	1,831.82	3,186.00	-1,354.18
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	24,575,660	S	8/27/2002	9/25/2002	9/25/2002	111,978.67	111,978.67	0.00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	314,001,130	S	8/28/2002	9/25/2002	9/25/2002	24,575.86	314,001.13	0.00
SLOF2012002	109043109	BRIGGS & STRATTON CORP	700,000	S	8/29/2002	9/25/2002	9/25/2002	28,587.15	27,905.50	-1,318.35
SLOF2012002	232946103	CYTC CORP COM	100,000	S	4/26/2002	10/1/2002	10/1/2002	1,069.81	779.23	290.56
SLOF2012002	232946103	CYTC CORP COM	5,100,000	S	6/25/2002	10/1/2002	10/1/2002	54,560.18	35,257.83	19,302.35
SLOF2012002	263578106	DUANE READE INC COM	1,000,000	S	9/3/2002	10/1/2002	10/1/2002	19,212.90	17,163.08	2,049.82
SLOF2012002	263578106	DUANE READE INC COM	1,200,000	S	9/18/2002	10/1/2002	10/1/2002	20,959.53	20,168.16	791.37
SLOF2012002	263578106	DUANE READE INC COM	1,300,000	S	9/18/2002	10/1/2002	10/1/2002	22,708.15	21,538.40	1,167.75
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	500,000	S	6/25/2002	10/1/2002	10/1/2002	10,053.90	10,005.85	48.05
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	4,700,000	S	6/28/2002	10/1/2002	10/1/2002	94,508.62	92,831.69	1,574.93
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	700,000	S	6/27/2002	10/1/2002	10/1/2002	14,075.45	13,341.44	734.01
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	400,000	S	6/28/2002	10/1/2002	10/1/2002	8,043.12	8,416.92	-373.80
SLOF2012002	600544100	MILLER HERMAN INC COM	2,000,000	S	8/6/2002	10/1/2002	10/1/2002	36,009.11	30,957.20	5,051.91
SLOF2012002	693250105	PC-TEL INC COM	200,000	S	8/27/2001	10/1/2002	10/1/2002	948.91	1,588.00	-649.09
SLOF2012002	693250105	PC-TEL INC COM	400,000	S	1/27/2001	10/1/2002	10/1/2002	1,897.82	3,622.08	-1,724.26
SLOF2012002	693250105	PC-TEL INC COM	400,000	S	6/5/2002	10/1/2002	10/1/2002	1,897.82	2,821.92	-924.10
SLOF2012002	693250105	PC-TEL INC COM	4,900,000	S	1/17/2002	10/1/2002	10/1/2002	7,358.09	19,618.17	-12,258.08
SLOF2012002	701081101	PARKER DRILLING CO COM	100,000	S	2/14/2002	10/1/2002	10/1/2002	150.17	392.70	-242.53
SLOF2012002	751028101	PARKER DRILLING CO COM	1,800,000	S	4/12/2002	10/1/2002	10/1/2002	39,339.07	51,210.00	-11,870.93
SLOF2012002	79377W108	SAKS INC COM	100,000	S	8/2/2002	10/1/2002	10/1/2002	1,170.08	983.72	186.36
SLOF2012002	79377W108	SAKS INC COM	2,300,000	S	8/9/2002	10/1/2002	10/1/2002	26,911.95	21,677.50	5,234.45
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	500,000	S	4/30/2001	10/1/2002	10/1/2002	4,450.06	8,400.75	-3,950.69
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	1,400,000	S	5/3/2001	10/1/2002	10/1/2002	12,460.18	23,600.00	-11,339.82
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	500,000	S	5/3/2001	10/1/2002	10/1/2002	4,450.06	8,462.35	-4,012.29
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	600,000	S	5/4/2001	10/1/2002	10/1/2002	5,340.08	9,900.00	-4,559.92
SLOF2012002	896522109	TRINITY INDS INC	700,000	S	5/9/2002	10/1/2002	10/1/2002	11,868.80	14,886.62	-2,917.82
SLOF2012002	896522109	TRINITY INDS INC	400,000	S	5/10/2002	10/1/2002	10/1/2002	6,839.31	8,420.00	-1,580.69
SLOF2012002	922207105	VARIAN SEMICONDUCTOR EQUIPMENT	2,100,000	S	9/23/2002	10/1/2002	10/1/2002	33,042.92	11,632.30	21,410.62
SLOF2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	2,800,000	S	6/11/2002	10/1/2002	10/1/2002	2,364.53	11,322.64	-8,958.11
SLOF2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	3,700,000	S	6/12/2002	10/1/2002	10/1/2002	3,124.55	14,273.86	-11,149.31
SLOF2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	2,000,000	S	6/12/2002	10/1/2002	10/1/2002	1,688.95	7,891.00	-6,202.05
SLOF2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	4,000,000	S	6/14/2002	10/1/2002	10/1/2002	2,702.31	17,219.96	-13,500.28
SLOF2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	3,200,000	S	6/19/2002	10/1/2002	10/1/2002	2,702.31	11,293.12	-8,590.81
SLOF2012002	928497106	VITESSE SEMICONDUCTOR CORP COM	1,500,000	S	6/20/2002	10/1/2002	10/1/2002	1,266.71	4,283.75	-3,027.04
SLOF2012002	949702104	WELLMAN INC COM	700,000	S	1/18/2002	9/26/2002	9/26/2002	9,771.63	9,593.50	178.13
SLOF2012002	949702104	WELLMAN INC COM	300,000	S	2/13/2002	9/26/2002	9/26/2002	4,187.84	4,183.41	4.43
SLOF2012002	949702104	WELLMAN INC COM	600,000	S	2/19/2002	9/26/2002	9/26/2002	8,375.69	8,398.74	23.05
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	133,388,180	S	8/29/2002	9/26/2002	9/26/2002	133,388.18	133,388.18	0.00
SLOF2012002	K20935107	CNH GLOBAL NV SHS	88,846,320	S	4/25/2002	10/2/2002	10/2/2002	88,846.32	88,846.32	0.00
SLOF2012002	K20935107	CNH GLOBAL NV SHS	3,840,000	S	4/28/2002	10/2/2002	10/2/2002	12,311.45	12,311.45	-7,170.61
SLOF2012002	00754A105	ADVANCED FIBER COMMUNICATIONS	2,100,000	S	9/19/2002	9/27/2002	10/2/2002	26,223.58	31,498.95	-5,275.37
SLOF2012002	00754A105	ADVANCED FIBER COMMUNICATIONS	1,400,000	S	9/19/2002	9/27/2002	10/2/2002	17,462.39	20,266.22	-2,785.83
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	500,000	S	6/28/2002	9/27/2002	10/2/2002	9,842.70	10,521.15	-678.45
SLOF2012002	599903101	MILLER HERMAN INC COM	1,100,000	S	6/21/2001	9/27/2002	10/2/2002	11,219.00	18,115.79	-6,896.79
SLOF2012002	600544100	MILLER HERMAN INC COM	2,500,000	S	9/6/2002	9/27/2002	10/2/2002	44,268.16	38,698.50	5,571.66
SLOF2012002	600544100	MILLER HERMAN INC COM	200,000	S	9/9/2002	10/2/2002	10/2/2002	3,541.45	3,126.82	414.63
SLOF2012002	701081101	PARKER DRILLING CO COM	4,200,000	S	2/14/2002	9/27/2002	10/2/2002	6,577.84	16,493.40	-9,915.56
SLOF2012002	701081101	PARKER DRILLING CO COM	1,500,000	S	2/19/2002	9/27/2002	10/2/2002	2,349.23	5,775.00	-3,425.77
SLOF2012002	701081101	PARKER DRILLING CO COM	5,100,000	S	2/21/2002	9/27/2002	10/2/2002	7,987.37	21,149.70	-13,162.33
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	300,000	S	4/12/2002	9/27/2002	10/2/2002	6,470.02	8,535.00	-2,064.98
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	600,000	S	5/4/2002	9/27/2002	10/2/2002	12,940.05	16,908.00	-3,967.95
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	400,000	S	5/10/2001	9/27/2002	10/2/2002	3,073.66	6,600.00	-3,526.34
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	100,000	S	7/11/2001	9/27/2002	10/2/2002	768.42	1,713.73	-945.31
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	10,700,000	S	7/11/2001	9/27/2002	10/2/2002	23,182.96	101,546.21	-78,363.23
SLOF2012002	896106101	TRICO MARINE SVCS INC COM	1,200,000	S	2/15/2002	9/27/2002	10/2/2002	2,599.96	7,402.32	-4,802.36

SLOF2012002	896522109	TRINITY INDS INC	\$	100 000	5/10/2002	9/27/2002	10/2/2002	1 690 10	2 105 00	-414 90
SLOF2012002	896522109	TRINITY INDS INC	\$	300 000	5/16/2002	9/27/2002	10/2/2002	5 070 30	5 753 61	-683 31
SLOF2012002	896522109	TRINITY INDS INC	\$	400 000	5/17/2002	9/27/2002	10/2/2002	6 760 40	8 016 64	-1 256 24
SLOF2012002	896522109	SLO CLIENT CASH INVESTMENT TR	\$	3 383 830	8/30/2002	9/27/2002	10/2/2002	3 383 83	3 383 83	0 00
SLOF2012002	427056106	HERCULES INC COM	\$	1 000 000	2/21/2002	9/30/2002	10/3/2002	8 972 63	12 050 00	-3 077 37
SLOF2012002	427056106	HERCULES INC COM	\$	2 300 000	2/22/2002	9/30/2002	10/3/2002	20 637 04	27 770 43	-7 133 39
SLOF2012002	427056106	HERCULES INC COM	\$	400 000	2/25/2002	9/30/2002	10/3/2002	3 489 05	4 969 68	-1 390 63
SLOF2012002	427056106	HERCULES INC COM	\$	1 000 000	8/29/2001	9/30/2002	10/3/2002	993 86	1 646 89	-653 23
SLOF2012002	599903101	MILLENIUM CHEMICALS INC	\$	1 600 000	6/29/2001	9/30/2002	10/3/2002	17 885 87	27 198 00	-9 312 13
SLOF2012002	599903101	MILLENIUM CHEMICALS INC	\$	700 000	7/12/2001	9/30/2002	10/3/2002	8 955 62	10 587 57	-3 631 95
SLOF2012002	599903101	MILLENIUM CHEMICALS INC	\$	100 000	7/16/2001	9/30/2002	10/3/2002	993 66	1 525 28	-531 63
SLOF2012002	599903101	MILLENIUM CHEMICALS INC	\$	800 000	7/20/2001	9/30/2002	10/3/2002	7 949 28	12 212 24	-4 262 96
SLOF2012002	599903101	MILLENIUM CHEMICALS INC	\$	600 000	9/9/2002	9/30/2002	10/3/2002	13 876 62	12 507 28	1 369 34
SLOF2012002	600544100	MILLER HERMAN INC COM	\$	1 000 000	9/10/2002	9/30/2002	10/3/2002	19 080 35	17 629 59	1 450 76
SLOF2012002	600544100	MILLER HERMAN INC COM	\$	1 100 000	6/12/2002	9/30/2002	10/3/2002	28 017 58	30 357 36	-2 339 78
SLOF2012002	74955W307	R H DONNELLEY CORP COM NEW	\$	500 000	6/13/2002	9/30/2002	10/3/2002	12 735 28	13 800 00	-1 064 74
SLOF2012002	74955W307	R H DONNELLEY CORP COM NEW	\$	900 000	6/13/2002	9/30/2002	10/3/2002	22 923 48	25 282 08	-2 358 60
SLOF2012002	74955W307	R H DONNELLEY CORP COM NEW	\$	900 000	6/25/2002	9/30/2002	10/3/2002	22 923 48	24 624 90	-1 701 42
SLOF2012002	74955W307	R H DONNELLEY CORP COM NEW	\$	300 000	6/26/2002	9/30/2002	10/3/2002	7 641 16	8 145 00	-503 84
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	\$	300 000	5/13/2002	9/30/2002	10/3/2002	6 253 49	8 454 00	-2 200 51
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	\$	1 000 000	5/16/2002	9/30/2002	10/3/2002	20 844 97	28 542 60	-7 697 63
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	\$	3 000 000	5/17/2002	9/30/2002	10/3/2002	62 534 91	85 845 00	-23 310 09
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	\$	2 000 000	6/4/2002	9/30/2002	10/3/2002	41 689 94	54 229 80	-12 539 86
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	\$	1 700 000	6/7/2002	9/30/2002	10/3/2002	35 436 45	46 085 30	-10 648 85
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	\$	1 200 000	7/2/2002	9/30/2002	10/3/2002	25 013 97	33 551 88	-8 537 91
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	\$	1 300 000	8/23/2002	9/30/2002	10/3/2002	27 098 46	29 302 13	-2 203 67
SLOF2012002	751028101	RALCORP HLDGS INC NEW COM	\$	14 600 000	4/12/2002	9/30/2002	10/3/2002	60 661 76	60 661 54	-0 009 78
SLOF2012002	861565109	RITE AID CORP COM	\$	400 000	5/10/2001	9/30/2002	10/3/2002	3 075 10	6 854 92	-3 779 82
SLOF2012002	861565109	RITE AID CORP COM	\$	1 800 000	6/3/2002	9/30/2002	10/3/2002	24 547 84	28 641 78	-4 093 94
SLOF2012002	949702104	WELLMAN INC COM	\$	37 224 160	8/30/2002	9/30/2002	10/3/2002	37 224 16	37 224 16	0 00
SLOF2012002	109043109	BRIGGS & STRATTON CORP	\$	200 000	4/26/2002	10/1/2002	10/4/2002	7 604 15	7 973 00	-368 85
SLOF2012002	109043109	BRIGGS & STRATTON CORP	\$	1 000 000	5/1/2002	10/1/2002	10/4/2002	38 020 75	41 858 10	-3 837 35
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	\$	300 000	6/29/2002	10/1/2002	10/4/2002	6 038 37	6 312 89	-274 32
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	\$	500 000	7/1/2002	10/1/2002	10/4/2002	10 063 94	9 691 10	372 84
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	\$	1 000 000	1/3/2001	10/1/2002	10/4/2002	4 196 77	8 625 00	-4 428 23
SLOF2012002	458665106	INTERFACE INC CL A	\$	700 000	1/8/2001	10/1/2002	10/4/2002	2 837 74	6 168 75	-3 331 01
SLOF2012002	458665106	INTERFACE INC CL A	\$	500 000	5/10/2002	10/1/2002	10/4/2002	2 987 91	7 259 35	-4 271 44
SLOF2012002	458665102	KEANE INC COM	\$	2 200 000	5/13/2002	10/1/2002	10/4/2002	13 146 80	31 460 00	-18 313 20
SLOF2012002	458665102	KEANE INC COM	\$	400 000	5/20/2002	10/1/2002	10/4/2002	2 390 33	6 028 00	-3 637 67
SLOF2012002	458665102	KEANE INC COM	\$	2 700 000	9/11/2002	10/1/2002	10/4/2002	43 533 21	47 853 72	-4 320 51
SLOF2012002	677240103	OHIO GAS CORP	\$	4 600 000	4/18/2002	10/1/2002	10/4/2002	9 952 52	18 532 48	-8 579 98
SLOF2012002	677240103	OHIO GAS CORP	\$	1 000 000	6/3/2002	10/1/2002	10/4/2002	15 210 12	17 503 31	-2 293 19
SLOF2012002	949702104	WELLMAN INC COM	\$	100 000	4/26/2002	10/2/2002	10/7/2002	339 23	536 43	-197 20
SLOF2012002	N20935107	CNH GLOBAL NV SHS	\$	2 700 000	4/29/2002	10/2/2002	10/7/2002	9 159 20	15 441 84	-6 282 64
SLOF2012002	N20935107	CNH GLOBAL NV SHS	\$	300 000	5/9/2002	10/2/2002	10/7/2002	1 017 69	1 729 17	-711 48
SLOF2012002	109043109	BRIGGS & STRATTON CORP	\$	200 000	5/1/2002	10/2/2002	10/7/2002	7 603 91	8 371 62	-767 71
SLOF2012002	109043109	BRIGGS & STRATTON CORP	\$	400 000	3/4/2002	10/2/2002	10/7/2002	11 405 86	14 585 10	-3 179 24
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	\$	5 000 000	8/14/2001	10/2/2002	10/7/2002	35 232 43	65 087 00	-29 854 57
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	\$	3 200 000	8/15/2001	10/2/2002	10/7/2002	22 548 75	41 679 96	-19 130 61
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	\$	1 000 000	8/15/2001	10/2/2002	10/7/2002	7 046 49	12 554 00	-5 507 51
SLOF2012002	172755100	CIRRUS LOGIC INC COM	\$	1 400 000	6/5/2002	10/2/2002	10/7/2002	2 576 20	14 076 72	-11 500 52
SLOF2012002	172755100	CIRRUS LOGIC INC COM	\$	1 500 000	6/6/2002	10/2/2002	10/7/2002	2 760 21	14 445 60	-11 685 39
SLOF2012002	172755100	CIRRUS LOGIC INC COM	\$	1 400 000	6/7/2002	10/2/2002	10/7/2002	2 516 20	13 220 20	-10 644 00
SLOF2012002	172755100	CIRRUS LOGIC INC COM	\$	4 200 000	6/11/2002	10/2/2002	10/7/2002	7 728 60	38 854 62	-31 126 02
SLOF2012002	172755100	CIRRUS LOGIC INC COM	\$	800 000	6/26/2002	10/2/2002	10/7/2002	1 472 11	4 671 44	-3 199 33
SLOF2012002	172755100	CIRRUS LOGIC INC COM	\$	1 300 000	6/28/2002	10/2/2002	10/7/2002	2 356 17	7 591 08	-5 234 92
SLOF2012002	247916208	DENBURY RES INC COM NEW	\$	1 800 000	4/18/2002	10/2/2002	10/7/2002	19 103 72	15 683 94	3 419 78
SLOF2012002	247916208	DENBURY RES INC COM NEW	\$	1 800 000	4/26/2002	10/2/2002	10/7/2002	6 367 91	5 430 00	937 91
SLOF2012002	247916208	DENBURY RES INC COM NEW	\$	700 000	5/22/2002	10/2/2002	10/7/2002	7 429 22	6 472 20	957 02
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	\$	900 000	7/11/2002	10/2/2002	10/7/2002	18 456 91	17 107 63	1 349 08
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	\$	500 000	7/15/2002	10/2/2002	10/7/2002	10 253 84	9 405 60	848 24
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	\$	1 500 000	7/19/2002	10/2/2002	10/7/2002	30 776 52	25 482 75	5 278 77

SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	100 000	S	8/2/2002	10/2/2002	10/7/2002	2 050 77	1 410 57	640 20
SLOF2012002	37183F107	GENESIS HEALTH VENTURES INC	400 000	S	3/11/2002	10/2/2002	10/7/2002	6 818 79	6 980 00	140 21
SLOF2012002	37183F107	GENESIS HEALTH VENTURES INC	500 000	S	3/14/2002	10/2/2002	10/7/2002	8 524 74	8 791 00	-266 26
SLOF2012002	37183F107	GENESIS HEALTH VENTURES INC	500 000	S	3/18/2002	10/2/2002	10/7/2002	8 524 74	9 175 00	-650 26
SLOF2012002	458665106	INTERFACE INC CL A	500 000	S	1/8/2002	10/2/2002	10/7/2002	2 004 58	4 406 25	2 401 67
SLOF2012002	600544100	MILLER HERMAN INC COM	1 000 000	S	9/10/2002	10/2/2002	10/7/2002	17 849 86	16 026 90	1 822 96
SLOF2012002	600544100	MILLER HERMAN INC COM	1 600 000	S	9/11/2002	10/2/2002	10/7/2002	28 559 77	26 863 52	1 696 25
SLOF2012002	750753105	RAILAMERICA INC	100 000	S	3/4/2002	10/2/2002	10/7/2002	725 49	1 154 78	-429 29
SLOF2012002	750753105	RAILAMERICA INC	300 000	S	5/2/2002	10/2/2002	10/7/2002	2 176 46	2 850 00	-673 54
SLOF2012002	894650100	TREDEGAR CORP COM	300 000	S	7/29/2002	10/2/2002	10/7/2002	5 038 84	5 472 69	-435 85
SLOF2012002	894650100	TREDEGAR CORP COM	200 000	S	7/29/2002	10/2/2002	10/7/2002	1 678 95	1 786 15	-107 20
SLOF2012002	985509108	YELLOW CORP COM	400 000	S	8/2/2002	10/2/2002	10/7/2002	5 433 98	4 524 32	909 66
SLOF2012002	985509108	YELLOW CORP COM	300 000	S	8/14/2002	10/2/2002	10/7/2002	10 867 95	8 133 04	2 734 91
SLOF2012002	247916208	DENBURY RES INC COM NEW	400 000	S	5/22/2002	10/2/2002	10/7/2002	8 150 96	6 074 78	2 076 17
SLOF2012002	247916208	DENBURY RES INC COM NEW	900 000	S	5/24/2002	10/2/2002	10/7/2002	4 239 98	3 698 40	541 59
SLOF2012002	247916208	DENBURY RES INC COM NEW	1 200 000	S	5/28/2002	10/2/2002	10/7/2002	12 719 98	11 123 04	1 596 94
SLOF2012002	247916208	DENBURY RES INC COM NEW	400 000	S	5/29/2002	10/2/2002	10/7/2002	4 239 98	3 701 44	538 55
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	200 000	S	5/10/2002	10/2/2002	10/7/2002	1 539 95	3 427 46	-1 887 51
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	300 000	S	7/50/2002	10/2/2002	10/7/2002	5 001 11	5 358 45	-357 34
SLOF2012002	05367P100	AVID TECHNOLOGY INC COM	400 000	S	4/25/2002	10/2/2002	10/7/2002	3 726 04	5 934 40	-2 208 36
SLOF2012002	05367P100	AVID TECHNOLOGY INC COM	100 000	S	4/26/2002	10/2/2002	10/7/2002	931 51	1 630 00	-698 49
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	800 000	S	8/16/2001	10/2/2002	10/7/2002	4 768 68	10 043 20	-5 273 51
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	1 200 000	S	8/22/2001	10/2/2002	10/7/2002	7 154 54	14 477 88	-7 323 34
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	900 000	S	8/31/2001	10/2/2002	10/7/2002	5 365 91	10 035 00	-4 669 09
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	800 000	S	10/22/2001	10/2/2002	10/7/2002	4 769 69	7 174 16	-2 404 47
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	600 000	S	10/23/2001	10/2/2002	10/7/2002	3 577 27	5 425 92	-1 848 65
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	200 000	S	10/24/2001	10/2/2002	10/7/2002	1 182 42	1 802 02	-609 60
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	2 600 000	S	11/26/2001	10/2/2002	10/7/2002	15 501 51	26 361 40	-10 859 89
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	500 000	S	5/29/2002	10/2/2002	10/7/2002	5 196 94	4 626 80	570 14
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	300 000	S	5/31/2002	10/2/2002	10/7/2002	3 118 16	2 799 45	318 71
SLOF2012002	247916208	DENBURY RES INC COM NEW	500 000	S	3/18/2002	10/2/2002	10/7/2002	8 511 69	9 175 00	-663 31
SLOF2012002	37183F107	GENESIS HEALTH VENTURES INC	100 000	S	3/21/2002	10/2/2002	10/7/2002	1 702 34	1 828 72	-126 38
SLOF2012002	458665106	INTERFACE INC CL A	1 200 000	S	1/8/2002	10/2/2002	10/7/2002	3 922 56	10 575 00	-6 652 44
SLOF2012002	458665106	INTERFACE INC CL A	500 000	S	1/17/2002	10/2/2002	10/7/2002	1 634 40	5 186 90	-3 552 50
SLOF2012002	461141102	INTERMOVE INC	9 500 000	S	4/3/2002	10/2/2002	10/7/2002	11 244 65	33 279 35	-22 034 70
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	100 000	S	5/10/2001	10/2/2002	10/7/2002	3 529 04	8 968 65	-5 039 61
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	500 000	S	5/14/2001	10/2/2002	10/7/2002	7 05 81	1 692 46	-986 65
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	800 000	S	2/25/2002	10/2/2002	10/7/2002	12 716 41	15 216 80	-2 500 39
SLOF2012002	861565109	STOLT-NIELSEN SA COM ADR	1 000 000	S	8/21/2002	10/2/2002	10/7/2002	15 979 51	17 861 50	-1 881 99
SLOF2012002	894650100	TREDEGAR CORP COM	1 000 000	S	7/30/2002	10/2/2002	10/7/2002	20 643 82	19 572 00	1 071 82
SLOF2012002	894650100	TREDEGAR CORP COM	1 200 000	S	4/8/2002	10/2/2002	10/7/2002	22 364 13	21 528 00	836 13
SLOF2012002	942749102	WATTS INDS INC CL A	1 300 000	S	4/8/2002	10/2/2002	10/7/2002	6 881 27	6 311 40	569 87
SLOF2012002	942749102	WATTS INDS INC CL A	400 000	S	7/23/2002	10/2/2002	10/7/2002	8 925 93	16 683 00	-7 757 07
SLOF2012002	942749102	WATTS INDS INC CL A	1 500 000	S	12/19/2001	10/2/2002	10/7/2002	9 520 99	19 130 72	-9 609 73
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	1 600 000	S	12/19/2001	10/2/2002	10/7/2002	2 360 25	325 16	-1 547 91
SLOF2012002	118255108	BUCKEYE TECHNOLOGIES INC	400 000	S	3/21/2002	10/2/2002	10/7/2002	6 581 92	7 314 88	-732 96
SLOF2012002	37183F107	GENESIS HEALTH VENTURES INC	200 000	S	3/25/2002	10/2/2002	10/7/2002	3 290 98	3 604 00	-313 04
SLOF2012002	37183F107	GENESIS HEALTH VENTURES INC	700 000	S	8/14/2002	10/2/2002	10/7/2002	19 154 85	14 174 52	4 980 33
SLOF2012002	985509108	YELLOW CORP COM	300 000	S	8/21/2002	10/2/2002	10/7/2002	8 209 22	6 543 51	1 665 71
SLOF2012002	985509108	YELLOW CORP COM	1 700 000	S	12/20/2001	10/2/2002	10/7/2002	2 954 84	24 125 38	-21 170 54
SLOF2012002	32515108	ANADIGICS INC	500 000	S	4/30/2002	10/2/2002	10/7/2002	8 407 89	15 269 00	-6 861 11
SLOF2012002	247916208	DENBURY RES INC COM NEW	800 000	S	5/31/2002	10/2/2002	10/7/2002	8 152 31	7 465 20	687 11
SLOF2012002	247916208	DENBURY RES INC COM NEW	1 200 000	S	6/12/2002	10/2/2002	10/7/2002	12 328 47	11 063 08	1 145 39
SLOF2012002	247916208	DENBURY RES INC COM NEW	1 800 000	S	6/18/2002	10/2/2002	10/7/2002	16 342 70	17 480 42	-852 28
SLOF2012002	37183F107	GENESIS HEALTH VENTURES INC	2 800 000	S	3/25/2002	10/2/2002	10/7/2002	4 780 53	5 406 00	-625 47
SLOF2012002	45840107	INTERACTIVE DATA CORP COM	1 000 000	S	7/15/2002	10/2/2002	10/7/2002	7 475 11	7 450 98	24 13
SLOF2012002	45840107	INTERACTIVE DATA CORP COM	1 600 000	S	7/15/2002	10/2/2002	10/7/2002	13 704 38	14 275 14	-570 76
SLOF2012002	45840107	INTERACTIVE DATA CORP COM	1 600 000	S	7/29/2002	10/2/2002	10/7/2002	19 933 64	21 533 28	-1 599 64
SLOF2012002	45840107	INTERACTIVE DATA CORP COM	500 000	S	7/30/2002	10/2/2002	10/7/2002	6 229 26	6 705 00	-475 74

Year	Month	Day	Entity Name	Amount	Balance	Balance	Balance	Balance	Balance
2002	10/8	10/11	INTERACTIVE DATA CORP COM	500,000	6,229.26	6,551.45	-322.19		
2002	10/8	10/11	INTERACTIVE DATA CORP COM	400,000	4,983.41	5,087.40	103.99		
2002	10/8	10/11	INTERACTIVE DATA CORP COM	400,000	4,983.41	5,223.20	239.79		
2002	10/8	10/11	INTERACTIVE DATA CORP COM	1,400,000	17,441.93	19,580.26	-2,138.33		
2002	10/8	10/11	INTERACTIVE DATA CORP COM	2,000,000	24,917.05	29,060.60	-4,143.55		
2002	10/8	10/11	INTERACTIVE DATA CORP COM	500,000	6,229.26	7,340.00	-1,110.74		
2002	10/8	10/11	INTERACTIVE DATA CORP COM	1,400,000	4,328.29	14,523.32	-10,195.03		
2002	10/8	10/11	INTERFACE INC CL A	800,000	2,472.16	5,118.64	2,646.48		
2002	10/8	10/11	INTERFACE INC CL A	2,500,000	3,439.14	12,799.75	-9,360.61		
2002	10/8	10/11	INTERWOVEN INC	4,800,000	6,503.16	23,878.08	-17,374.92		
2002	10/8	10/11	INTERWOVEN INC	5,500,000	3,164.01	28,386.60	-20,820.48		
2002	10/8	10/11	INTERWOVEN INC	2,300,000	8,078.75	24,225.50	-16,146.85		
2002	10/8	10/11	INTERWOVEN INC	1,500,000	3,770.08	8,635.90	-4,865.82		
2002	10/8	10/11	JDA SOFTWARE GROUP INC	700,000	6,463.00	14,376.00	-7,913.00		
2002	10/8	10/11	JDA SOFTWARE GROUP INC	1,200,000	4,308.67	9,574.16	-5,265.49		
2002	10/8	10/11	JDA SOFTWARE GROUP INC	600,000	1,615.75	3,554.88	-1,939.13		
2002	10/8	10/11	JDA SOFTWARE GROUP INC	300,000	4,847.25	7,201.71	-2,354.46		
2002	10/8	10/11	JDA SOFTWARE GROUP INC	900,000	5,149.01	10,980.00	-4,830.99		
2002	10/8	10/11	JDA SOFTWARE GROUP INC	1,000,000	2,459.60	4,991.48	-2,531.88		
2002	10/8	10/11	LONGVIEW FIBRE CO	400,000	4,991.48	8,076.67	-3,085.19		
2002	10/8	10/11	LONGVIEW FIBRE CO	700,000	4,304.31	6,901.65	-2,597.34		
2002	10/8	10/11	LONGVIEW FIBRE CO	900,000	5,321.72	6,901.65	-1,579.93		
2002	10/8	10/11	LOUISIANA PAC CORP COM	1,100,000	6,504.32	8,335.47	-1,831.15		
2002	10/8	10/11	LOUISIANA PAC CORP COM	1,200,000	7,095.62	9,994.00	-2,898.38		
2002	10/8	10/11	LOUISIANA PAC CORP COM	1,400,000	8,278.23	11,826.08	-3,547.85		
2002	10/8	10/11	LOUISIANA PAC CORP COM	2,700,000	15,965.15	19,980.00	-4,014.85		
2002	10/8	10/11	LOUISIANA PAC CORP COM	1,000,000	5,913.30	7,764.42	-1,851.12		
2002	10/8	10/11	LOUISIANA PAC CORP COM	900,000	4,986.21	14,079.69	-9,093.48		
2002	10/8	10/11	MASSEY ENERGY CORP COM	2,400,000	13,296.55	36,857.76	-23,561.21		
2002	10/8	10/11	MASSEY ENERGY CORP COM	1,000,000	5,540.23	15,964.90	-10,424.67		
2002	10/8	10/11	MASSEY ENERGY CORP COM	1,000,000	3,878.16	11,266.57	-7,388.41		
2002	10/8	10/11	MASSEY ENERGY CORP COM	2,200,000	12,168.51	36,137.20	-23,968.69		
2002	10/8	10/11	MASSEY ENERGY CORP COM	700,000	3,878.16	11,060.42	-7,182.26		
2002	10/8	10/11	MASSEY ENERGY CORP COM	1,100,000	7,669.29	10,450.00	-2,780.71		
2002	10/8	10/11	MASSEY ENERGY CORP COM	1,000,000	6,972.09	9,950.00	-2,977.91		
2002	10/8	10/11	RAILAMERICA INC	3,800,000	17,177.76	19,880.08	-2,702.32		
2002	10/8	10/11	RAILAMERICA INC	2,000,000	9,040.92	9,997.80	-956.88		
2002	10/8	10/11	RATIONAL SOFTWARE CORP NEW COM	3,400,000	23,629.72	56,289.72	-32,660.00		
2002	10/8	10/11	RATIONAL SOFTWARE CORP NEW COM	100,000	2,776.75	2,181.17	595.58		
2002	10/8	10/11	YELLOW CORP COM	300,000	6,330.24	6,543.12	-212.88		
2002	10/8	10/11	YELLOW CORP COM	62,706.840	62,706.84	62,706.84	0.00		
2002	10/8	10/11	SLO CLIENT CASH INVESTMENT TR	900,000	2,895.93	5,187.51	-2,291.58		
2002	10/8	10/11	CNH GLOBAL NV SHS	1,600,000	5,148.32	9,054.72	-3,906.40		
2002	10/8	10/11	CNH GLOBAL NV SHS	1,000,000	3,217.70	5,802.20	-2,584.50		
2002	10/8	10/11	CNH GLOBAL NV SHS	2,500,000	8,044.26	13,112.50	-5,068.24		
2002	10/8	10/11	CNH GLOBAL NV SHS	8,200,000	26,385.16	32,800.00	-6,414.84		
2002	10/8	10/11	CNH GLOBAL NV SHS	900,000	7,964.76	14,670.00	-6,705.24		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	1,100,000	9,734.71	18,795.37	-9,060.66		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	1,200,000	10,619.68	20,704.44	-10,084.76		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	1,000,000	7,964.76	14,366.25	-6,401.49		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	200,000	1,769.95	3,100.00	-1,330.05		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	300,000	2,654.92	4,797.00	-2,142.08		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	500,000	9,734.71	15,913.59	-6,178.88		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	1,100,000	13,274.60	22,830.00	-9,555.40		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	1,500,000	7,079.79	12,400.00	-5,320.21		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	800,000	12,389.62	19,535.04	-7,145.42		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	1,400,000	3,539.89	5,156.00	-1,616.11		
2002	10/8	10/11	AVID TECHNOLOGY INC COM	1,200,000	10,619.68	15,562.92	-4,943.24		

SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	2 400 000	S	8/20/2001	10/9/2002	10/15/2002	21 239 36	24 000 00	2 760 64
SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	200 000	S	8/21/2001	10/9/2002	10/15/2002	1 769 95	2 046 00	276 05
SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	100 000	S	8/28/2001	10/9/2002	10/15/2002	894 97	985 00	-100 03
SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	400 000	S	9/10/2001	10/9/2002	10/15/2002	3 539 89	3 728 80	188 91
SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	1 000 000	S	9/19/2001	10/9/2002	10/15/2002	9 734 71	9 149 80	584 91
SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	1 300 000	S	1/10/2002	10/9/2002	10/15/2002	11 504 65	15 028 52	3 523 87
SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	800 000	S	6/12/2002	10/9/2002	10/15/2002	7 079 79	5 920 00	1 159 79
SLOF2012002 05367P100	AVID TECHNOLOGY INC COM	500 000	S	3/25/2002	10/9/2002	10/15/2002	7 907 26	9 010 00	-1 102 74
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	1 000 000	S	8/19/2002	10/9/2002	10/15/2002	12 439 62	14 680 00	2 240 38
SLOF2012002 4584U107	INTERACTIVE DATA CORP COM	600 000	S	8/20/2002	10/9/2002	10/15/2002	7 463 77	8 778 00	-1 314 23
SLOF2012002 4584U107	INTERACTIVE DATA CORP COM	700 000	S	3/14/2002	10/9/2002	10/15/2002	20 532 13	28 598 08	-8 065 95
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	400 000	S	3/18/2002	10/9/2002	10/15/2002	2 933 16	4 204 41	-1 271 25
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	100 000	S	5/14/2001	10/9/2002	10/15/2002	4 008 66	10 154 76	-6 148 10
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	600 000	S	5/15/2001	10/9/2002	10/15/2002	4 008 66	10 152 48	-6 143 82
SLOF2012002 861565109	STOLT-NIELSEN SA COM ADR	600 000	S	5/16/2001	10/9/2002	10/15/2002	3 340 55	8 430 25	-4 984 96
SLOF2012002 861565109	STOLT-NIELSEN SA COM ADR	500 000	S	2/25/2002	10/9/2002	10/15/2002	11 074 50	23 228 94	-12 154 44
SLOF2012002 870738101	SMFT ENERGY CO COM	1 400 000	S	2/26/2002	10/9/2002	10/15/2002	1 582 07	3 370 00	-3 626 50
SLOF2012002 870738101	SMFT ENERGY CO COM	400 000	S	2/27/2002	10/9/2002	10/15/2002	1 582 07	3 370 00	-1 787 93
SLOF2012002 870738101	SMFT ENERGY CO COM	200 000	S	7/29/2002	10/9/2002	10/15/2002	9 254 61	12 561 20	-3 306 59
SLOF2012002 955306105	WEST PHARMACEUTICAL SVCS INC	500 000	S	8/7/2002	10/9/2002	10/15/2002	3 701 85	5 099 90	-1 398 05
SLOF2012002 955306105	WEST PHARMACEUTICAL SVCS INC	200 000	S	8/30/2002	10/9/2002	10/15/2002	81 183 98	81 183 98	0 00
SLOF2012002 955306105	WEST PHARMACEUTICAL SVCS INC	81 183 980	S	9/3/2002	10/9/2002	10/15/2002	88 775 24	88 775 24	0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	68 775 240	S	9/5/2002	10/9/2002	10/15/2002	62 739 13	62 739 13	0 00
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	1 100 000	S	9/5/2002	10/9/2002	10/15/2002	16 286 10	19 822 00	3 535 90
SLOF2012002 996102802	SLO CLIENT CASH INVESTMENT TR	200 000	S	8/20/2002	10/10/2002	10/16/2002	2 489 92	2 926 00	-436 08
SLOF2012002 4584U107	INTERACTIVE DATA CORP COM	600 000	S	8/21/2002	10/10/2002	10/16/2002	7 469 77	8 985 72	-1 515 95
SLOF2012002 4584U107	INTERACTIVE DATA CORP COM	500 000	S	8/22/2002	10/10/2002	10/16/2002	6 224 81	7 547 75	-1 322 94
SLOF2012002 4584U107	INTERACTIVE DATA CORP COM	1 000 000	S	8/8/2002	10/10/2002	10/16/2002	12 153 31	15 115 10	-2 961 79
SLOF2012002 4584U107	INTERACTIVE DATA CORP COM	700 000	S	12/6/2001	10/10/2002	10/16/2002	23 226 14	32 608 29	9 382 15
SLOF2012002 584949101	MEDQUIST INC COM	1 500 000	S	5/8/2002	10/10/2002	10/16/2002	10 687 97	14 925 00	-4 237 03
SLOF2012002 584949101	MEDQUIST INC COM	300 000	S	2/27/2002	10/10/2002	10/16/2002	2 870 03	6 740 00	-3 869 97
SLOF2012002 870738101	SMFT ENERGY CO COM	1 300 000	S	2/28/2002	10/10/2002	10/16/2002	9 327 60	22 994 01	-13 666 41
SLOF2012002 870738101	SMFT ENERGY CO COM	400 000	S	3/1/2002	10/10/2002	10/16/2002	3 587 54	5 893 65	-2 306 11
SLOF2012002 870738101	SMFT ENERGY CO COM	500 000	S	3/1/2002	10/10/2002	10/16/2002	2 152 52	5 593 00	-3 430 48
SLOF2012002 870738101	SMFT ENERGY CO COM	300 000	S	8/7/2002	10/10/2002	10/16/2002	1 843 44	2 549 95	706 51
SLOF2012002 955306105	WEST PHARMACEUTICAL SVCS INC	100 000	S	8/7/2002	10/10/2002	10/16/2002	7 165 82	10 199 80	-3 033 98
SLOF2012002 955306105	WEST PHARMACEUTICAL SVCS INC	400 000	S	9/5/2002	10/10/2002	10/16/2002	49 962 73	49 962 73	0 00
SLOF2012002 955306105	WEST PHARMACEUTICAL SVCS INC	49 962 730	S	10/2/2002	10/11/2002	10/17/2002	6 379 95	6 087 76	292 19
SLOF2012002 955306105	WEST PHARMACEUTICAL SVCS INC	700 000	S	6/11/2002	10/11/2002	10/17/2002	2 649 33	3 600 00	-950 67
SLOF2012002 00104Q107	CNH GLOBAL INV SHS	900 000	S	8/14/2002	10/11/2002	10/17/2002	15 887 92	17 505 92	-1 618 00
SLOF2012002 00104Q107	AFC ENTERPRISES INC COM	1 300 000	S	8/22/2002	10/11/2002	10/17/2002	25 817 87	29 298 88	-3 481 01
SLOF2012002 00104Q107	AFC ENTERPRISES INC COM	4 800 000	S	10/10/2002	10/11/2002	10/17/2002	54 120 28	47 905 44	6 214 84
SLOF2012002 184190106	CLAYTON HOMES INC COM	1 400 000	S	6/7/2002	10/11/2002	10/17/2002	32 629 23	47 670 00	15 040 77
SLOF2012002 231021106	CUMMINS INC COM	1 400 000	S	6/11/2002	10/11/2002	10/17/2002	53 605 17	79 855 08	-26 249 91
SLOF2012002 231021106	CUMMINS INC COM	2 300 000	S	6/12/2002	10/11/2002	10/17/2002	16 314 62	23 705 15	-7 390 53
SLOF2012002 231021106	CUMMINS INC COM	1 000 000	S	8/13/2002	10/11/2002	10/17/2002	25 637 23	55 527 23	-29 890 00
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	2 900 000	S	3/25/2002	10/11/2002	10/17/2002	35 689 51	52 258 00	16 568 49
SLOF2012002 4584U107	INTERFACE INC CL A	2 600 000	S	2/29/2001	10/11/2002	10/17/2002	7 796 38	16 635 56	-8 839 20
SLOF2012002 4584U107	KAYDON CORP	200 000	S	3/18/2002	10/11/2002	10/17/2002	14 158 13	17 274 40	-3 116 27
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	1 000 000	S	3/20/2002	10/11/2002	10/17/2002	11 568 65	42 507 90	-30 939 25
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	1 100 000	S	3/21/2002	10/11/2002	10/17/2002	12 725 51	46 763 75	-34 038 24
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	400 000	S	4/4/2002	10/11/2002	10/17/2002	4 627 46	16 105 92	-11 478 46
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	500 000	S	4/29/2002	10/11/2002	10/17/2002	5 784 32	20 826 25	-15 041 93
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	600 000	S	5/16/2002	10/11/2002	10/17/2002	6 941 19	26 850 00	-19 908 81
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	3 000 000	S	5/16/2002	10/11/2002	10/17/2002	34 705 95	133 377 30	-98 671 35
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	600 000	S	6/26/2002	10/11/2002	10/17/2002	6 941 19	25 431 06	-18 489 87
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	100 000	S	7/10/2002	10/11/2002	10/17/2002	1 156 86	4 300 00	-3 143 14
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	200 000	S	7/10/2002	10/11/2002	10/17/2002	2 313 73	8 256 72	-5 942 99
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	1 000 000	S	7/11/2002	10/11/2002	10/17/2002	11 568 65	40 303 30	-28 734 65
SLOF2012002 494580103	KINDRED HEALTHCARE INC COM	800 000	S	7/19/2002	10/11/2002	10/17/2002	9 254 92	26 452 96	17 196 04

Year	Organization	Amount	Code	Date	Amount	Date	Amount	Amount
SLOF2012002	543213102 LONGVIEW FIBRE CO	100,000	S	12/11/2001	10/11/2002	10/17/2002	582.52	1,153.81
SLOF2012002	543213102 LONGVIEW FIBRE CO	900,000	S	12/13/2001	10/11/2002	10/17/2002	5,242.70	11,120.22
SLOF2012002	543213102 LONGVIEW FIBRE CO	600,000	S	6/11/2002	10/11/2002	10/17/2002	3,495.13	6,179.28
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	4,000,000	S	5/8/2002	10/11/2002	10/17/2002	14,969.54	26,313.60
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	2,800,000	S	5/16/2002	10/11/2002	10/17/2002	10,499.68	19,338.60
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	1,200,000	S	5/22/2002	10/11/2002	10/17/2002	4,499.86	9,786.00
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	3,700,000	S	5/23/2002	10/11/2002	10/17/2002	13,874.58	30,710.00
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	1,400,000	S	5/28/2002	10/11/2002	10/17/2002	5,249.84	11,174.94
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	3,500,000	S	5/29/2002	10/11/2002	10/17/2002	13,124.60	27,954.15
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	2,800,000	S	6/3/2002	10/11/2002	10/17/2002	10,499.68	23,800.00
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	2,500,000	S	6/5/2002	10/11/2002	10/17/2002	9,374.71	19,485.50
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	2,100,000	S	6/17/2002	10/11/2002	10/17/2002	7,874.76	17,427.48
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	300,000	S	6/18/2002	10/11/2002	10/17/2002	1,124.97	2,490.00
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	1,700,000	S	6/20/2002	10/11/2002	10/17/2002	6,374.81	13,204.41
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	2,600,000	S	6/21/2002	10/11/2002	10/17/2002	9,749.70	19,371.04
SLOF2012002	682129101 OMNOVA SOLUTIONS INC COM	1,400,000	S	2/22/2002	10/11/2002	10/17/2002	1,924.74	4,093.20
SLOF2012002	701081101 PARKER DRILLING CO COM	1,000,000	S	2/26/2002	10/11/2002	10/17/2002	2,309.69	5,256.00
SLOF2012002	701081101 PARKER DRILLING CO COM	1,200,000	S	3/25/2002	10/11/2002	10/17/2002	7,314.02	15,694.00
SLOF2012002	701081101 PARKER DRILLING CO COM	3,800,000	S	3/27/2002	10/11/2002	10/17/2002	15,590.40	36,045.00
SLOF2012002	701081101 PARKER DRILLING CO COM	8,100,000	S	3/28/2002	10/11/2002	10/17/2002	9,816.18	23,205.00
SLOF2012002	701081101 PARKER DRILLING CO COM	5,100,000	S	4/1/2002	10/11/2002	10/17/2002	3,657.01	8,645.00
SLOF2012002	701081101 PARKER DRILLING CO COM	1,900,000	S	5/1/2002	10/11/2002	10/17/2002	1,924.74	4,354.10
SLOF2012002	701081101 PARKER DRILLING CO COM	1,000,000	S	5/17/2002	10/11/2002	10/17/2002	2,117.22	5,093.00
SLOF2012002	701081101 PARKER DRILLING CO COM	1,100,000	S	5/20/2002	10/11/2002	10/17/2002	769.90	1,862.92
SLOF2012002	701081101 PARKER DRILLING CO COM	4,400,000	S	5/23/2002	10/11/2002	10/17/2002	8,468.86	19,492.00
SLOF2012002	817826209 7-ELEVEN INC COM NEW	500,000	S	2/7/2002	10/11/2002	10/17/2002	4,061.07	5,021.30
SLOF2012002	870738101 SWIFT ENERGY CO COM	800,000	S	3/12/2002	10/11/2002	10/17/2002	5,383.68	14,888.00
SLOF2012002	870738101 SWIFT ENERGY CO COM	1,900,000	S	3/28/2002	10/11/2002	10/17/2002	8,748.47	24,485.50
SLOF2012002	870738101 SWIFT ENERGY CO COM	800,000	S	3/27/2002	10/11/2002	10/17/2002	12,786.23	37,190.79
SLOF2012002	903389W103 US ONCOLOGY INC COM	1,500,000	S	12/18/2001	10/11/2002	10/17/2002	13,124.60	11,293.35
SLOF2012002	903389W103 US ONCOLOGY INC COM	300,000	S	12/19/2001	10/11/2002	10/17/2002	2,624.92	2,369.43
SLOF2012002	911268100 UNITED ONLINE INC COM	1,400,000	S	6/11/2002	10/11/2002	10/17/2002	15,246.94	14,612.50
SLOF2012002	911268100 UNITED ONLINE INC COM	3,700,000	S	6/12/2002	10/11/2002	10/17/2002	40,295.48	37,059.20
SLOF2012002	911268100 UNITED ONLINE INC COM	600,000	S	8/22/2002	10/11/2002	10/17/2002	11,618.00	13,522.56
SLOF2012002	00104Q107 AFC ENTERPRISES INC COM	900,000	S	10/8/2002	10/11/2002	10/17/2002	14,623.56	13,305.28
SLOF2012002	08160H101 BENCHMARK ELECTRS INC	500,000	S	10/10/2002	10/11/2002	10/17/2002	9,139.72	8,767.65
SLOF2012002	165159104 CHESAPEAKE CORP VA COM	300,000	S	7/31/2001	10/11/2002	10/17/2002	3,996.44	7,879.11
SLOF2012002	231021106 CUMMINS INC COM	300,000	S	6/13/2002	10/11/2002	10/17/2002	20,835.90	29,952.32
SLOF2012002	00104Q107 AFC ENTERPRISES INC COM	900,000	S	6/14/2002	10/11/2002	10/17/2002	18,520.80	26,568.00
SLOF2012002	231021106 CUMMINS INC COM	500,000	S	7/10/2002	10/11/2002	10/17/2002	11,575.50	15,361.85
SLOF2012002	584949101 MEDQUIST INC COM	1,000,000	S	9/4/2002	10/11/2002	10/17/2002	17,409.47	21,542.10
SLOF2012002	584949101 MEDQUIST INC COM	1,300,000	S	12/6/2001	10/11/2002	10/17/2002	22,868.14	32,608.29
SLOF2012002	817492101 SERENA SOFTWARE INC COM	900,000	S	12/7/2001	10/11/2002	10/17/2002	15,845.64	22,801.50
SLOF2012002	584949101 MEDQUIST INC COM	100,000	S	12/12/2001	10/11/2002	10/17/2002	1,760.63	2,775.60
SLOF2012002	584949101 MEDQUIST INC COM	1,400,000	S	9/29/2002	10/11/2002	10/17/2002	11,055.45	13,051.72
SLOF2012002	817492101 SERENA SOFTWARE INC COM	600,000	S	2/7/2002	10/11/2002	10/17/2002	4,874.79	6,025.56
SLOF2012002	884315102 THOMAS & BETTS CORP COM	200,000	S	8/16/2002	10/11/2002	10/17/2002	2,674.31	3,032.94
SLOF2012002	903389W103 US ONCOLOGY INC COM	3,000,000	S	12/19/2001	10/11/2002	10/17/2002	25,349.23	23,694.30
SLOF2012002	903389W103 US ONCOLOGY INC COM	4,500,000	S	12/26/2001	10/11/2002	10/17/2002	38,023.84	35,513.10
SLOF2012002	903389W103 US ONCOLOGY INC COM	1,100,000	S	12/27/2001	10/11/2002	10/17/2002	9,294.72	8,646.42
SLOF2012002	911268100 UNITED ONLINE INC COM	1,300,000	S	6/12/2002	10/11/2002	10/17/2002	14,652.77	13,020.80
SLOF2012002	911268100 UNITED ONLINE INC COM	1,000,000	S	6/13/2002	10/11/2002	10/17/2002	11,271.36	10,031.10
SLOF2012002	911268100 UNITED ONLINE INC COM	1,600,000	S	6/11/2002	10/11/2002	10/17/2002	18,094.17	15,810.24
SLOF2012002	911268100 UNITED ONLINE INC COM	3,600,000	S	6/11/2002	10/11/2002	10/17/2002	9,986.81	14,400.00
SLOF2012002	N29935107 CNH GLOBAL NV SHS	500,000	S	6/13/2002	10/11/2002	10/17/2002	1,387.08	2,081.70
SLOF2012002	00104Q107 AFC ENTERPRISES INC COM	1,000,000	S	8/23/2002	10/11/2002	10/17/2002	19,428.41	22,763.60
SLOF2012002	08160H101 BENCHMARK ELECTRS INC	600,000	S	10/15/2002	10/11/2002	10/17/2002	11,709.54	10,521.18
SLOF2012002	165159104 CHESAPEAKE CORP VA COM	500,000	S	8/10/2001	10/11/2002	10/17/2002	6,868.04	14,208.55
SLOF2012002	699173100 PARAMETRIC TECHNOLOGY CORP COM	12,200,000	S	4/16/2002	10/11/2002	10/17/2002	22,519.29	63,422.92
SLOF2012002	699173100 PARAMETRIC TECHNOLOGY CORP COM	9,800,000	S	4/17/2002	10/11/2002	10/17/2002	18,089.27	51,933.14

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Symbol	Date	Company Name	Quantity	Price	Value	Change
SLOF2012002	754730109	RAYMOND JAMES FINL INC COM	1 000 000	27 725 86	27 725 86	3 863 96
SLOF2012002	767754104	RITE AID CORP COM	3 600 000	7 047 50	25 530 00	-7 456 18
SLOF2012002	817826209	7-ELEVEN INC COM NEW	300 000	2 443 22	732 96	569 58
SLOF2012002	817826209	7-ELEVEN INC COM NEW	100 000	814 41	81 441	-188 70
SLOF2012002	817826209	7-ELEVEN INC COM NEW	200 000	1 628 82	162 882	-377 27
SLOF2012002	884315102	THOMAS & BETTS CORP COM	100 000	1 362 33	136 233	-154 14
SLOF2012002	884315102	THOMAS & BETTS CORP COM	400 000	5 449 32	2 179 72	766 84
SLOF2012002	884315102	THOMAS & BETTS CORP COM	1 000 000	13 623 29	13 623 29	2 062 81
SLOF2012002	884315102	THOMAS & BETTS CORP COM	1 000 000	13 623 29	13 623 29	2 547 51
SLOF2012002	90338W103	US ONCOLOGY INC COM	1 000 000	8 042 20	8 042 20	553 13
SLOF2012002	911268100	UNITED ONLINE INC COM	1 000 000	11 895 04	11 895 04	2 013 64
SLOF2012002	911268100	UNITED ONLINE INC COM	1 000 000	22 600 57	22 600 57	2 454 68
SLOF2012002	928298108	VISHAY INTERTECHNOLOGY INC	3 500 000	31 032 51	108 994 50	3 507 81
SLOF2012002	928298108	VISHAY INTERTECHNOLOGY INC	1 500 000	13 299 65	19 899 45	2 400 20
SLOF2012002	955306105	WEST PHARMACEUTICAL SVCS INC	600 000	10 662 09	6 398 52	-4 637 61
SLOF2012002	955306105	WEST PHARMACEUTICAL SVCS INC	800 000	14 216 13	11 376 08	-6 359 95
SLOF2012002	G4933P101	IPC HOLDINGS LTD COM	3 500 000	28 235 75	98 566 54	1 649 21
SLOF2012002	G4933P101	IPC HOLDINGS LTD COM	1 000 000	9 622 25	14 571 90	578 78
SLOF2012002	G4933P101	IPC HOLDINGS LTD COM	3 500 000	8 997 24	28 584 65	-4 949 65
SLOF2012002	7585102	ADVO INC	300 000	23 992 63	7 062 28	2 824 63
SLOF2012002	7585102	ADVO INC	800 000	2 710 69	2 168 00	2 824 63
SLOF2012002	32515108	ANADIGICS INC	1 500 000	21 287 10	31 852 60	18 652 13
SLOF2012002	32515108	ANADIGICS INC	800 000	7 462 50	5 936 28	-6 584 28
SLOF2012002	37933108	APRIA HEALTHCARE GROUP INC	200 000	878 32	176 038 84	2 087 42
SLOF2012002	37933108	APRIA HEALTHCARE GROUP INC	800 000	19 123 26	17 035 84	364 45
SLOF2012002	109043109	BRIGHTS & STRATTON CORP	200 000	4 780 81	4 396 36	364 45
SLOF2012002	154785109	CENTRAL PKG CORP	1 400 000	6 995 76	9 790 10	1 394 34
SLOF2012002	165159104	CHESSAPEAKE CORP VA COM	2 400 000	28 497 54	25 690 00	2 807 54
SLOF2012002	232946103	CYTYC CORP COM	300 000	9 380 34	19 918 64	10 538 30
SLOF2012002	232946103	CYTYC CORP COM	1 000 000	26 046 41	16 591 92	9 454 49
SLOF2012002	261018105	DOWNNEY FINL CORP COM	1 000 000	3 255 60	3 436 70	1 013 45
SLOF2012002	261018105	DOWNNEY FINL CORP COM	400 000	36 019 61	34 360 70	1 658 91
SLOF2012002	291525103	ENMIS COMMUNICATIONS CORP COM	3 000 000	7 901 24	5 642 28	2 258 96
SLOF2012002	316869106	FILENET CORP	3 000 000	31 496 94	28 109 10	3 387 84
SLOF2012002	458665106	INTERFACE INC CL A	1 000 000	2 077 73	6 396 30	-4 320 57
SLOF2012002	458665106	INTERFACE INC CL A	200 000	2 077 73	2 094 42	2 109 42
SLOF2012002	594949101	MEDQUIST INC COM	300 000	3 441 78	8 915 16	5 473 38
SLOF2012002	594949101	MEDQUIST INC COM	2 000 000	27 357 17	22 266 40	5 090 77
SLOF2012002	594949101	MEDQUIST INC COM	1 000 000	17 254 27	16 789 70	464 57
SLOF2012002	594949101	MEDQUIST INC COM	1 000 000	5 162 66	6 583 84	1 421 18
SLOF2012002	600544100	MILLER HERMAN INC COM	3 600 000	33 467 84	60 137 46	26 669 62
SLOF2012002	767754104	RITE AID CORP COM	18 300 000	11 142 68	13 314 70	2 172 02
SLOF2012002	890779103	TEREX CORP NEW	1 400 000	22 285 37	28 794 08	-6 508 71
SLOF2012002	890779103	TEREX CORP NEW	500 000	4 212 52	4 021 10	191 42
SLOF2012002	90338W103	US ONCOLOGY INC COM	200 000	1 685 01	1 608 42	76 59
SLOF2012002	90338W103	US ONCOLOGY INC COM	100 000	1 783 98	2 572 01	-788 03
SLOF2012002	95306105	WEST PHARMACEUTICAL SVCS INC	400 000	7 135 90	10 272 15	3 136 25
SLOF2012002	95306105	WEST PHARMACEUTICAL SVCS INC	1 500 000	26 759 64	37 942 80	-11 183 16
SLOF2012002	95306105	WEST PHARMACEUTICAL SVCS INC	400 000	7 135 90	9 770 16	2 634 26
SLOF2012002	996670107	YORK INTL CORP NEW COM	900 000	23 379 31	30 779 82	7 400 51
SLOF2012002	996670107	YORK INTL CORP NEW COM	400 000	10 390 81	13 381 00	-2 990 19
SLOF2012002	996670107	YORK INTL CORP NEW COM	283 195 640	283 195 64	283 195 64	0 00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	22 317 200	22 317 20	22 317 20	0 00
SLOF2012002	996102802	SLO CLIENT CASH INVESTMENT TR	300 000	9 073 63	8 132 07	941 76
SLOF2012002	7585102	ADVO INC	1 800 000	54 442 95	50 874 84	3 568 11
SLOF2012002	7585102	ADVO INC	4 000 000	7 442 57	59 700 80	52 258 23
SLOF2012002	32515108	ANADIGICS INC	1 000 000	3 698 94	3 436 07	262 87
SLOF2012002	261018105	DOWNNEY FINL CORP COM	900 000	33 290 44	30 513 69	2 776 75
SLOF2012002	261018105	DOWNNEY FINL CORP COM	700 000	25 892 57	23 853 63	2 038 74
SLOF2012002	261018105	DOWNNEY FINL CORP COM	600 000	8 728 22	7 495 76	1 232 46
SLOF2012002	316869106	FILENET CORP	2 500 000	27 275 67	22 615 75	4 659 92
SLOF2012002	458665106	INTERFACE INC CL A	5 400 000	13 500 66	34 550 62	21 050 16

SLOF2012002 460254105	INTERNATIONAL RECTIFIER CORP	9/9/2002	10/17/2002	10/22/2002	28 735 11	36 955 00	-8 219 89
SLOF2012002 460254105	INTERNATIONAL RECTIFIER CORP	9/10/2002	10/17/2002	10/22/2002	27 222 74	36 130 50	-8 907 76
SLOF2012002 53306N104	MKS INSTRS INC	6/28/2002	10/17/2002	10/22/2002	6 268 70	14 793 31	-8 526 61
SLOF2012002 53306N104	MKS INSTRS INC	7/11/2002	10/17/2002	10/22/2002	8 057 18	17 366 85	-9 309 67
SLOF2012002 53306N104	MKS INSTRS INC	7/12/2002	10/17/2002	10/22/2002	8 057 18	17 366 85	-9 309 67
SLOF2012002 53306N104	MKS INSTRS INC	7/12/2002	10/17/2002	10/22/2002	4 476 21	9 883 40	-5 407 19
SLOF2012002 556100105	MACROMEDIA,INC.COM	6/17/2002	10/17/2002	10/22/2002	31,199 49	54 406 84	-23 209 35
SLOF2012002 584949101	MEDQUIST INC COM	12/19/2001	10/17/2002	10/22/2002	15 227 09	26 745 48	-11 518 39
SLOF2012002 584949101	MEDQUIST INC COM	1/27/2002	10/17/2002	10/22/2002	18 610 89	32 403 47	-13 792 58
SLOF2012002 584949101	MEDQUIST INC COM	1/3/2002	10/17/2002	10/22/2002	8 459 49	15 417 40	-6 957 91
SLOF2012002 584949101	MEDQUIST INC COM	9/20/2002	10/17/2002	10/22/2002	34 732 75	36 226 80	-1 494 05
SLOF2012002 600544100	MILLER HERMAN INC COM	10/9/2002	10/17/2002	10/22/2002	17 366 37	16 027 80	1 338 57
SLOF2012002 600544100	MILLER HERMAN INC COM	1/29/2002	10/17/2002	10/22/2002	6 740 44	26 142 00	-19 401 56
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	1/31/2002	10/17/2002	10/22/2002	5 055 33	21 132 00	-16 076 67
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	2/5/2002	10/17/2002	10/22/2002	6 740 44	28 245 48	-21 505 04
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	4/18/2002	10/17/2002	10/22/2002	17 412 79	70 525 00	-53 112 21
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	4/19/2002	10/17/2002	10/22/2002	6 178 73	25 018 40	-18 839 67
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	4/23/2002	10/17/2002	10/22/2002	4 483 62	18 240 40	-13 746 78
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	4/24/2002	10/17/2002	10/22/2002	8 425 54	34 045 65	-25 620 11
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	4/25/2002	10/17/2002	10/22/2002	16 289 38	65 313 80	-49 024 42
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	4/29/2002	10/17/2002	10/22/2002	10 672 36	41 800 00	-31 127 64
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	4/30/2002	10/17/2002	10/22/2002	8 425 54	33 732 00	-25 306 46
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	5/2/2002	10/17/2002	10/22/2002	581 70	2 307 00	1 745 30
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	5/3/2002	10/17/2002	10/22/2002	1 123 41	4 579 38	-3 455 97
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	5/8/2002	10/17/2002	10/22/2002	13 480 87	54 824 16	-41 343 29
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	5/17/2002	10/17/2002	10/22/2002	3 370 22	13 740 00	-10 369 78
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	5/17/2002	10/17/2002	10/22/2002	10 110 65	41 271 48	-31 160 83
SLOF2012002 74955W307	R H DONNELLEY CORP.COM NEW	6/26/2002	10/17/2002	10/22/2002	26 295 30	27 150 00	-854 70
SLOF2012002 749941100	RF MICRO DEVICES INC COM	9/25/2002	10/17/2002	10/22/2002	55 002 57	48 080 84	6 921 93
SLOF2012002 749941100	RF MICRO DEVICES INC COM	9/26/2002	10/17/2002	10/22/2002	7 960 90	7 333 26	627 64
SLOF2012002 749941100	RF MICRO DEVICES INC COM	9/30/2002	10/17/2002	10/22/2002	18 816 67	25 747 93	-6 931 26
SLOF2012002 749941100	RF MICRO DEVICES INC COM	10/3/2002	10/17/2002	10/22/2002	26 777 57	16 478 54	10 299 03
SLOF2012002 749941100	RF MICRO DEVICES INC COM	10/4/2002	10/17/2002	10/22/2002	18 092 95	16 863 75	1 229 20
SLOF2012002 754730109	RAYMOND JAMES FINL INC COM	10/7/2002	10/17/2002	10/22/2002	8 410 34	7 158 57	1 251 77
SLOF2012002 754730109	RAYMOND JAMES FINL INC COM	10/8/2002	10/17/2002	10/22/2002	14 017 23	12 089 20	1 928 03
SLOF2012002 767754104	RITE AID CORP COM	4/29/2002	10/17/2002	10/22/2002	28 295 02	49 621 62	-21 326 60
SLOF2012002 83095H102	SKYWORKS SOLUTIONS INC	4/18/2002	10/17/2002	10/22/2002	10 823 07	31 813 85	-20 990 88
SLOF2012002 83095H102	SKYWORKS SOLUTIONS INC	4/22/2002	10/17/2002	10/22/2002	33 499 96	95 577 30	-62 077 32
SLOF2012002 83068M102	SKYWORKS SOLUTIONS INC	4/25/2002	10/17/2002	10/22/2002	4 638 46	11 355 66	-6 717 20
SLOF2012002 880779103	TEREX CORP NEW	2/28/2002	10/17/2002	10/22/2002	45 020 40	57 598 16	-12 567 76
SLOF2012002 887389104	TIMKEN CO	6/17/2002	10/17/2002	10/22/2002	38 167 74	53 182 80	-15 015 06
SLOF2012002 898969104	TUPPERWARE CORP COM	6/18/2002	10/17/2002	10/22/2002	3 469 79	4 882 44	-1 412 65
SLOF2012002 90338W103	US ONCOLOGY INC COM	10/10/2002	10/17/2002	10/22/2002	15 393 22	14 035 68	1 357 54
SLOF2012002 911268100	UNITED ONLINE INC COM	12/28/2001	10/17/2002	10/22/2002	6 709 55	6 433 68	275 87
SLOF2012002 911268100	UNITED ONLINE INC COM	6/17/2002	10/17/2002	10/22/2002	5 848 57	5 301 55	547 02
SLOF2012002 911268100	UNITED ONLINE INC COM	7/11/2002	10/17/2002	10/22/2002	5 848 57	5 426 35	422 22
SLOF2012002 965509108	YELLOW CORP COM	7/12/2002	10/17/2002	10/22/2002	18 715 43	17 015 00	1 699 43
SLOF2012002 965509108	YELLOW CORP COM	8/23/2002	10/17/2002	10/22/2002	12 277 55	8 724 15	3 553 40
SLOF2012002 968658106	ZALE CORP NEW COM	10/4/2002	10/17/2002	10/22/2002	24 555 09	7 352 12	17 202 97
SLOF2012002 001040107	AFC ENTERPRISES INC COM	8/23/2002	10/18/2002	10/23/2002	23 781 04	22 083 84	1 697 20
SLOF2012002 32515108	ANADIGICS INC	12/24/2001	10/18/2002	10/23/2002	7 876 64	9 105 44	-1 228 80
SLOF2012002 49513104	ATMEL CORP COM	8/16/2002	10/18/2002	10/23/2002	24 517 99	54 420 82	-29 902 83
SLOF2012002 165159104	CHESAPEAKE CORP VA COM	9/13/2001	10/18/2002	10/23/2002	10 927 66	22 764 16	-11 836 50
SLOF2012002 584949101	MEDQUIST INC COM	1/16/2002	10/18/2002	10/23/2002	10 323 59	18 500 88	-8 177 29
SLOF2012002 584949101	MEDQUIST INC COM	1/16/2002	10/18/2002	10/23/2002	13 764 78	23 226 24	-9 461 46
SLOF2012002 584949101	MEDQUIST INC COM	1/28/2002	10/18/2002	10/23/2002	24 088 37	39 816 98	-15 728 61
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	5/17/2002	10/18/2002	10/23/2002	6 510 72	29 807 18	-23 296 46
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	5/20/2002	10/18/2002	10/23/2002	16 527 22	72 253 83	-55 726 61
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	5/21/2002	10/18/2002	10/23/2002	9 515 67	41 046 84	-31 531 17
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	5/22/2002	10/18/2002	10/23/2002	3 505 77	15 359 33	-11 853 56
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	5/23/2002	10/18/2002	10/23/2002	3 505 77	15 313 76	-11 807 99

SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	400,000	S	5/28/2002	10/18/2002	10/23/2002	2,003.30	8,754.64	-6,751.34
SLOF2012002 7499A1100	RF MICRO DEVICES INC COM	3,400,000	S	10/4/2002	10/18/2002	10/23/2002	24,228.00	22,934.70	1,293.30
SLOF2012002 7499A1100	RF MICRO DEVICES INC COM	200,000	S	10/14/2002	10/18/2002	10/23/2002	1,425.18	1,442.28	-17.10
SLOF2012002 754730109	RAYMOND JAMES FINL INC COM	600,000	S	10/8/2002	10/18/2002	10/23/2002	16,948.58	14,507.04	2,441.54
SLOF2012002 754730109	RAYMOND JAMES FINL INC COM	400,000	S	10/9/2002	10/18/2002	10/23/2002	11,299.06	8,513.04	2,786.02
SLOF2012002 767754104	RITE AID CORP COM	5,800,000	S	4/29/2002	10/18/2002	10/23/2002	11,133.33	19,059.86	-7,926.63
SLOF2012002 83088M102	SKYWORKS SOLUTIONS INC	600,000	S	2/26/2002	10/18/2002	10/23/2002	3,096.98	7,570.44	-4,473.46
SLOF2012002 860779103	TEREX CORP NEW	1,400,000	S	4/7/2002	10/18/2002	10/23/2002	22,836.25	28,794.08	-5,957.83
SLOF2012002 89986104	TUPPERWARE CORP COM	1,000,000	S	10/10/2002	10/18/2002	10/23/2002	17,100.98	15,595.20	1,505.78
SLOF2012002 90338W103	US ONCOLOGY INC COM	500,000	S	7/3/2002	10/18/2002	10/23/2002	20,940.20	19,143.00	1,797.20
SLOF2012002 911268100	UNITED ONLINE INC COM	1,800,000	S	10/4/2002	10/18/2002	10/23/2002	6,000.60	5,520.96	479.64
SLOF2012002 96868106	ZALE CORP NEW COM	200,000	S	10/7/2002	10/18/2002	10/23/2002	18,001.79	16,209.00	1,792.79
SLOF2012002 98868108	CHESSPEAKE CORP VA COM	600,000	S	8/13/2001	10/21/2002	10/24/2002	5,480.03	11,382.08	-5,892.05
SLOF2012002 165159104	EMIS COMMUNICATIONS CORP COM	400,000	S	8/2/2002	10/21/2002	10/24/2002	17,907.86	11,284.56	6,623.30
SLOF2012002 291525103	EMIS COMMUNICATIONS CORP COM	800,000	S	9/11/2002	10/21/2002	10/24/2002	64,915.99	51,255.76	13,660.23
SLOF2012002 291525103	EMIS COMMUNICATIONS CORP COM	2,900,000	S	9/12/2002	10/21/2002	10/24/2002	20,146.34	15,485.51	4,660.83
SLOF2012002 449669100	IMC GLOBAL INC COM	900,000	S	5/8/2002	10/21/2002	10/24/2002	12,209.13	24,035.00	-12,825.87
SLOF2012002 449669100	IMC GLOBAL INC COM	1,900,000	S	5/14/2002	10/21/2002	10/24/2002	23,197.35	24,035.00	-837.65
SLOF2012002 584949101	MEDQUIST INC COM	500,000	S	1/30/2002	10/21/2002	10/24/2002	9,015.92	8,906.56	109.36
SLOF2012002 587118100	MENS WEARHOUSE INC COM	800,000	S	10/10/2002	10/21/2002	10/24/2002	11,412.45	8,906.56	2,505.89
SLOF2012002 587118100	MENS WEARHOUSE INC COM	200,000	S	10/11/2002	10/21/2002	10/24/2002	2,853.11	2,475.00	378.11
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	200,000	S	5/28/2002	10/21/2002	10/24/2002	894.17	4,377.32	-3,483.15
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	200,000	S	6/14/2002	10/21/2002	10/24/2002	3,129.60	15,066.45	-11,936.85
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	700,000	S	6/5/2002	10/21/2002	10/24/2002	18,330.54	71,863.20	-53,532.66
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	4,100,000	S	6/6/2002	10/21/2002	10/24/2002	12,071.33	47,843.15	-35,771.82
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	2,700,000	S	6/11/2002	10/21/2002	10/24/2002	6,259.21	28,902.40	-22,643.19
SLOF2012002 70322A101	PATHMARK STORES INC NEW COM	1,400,000	S	6/21/2002	10/21/2002	10/24/2002	3,576.69	14,807.60	-11,230.91
SLOF2012002 74959W007	R H DONNELLEY CORP COM NEW	800,000	S	6/28/2002	10/21/2002	10/24/2002	18,164.45	19,005.00	-840.55
SLOF2012002 7499A1100	RF MICRO DEVICES INC COM	3,400,000	S	10/14/2002	10/21/2002	10/24/2002	24,171.23	24,518.76	-347.53
SLOF2012002 7499A1100	RF MICRO DEVICES INC COM	600,000	S	10/15/2002	10/21/2002	10/24/2002	2,843.67	3,356.96	-513.29
SLOF2012002 754730109	RAYMOND JAMES FINL INC COM	600,000	S	10/9/2002	10/21/2002	10/24/2002	17,076.20	14,269.56	2,806.64
SLOF2012002 754730109	RAYMOND JAMES FINL INC COM	800,000	S	10/10/2002	10/21/2002	10/24/2002	22,758.27	3,340.03	19,418.24
SLOF2012002 754730109	RAYMOND JAMES FINL INC COM	2,200,000	S	4/26/2002	10/21/2002	10/24/2002	11,316.89	27,758.28	-16,441.39
SLOF2012002 83088M102	SKYWORKS SOLUTIONS INC	1,200,000	S	5/3/2002	10/21/2002	10/24/2002	6,172.85	12,959.28	-6,786.43
SLOF2012002 83088M102	SKYWORKS SOLUTIONS INC	1,100,000	S	5/6/2002	10/21/2002	10/24/2002	5,658.45	11,064.57	-5,406.12
SLOF2012002 83088M102	SKYWORKS SOLUTIONS INC	1,100,000	S	5/6/2002	10/21/2002	10/24/2002	5,653.45	6,530.84	-877.39
SLOF2012002 83088M102	SKYWORKS SOLUTIONS INC	1,100,000	S	5/6/2002	10/21/2002	10/24/2002	13,124.32	18,453.76	-5,329.44
SLOF2012002 880779103	TEREX CORP NEW	800,000	S	2/26/2002	10/21/2002	10/24/2002	1,640.54	2,311.88	-671.34
SLOF2012002 880779103	TEREX CORP NEW	100,000	S	3/14/2002	10/21/2002	10/24/2002	1,640.54	2,311.88	-671.34
SLOF2012002 89532Q103	TIBCO SOFTWARE INC COM	5,800,000	S	9/6/2002	10/21/2002	10/24/2002	28,453.93	25,732.28	2,721.65
SLOF2012002 89532Q103	TIBCO SOFTWARE INC COM	500,000	S	9/9/2002	10/21/2002	10/24/2002	2,452.93	2,149.25	303.68
SLOF2012002 89532Q103	TIBCO SOFTWARE INC COM	700,000	S	12/28/2001	10/21/2002	10/24/2002	5,853.96	5,629.47	224.52
SLOF2012002 911268100	UNITED ONLINE INC COM	600,000	S	9/16/2002	10/21/2002	10/24/2002	9,289.40	8,642.88	646.52
SLOF2012002 911268100	UNITED ONLINE INC COM	2,000,000	S	9/18/2002	10/21/2002	10/24/2002	23,248.49	20,927.00	2,321.49
SLOF2012002 911268100	UNITED ONLINE INC COM	900,000	S	7/3/2002	10/21/2002	10/24/2002	10,461.82	8,144.19	2,317.63
SLOF2012002 911268100	UNITED ONLINE INC COM	1,300,000	S	9/9/2002	10/21/2002	10/24/2002	15,111.52	13,306.02	1,805.50
SLOF2012002 00104Q107	AFC ENTERPRISES INC COM	500,000	S	9/13/2002	10/21/2002	10/24/2002	5,812.10	5,225.00	587.10
SLOF2012002 32515108	ANADIGICS INC	400,000	S	8/23/2002	10/22/2002	10/25/2002	6,011.07	9,105.44	-1,094.37
SLOF2012002 32515108	ANADIGICS INC	300,000	S	8/26/2002	10/22/2002	10/25/2002	6,008.31	6,783.63	-775.32
SLOF2012002 32515108	ANADIGICS INC	600,000	S	12/4/2001	10/22/2002	10/25/2002	1,133.67	9,206.46	-8,072.79
SLOF2012002 32515108	ANADIGICS INC	1,000,000	S	1/23/2001	10/22/2002	10/25/2002	1,869.44	15,340.60	-13,471.20
SLOF2012002 32515108	ANADIGICS INC	200,000	S	1/4/2002	10/22/2002	10/25/2002	2,645.22	3,080.00	-434.78
SLOF2012002 32515108	ANADIGICS INC	1,100,000	S	1/7/2002	10/22/2002	10/25/2002	2,078.39	16,628.08	-14,549.69
SLOF2012002 37933108	APRIA HEALTHCARE GROUP INC	200,000	S	7/5/2002	10/22/2002	10/25/2002	4,802.82	4,386.36	406.46
SLOF2012002 37933108	APRIA HEALTHCARE GROUP INC	1,200,000	S	7/11/2002	10/22/2002	10/25/2002	28,816.89	23,763.72	5,053.17
SLOF2012002 37933108	APRIA HEALTHCARE GROUP INC	1,600,000	S	7/23/2002	10/22/2002	10/25/2002	38,422.52	32,171.52	6,251.00
SLOF2012002 37933108	APRIA HEALTHCARE GROUP INC	1,500,000	S	8/5/2002	10/22/2002	10/25/2002	36,021.11	34,059.65	1,961.46
SLOF2012002 37933108	APRIA HEALTHCARE GROUP INC	700,000	S	9/18/2002	10/22/2002	10/25/2002	16,809.85	16,024.68	785.17
SLOF2012002 37933108	APRIA HEALTHCARE GROUP INC	900,000	S	9/19/2002	10/22/2002	10/25/2002	21,612.67	20,632.77	979.90
SLOF2012002 37933108	APRIA HEALTHCARE GROUP INC	200,000	S	9/23/2002	10/22/2002	10/25/2002	4,802.82	4,555.30	247.52
SLOF2012002 205962402	COMVERSE TECHNOLOGY INC	4,700,000	S	9/30/2002	10/22/2002	10/25/2002	37,103.49	32,551.26	4,552.23

SLOF2012002	263578106	DUANE READE INC COM	1,000,000	S	9/18/2002	10/22/2002	10/25/2002	16,949.48	15,568.00	381.48
SLOF2012002	263578108	DUANE READE INC COM	300,000	S	9/20/2002	10/22/2002	10/25/2002	4,892.69	4,892.69	82.16
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	500,000	S	9/12/2002	10/22/2002	10/25/2002	8,591.95	8,591.95	3,196.80
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	1,200,000	S	9/13/2002	10/22/2002	10/25/2002	28,201.79	21,051.50	7,150.19
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	500,000	S	9/18/2002	10/22/2002	10/25/2002	8,910.30	8,910.30	2,840.45
SLOF2012002	344912100	FOOTSTAR INC COM	500,000	S	5/16/2002	10/22/2002	10/25/2002	3,743.48	13,423.90	-9,680.42
SLOF2012002	344912100	FOOTSTAR INC COM	1,400,000	S	5/17/2002	10/22/2002	10/25/2002	10,481.76	37,310.98	26,829.22
SLOF2012002	423452101	HELMERICH & PAYNE INC COM	1,200,000	S	10/14/2002	10/22/2002	10/25/2002	34,302.04	30,865.48	3,416.56
SLOF2012002	449669100	IMC GLOBAL INC COM	400,000	S	5/14/2002	10/22/2002	10/25/2002	4,836.01	5,060.00	-223.99
SLOF2012002	449669100	IMC GLOBAL INC COM	1,100,000	S	5/15/2002	10/22/2002	10/25/2002	13,299.04	14,339.27	-1,040.23
SLOF2012002	74955W207	R H DONNELLEY CORP COM NEW	700,000	S	6/26/2002	10/22/2002	10/25/2002	17,775.26	19,005.00	-1,229.74
SLOF2012002	74955W207	R H DONNELLEY CORP COM NEW	300,000	S	7/3/2002	10/22/2002	10/25/2002	7,617.97	8,077.74	-459.77
SLOF2012002	83088M102	SKYWORKS SOLUTIONS INC	100,000	S	6/6/2002	10/22/2002	10/25/2002	547.64	786.44	238.80
SLOF2012002	83088M102	SKYWORKS SOLUTIONS INC	1,400,000	S	6/7/2002	10/22/2002	10/25/2002	7,667.01	8,970.64	1,303.63
SLOF2012002	83088M102	SKYWORKS SOLUTIONS INC	2,800,000	S	6/12/2002	10/22/2002	10/25/2002	15,334.01	18,708.48	-3,374.47
SLOF2012002	83088M102	SKYWORKS SOLUTIONS INC	800,000	S	6/25/2002	10/22/2002	10/25/2002	4,381.15	4,160.00	221.15
SLOF2012002	83088M102	SKYWORKS SOLUTIONS INC	2,200,000	S	10/4/2002	10/22/2002	10/25/2002	28,907.58	27,089.92	1,817.64
SLOF2012002	871399101	SYLVAN LEARNING SYS INC COM	1,000,000	S	10/14/2002	10/22/2002	10/25/2002	13,139.80	10,393.60	2,746.20
SLOF2012002	871399101	SYLVAN LEARNING SYS INC COM	1,200,000	S	3/14/2002	10/22/2002	10/25/2002	19,203.26	27,742.56	-8,539.30
SLOF2012002	880779103	TEREX CORP NEW	1,800,000	S	3/20/2002	10/22/2002	10/25/2002	28,804.89	41,489.46	-12,684.57
SLOF2012002	880779103	TEREX CORP NEW	900,000	S	9/8/2002	10/22/2002	10/25/2002	4,375.93	3,968.65	507.28
SLOF2012002	86632Q103	TIBCO SOFTWARE INC COM	100,000	S	12/28/2001	10/22/2002	10/25/2002	804.01	804.21	-0.20
SLOF2012002	90338W103	US ONCOLOGY INC COM	1,500,000	S	7/3/2002	10/22/2002	10/25/2002	18,544.24	15,952.50	2,591.74
SLOF2012002	911268100	UNITED ONLINE INC COM	900,000	S	7/19/2002	10/22/2002	10/25/2002	11,126.54	8,253.18	2,873.36
SLOF2012002	911268100	UNITED ONLINE INC COM	300,000	S	7/23/2002	10/22/2002	10/25/2002	3,708.85	2,714.73	994.12
SLOF2012002	911268100	UNITED ONLINE INC COM	2,000,000	S	9/23/2002	10/23/2002	10/28/2002	49,870.89	45,553.00	4,317.89
SLOF2012002	37933108	APRIA HEALTHCARE GROUP INC	2,300,000	S	9/20/2002	10/23/2002	10/28/2002	38,983.82	38,277.29	706.53
SLOF2012002	263578106	DUANE READE INC COM	700,000	S	9/19/2002	10/23/2002	10/28/2002	15,808.70	12,940.27	2,868.43
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	1,000,000	S	9/17/2002	10/23/2002	10/28/2002	22,726.71	18,481.80	4,244.91
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	100,000	S	9/18/2002	10/23/2002	10/28/2002	2,272.67	1,761.50	511.17
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	300,000	S	9/16/2002	10/23/2002	10/28/2002	6,818.01	5,346.18	1,471.83
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	1,900,000	S	2/25/2002	10/23/2002	10/28/2002	18,415.95	23,605.98	-5,190.03
SLOF2012002	427056106	HERCULES INC COM	1,200,000	S	2/26/2002	10/23/2002	10/28/2002	11,631.13	15,037.68	-3,406.55
SLOF2012002	427056106	HERCULES INC COM	2,200,000	S	5/15/2002	10/23/2002	10/28/2002	26,700.58	28,678.54	-1,977.95
SLOF2012002	449669100	IMC GLOBAL INC COM	1,100,000	S	5/16/2002	10/23/2002	10/28/2002	13,350.29	14,333.55	-983.26
SLOF2012002	767754104	RITE AID CORP COM	14,100,000	S	2/8/2002	10/23/2002	10/28/2002	25,864.24	46,335.42	-20,471.18
SLOF2012002	811626209	T-ELEVEN INC COM NEW	600,000	S	9/26/2002	10/23/2002	10/28/2002	4,637.43	6,010.00	-1,371.57
SLOF2012002	862111200	STORAGE TECHNOLOGY CORP COM	2,800,000	S	10/14/2002	10/23/2002	10/28/2002	42,103.72	31,836.00	10,267.72
SLOF2012002	871399101	SYLVAN LEARNING SYS INC COM	2,500,000	S	10/2/2002	10/23/2002	10/28/2002	33,066.50	25,984.00	7,082.50
SLOF2012002	878955101	TECUMSEH PRODS CO CL B COM	100,000	S	3/20/2002	10/23/2002	10/28/2002	4,206.42	3,677.03	529.39
SLOF2012002	880779103	TEREX CORP NEW	700,000	S	9/8/2002	10/23/2002	10/28/2002	11,164.68	16,134.78	-4,970.13
SLOF2012002	86632Q103	TIBCO SOFTWARE INC COM	3,900,000	S	9/20/2002	10/23/2002	10/28/2002	18,820.04	16,764.15	2,055.89
SLOF2012002	90338W103	US ONCOLOGY INC COM	500,000	S	9/20/2002	10/23/2002	10/28/2002	2,412.83	1,998.15	414.68
SLOF2012002	90338W103	US ONCOLOGY INC COM	1,700,000	S	12/28/2001	10/23/2002	10/28/2002	13,472.09	13,671.57	-199.48
SLOF2012002	90338W103	US ONCOLOGY INC COM	1,900,000	S	1/17/2002	10/23/2002	10/28/2002	15,057.05	15,220.52	-163.47
SLOF2012002	911268100	UNITED ONLINE INC COM	3,700,000	S	1/18/2002	10/23/2002	10/28/2002	29,321.61	30,857.26	-1,535.65
SLOF2012002	965509108	YELLOW CORP COM	600,000	S	1/22/2002	10/23/2002	10/28/2002	17,674.62	14,114.62	3,560.00
SLOF2012002	965509108	YELLOW CORP COM	1,200,000	S	9/9/2002	10/23/2002	10/28/2002	11,782.64	10,463.50	1,319.14
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	130,073,020	S	9/11/2002	10/23/2002	10/28/2002	17,810.46	13,014.09	4,796.37
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	96,830,690	S	9/12/2002	10/23/2002	10/28/2002	35,620.92	25,888.16	9,732.76
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	175,420,030	S	9/23/2002	10/23/2002	10/28/2002	175,420.03	175,420.03	0.00
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	1,100,000	S	9/23/2002	10/24/2002	10/29/2002	27,959.28	25,054.15	2,905.13
SLOF2012002	37933108	APRIA HEALTHCARE GROUP INC	1,100,000	S	9/24/2002	10/24/2002	10/29/2002	45,751.56	40,749.30	5,002.26
SLOF2012002	75571109	BEBE STORES INC COM	1,300,000	S	8/26/2002	10/24/2002	10/29/2002	17,356.03	18,488.47	-1,132.44
SLOF2012002	263578106	DUANE READE INC COM	1,000,000	S	9/30/2002	10/24/2002	10/29/2002	16,959.08	16,642.30	316.78
SLOF2012002	263578106	DUANE READE INC COM	700,000	S	9/30/2002	10/24/2002	10/29/2002	11,871.36	11,216.68	654.70
SLOF2012002	427056106	HERCULES INC COM	1,500,000	S	2/26/2002	10/24/2002	10/29/2002	14,669.55	18,797.10	-4,127.55
SLOF2012002	544949101	MEDQUIST INC COM	100,000	S	1/30/2002	10/24/2002	10/29/2002	1,655.10	2,783.87	-1,128.77
SLOF2012002	544949101	MEDQUIST INC COM	800,000	S	2/1/2002	10/24/2002	10/29/2002	13,240.80	22,520.00	-9,279.20
SLOF2012002	564949101	MEDQUIST INC COM	1,100,000	S	2/4/2002	10/24/2002	10/29/2002	18,206.10	30,758.64	-12,552.54

SLOF2012002 584949101	MEDQUIST INC COM	900 000	S	2/19/2002	10242002	10292002	14 895 90	25 399 44	-10 503 54
SLOF2012002 584949101	MEDQUIST INC COM	1 400 000	S	2/20/2002	10242002	10292002	23 171 40	39 593 82	16 422 42
SLOF2012002 745769109	PULITZER INC COM	100 000	S	8/2/2001	10242002	10292002	4 795 63	4 920 00	124 37
SLOF2012002 74955W207	R H DONNELLEY CORP COM NEW	200 000	S	7/3/2002	10242002	10292002	5 082 35	5 385 16	322 81
SLOF2012002 74955W307	R H DONNELLEY CORP COM NEW	600 000	S	7/18/2002	10242002	10292002	15 187 04	15 124 50	62 54
SLOF2012002 749941100	RF MICRO DEVICES INC COM	3 100 000	S	10/15/2002	10242002	10292002	23 494 80	26 016 44	-2 521 64
SLOF2012002 749941100	RF MICRO DEVICES INC COM	1 000 000	S	10/15/2002	10242002	10292002	7 578 97	7 323 00	255 97
SLOF2012002 817826209	7-ELEVEN INC COM NEW	1 900 000	S	2/8/2002	10242002	10292002	15 052 48	19 059 09	-4 006 61
SLOF2012002 817826209	7-ELEVEN INC COM NEW	200 000	S	4/5/2002	10242002	10292002	1 584 47	2 110 00	-525 53
SLOF2012002 860779103	TEREX CORP NEW	600 000	S	3/20/2002	10242002	10292002	8 166 31	13 829 82	7 663 51
SLOF2012002 860779103	TEREX CORP NEW	200 000	S	4/10/2002	10242002	10292002	2 055 44	4 127 88	-2 072 44
SLOF2012002 860779103	TEREX CORP NEW	900 000	S	4/11/2002	10242002	10292002	9 249 47	22 147 65	-12 898 18
SLOF2012002 860779103	TEREX CORP NEW	4 600 000	S	4/18/2002	10242002	10292002	47 275 09	100 050 00	-52 774 93
SLOF2012002 860779103	TEREX CORP NEW	1 000 000	S	7/5/2002	10242002	10292002	10 277 19	20 274 00	9 996 81
SLOF2012002 860779103	TEREX CORP NEW	1 700 000	S	7/11/2002	10242002	10292002	17 471 22	35 918 96	-18 447 74
SLOF2012002 860779103	TEREX CORP NEW	300 000	S	7/11/2002	10242002	10292002	3 083 16	6 031 32	-2 948 16
SLOF2012002 860779103	TEREX CORP NEW	2 800 000	S	7/18/2002	10242002	10292002	28 776 13	53 439 12	-24 662 99
SLOF2012002 860779103	TEREX CORP NEW	400 000	S	7/22/2002	10242002	10292002	4 110 88	7 296 16	-3 185 28
SLOF2012002 860779103	TEREX CORP NEW	1 200 000	S	7/23/2002	10242002	10292002	6 168 31	10 704 36	-4 536 05
SLOF2012002 860779103	TEREX CORP NEW	600 000	S	7/25/2002	10242002	10292002	16 443 50	30 355 52	-13 912 02
SLOF2012002 860779103	TEREX CORP NEW	500 000	S	7/29/2002	10242002	10292002	5 138 59	9 954 95	-4 816 36
SLOF2012002 860779103	TEREX CORP NEW	1 200 000	S	8/2/2002	10242002	10292002	12 332 63	21 598 56	-9 265 93
SLOF2012002 860779103	TEREX CORP NEW	100 000	S	8/5/2002	10242002	10292002	1 027 72	1 772 92	745 20
SLOF2012002 860779103	TEREX CORP NEW	2 700 000	S	8/20/2002	10242002	10292002	12 836 21	10 760 01	2 046 20
SLOF2012002 860779103	TEREX CORP NEW	500 000	S	9/18/2002	10242002	10292002	5 913 77	5 231 75	682 02
SLOF2012002 860779103	TEREX CORP NEW	600 000	S	9/19/2002	10242002	10292002	7 086 52	6 099 96	996 56
SLOF2012002 860779103	TEREX CORP NEW	800 000	S	9/5/2002	10242002	10292002	24 082 39	17 258 77	6 823 62
SLOF2012002 860779103	TEREX CORP NEW	1 000 000	S	10/10/2002	10242002	10292002	29 375 61	27 469 80	1 905 81
SLOF2012002 860779103	TEREX CORP NEW	177 479 610	S	9/12/2002	10242002	10292002	177 479 61	177 479 61	0 00
SLOF2012002 860779103	TEREX CORP NEW	1 000 000	S	9/24/2002	10252002	10302002	25 192 74	22 638 50	2 554 24
SLOF2012002 860779103	TEREX CORP NEW	1 000 000	S	10/4/2002	10252002	10302002	10 077 09	9 093 84	983 25
SLOF2012002 860779103	TEREX CORP NEW	1 800 000	S	8/25/2002	10252002	10302002	24 022 61	25 599 42	-1 576 81
SLOF2012002 860779103	TEREX CORP NEW	1 300 000	S	8/27/2002	10252002	10302002	17 349 67	17 241 51	108 16
SLOF2012002 860779103	TEREX CORP NEW	600 000	S	9/30/2002	10252002	10302002	11 682 55	9 614 28	2 068 27
SLOF2012002 860779103	TEREX CORP NEW	1 000 000	S	10/3/2002	10252002	10302002	19 470 91	14 981 30	4 489 61
SLOF2012002 860779103	TEREX CORP NEW	1 000 000	S	10/4/2002	10252002	10302002	19 470 91	13 779 70	5 691 21
SLOF2012002 860779103	TEREX CORP NEW	900 000	S	10/10/2002	10252002	10302002	17 523 82	13 494 87	4 028 95
SLOF2012002 860779103	TEREX CORP NEW	2 000 000	S	9/19/2002	10252002	10302002	42 713 91	36 972 20	5 741 71
SLOF2012002 860779103	TEREX CORP NEW	400 000	S	9/30/2002	10252002	10302002	8 542 78	7 482 56	1 060 22
SLOF2012002 860779103	TEREX CORP NEW	800 000	S	9/18/2002	10252002	10302002	13 575 03	15 655 20	-2 080 17
SLOF2012002 860779103	TEREX CORP NEW	300 000	S	9/19/2002	10252002	10302002	5 090 64	5 752 29	-661 65
SLOF2012002 860779103	TEREX CORP NEW	1 200 000	S	9/20/2002	10252002	10302002	20 362 54	23 502 36	-3 139 82
SLOF2012002 860779103	TEREX CORP NEW	400 000	S	9/23/2002	10252002	10302002	6 787 51	7 642 36	-854 85
SLOF2012002 860779103	TEREX CORP NEW	2 000 000	S	9/20/2002	10252002	10302002	9 501 91	7 992 60	1 509 31
SLOF2012002 860779103	TEREX CORP NEW	1 100 000	S	9/19/2002	10252002	10302002	12 667 54	11 183 26	1 484 28
SLOF2012002 860779103	TEREX CORP NEW	300 000	S	9/5/2002	10252002	10302002	6 472 04	6 472 04	0 00
SLOF2012002 860779103	TEREX CORP NEW	63 933 360	S	10/24/2002	10252002	10302002	63 933 36	63 933 36	0 00
SLOF2012002 860779103	TEREX CORP NEW	19 470 400	S	9/12/2002	10252002	10302002	19 470 40	19 470 40	0 00
SLOF2012002 860779103	TEREX CORP NEW	400 000	S	9/30/2002	10252002	10302002	8 660 14	7 482 56	1 177 58
SLOF2012002 860779103	TEREX CORP NEW	500 000	S	10/4/2002	10282002	10312002	10 825 17	9 282 40	1 542 77
SLOF2012002 860779103	TEREX CORP NEW	600 000	S	10/1/2002	10282002	10312002	9 948 78	11 730 00	-1 781 22
SLOF2012002 860779103	TEREX CORP NEW	700 000	S	10/10/2002	10282002	10312002	11 606 80	12 280 95	-684 05
SLOF2012002 860779103	TEREX CORP NEW	300 000	S	10/2/2002	10282002	10312002	12 608 62	11 031 09	1 577 53
SLOF2012002 860779103	TEREX CORP NEW	2 600 000	S	9/20/2002	10282002	10312002	12 394 46	10 390 38	1 994 08
SLOF2012002 860779103	TEREX CORP NEW	100 000	S	9/5/2002	10282002	10312002	2 845 34	2 157 35	687 99
SLOF2012002 860779103	TEREX CORP NEW	400 000	S	9/6/2002	10282002	10312002	11 381 37	8 924 34	2 457 03
SLOF2012002 860779103	TEREX CORP NEW	400 000	S	10/9/2002	10282002	10312002	11 381 37	10 516 80	864 57
SLOF2012002 860779103	TEREX CORP NEW	40 666 940	S	9/12/2002	10282002	10312002	40 666 94	40 666 94	0 00
SLOF2012002 860779103	TEREX CORP NEW	5 800 000	S	6/13/2002	10292002	11/1/2002	16 760 90	24 147 72	7 386 82
SLOF2012002 860779103	TEREX CORP NEW	2 300 000	S	10/18/2002	10292002	11/1/2002	52 941 18	51 695 95	1 245 23
SLOF2012002 860779103	TEREX CORP NEW	1 500 000	S	10/4/2002	10292002	11/1/2002	32 141 33	27 847 20	4 294 13
SLOF2012002 860779103	TEREX CORP NEW	2 000 000	S	10/10/2002	10292002	11/1/2002	30 606 07	35 117 00	-4 510 93

SLOF2012002	6088R103	MONACO COACH CORP COM	800 000	\$	10/1/2002	10/29/2002	11/1/2002	12 242 43	14 797 12	-2 554 69
SLOF2012002	719364101	PHOTON DYNAMICS INC COM	1 600 000	\$	10/23/2002	10/29/2002	11/1/2002	33 267 47	30 552 48	2 714 99
SLOF2012002	745769109	PULITZER INC COM	100 000	\$	8/2/2001	10/29/2002	11/1/2002	4 620 75	4 920 00	-299 25
SLOF2012002	745769109	PULITZER INC COM	300 000	\$	6/30/2001	10/29/2002	11/1/2002	13 862 25	14 629 20	-766 95
SLOF2012002	767754104	RITE AID CORP COM	8 800 000	\$	4/29/2002	10/29/2002	11/1/2002	16 335 82	28 918 56	-12 582 74
SLOF2012002	767754104	RITE AID CORP COM	2 200 000	\$	4/30/2002	10/29/2002	11/1/2002	4 083 95	7 096 98	-3 013 03
SLOF2012002	83068M102	SKYYWORKS SOLUTIONS INC	600 000	\$	6/26/2002	10/29/2002	11/1/2002	3 334 16	3 120 00	214 16
SLOF2012002	83068M102	SKYYWORKS SOLUTIONS INC	2 500 000	\$	8/7/2002	10/29/2002	11/1/2002	13 892 32	9 264 00	4 628 32
SLOF2012002	83068M102	SKYYWORKS SOLUTIONS INC	700 000	\$	6/18/2002	10/29/2002	11/1/2002	12 104 10	17 068 54	-4 964 44
SLOF2012002	887389104	TIMKEN CO	700 000	\$	6/19/2002	10/29/2002	11/1/2002	12 104 10	16 240 00	-4 135 90
SLOF2012002	887389104	TIMKEN CO	400 000	\$	6/20/2002	10/29/2002	11/1/2002	6 916 63	9 562 88	-2 646 25
SLOF2012002	887389104	TIMKEN CO	800 000	\$	9/19/2002	10/29/2002	11/1/2002	8 924 61	8 133 28	791 33
SLOF2012002	911268100	UNITED ONLINE INC COM	1 700 000	\$	9/20/2002	10/29/2002	11/1/2002	18 964 80	17 676 77	1 288 03
SLOF2012002	911268100	UNITED ONLINE INC COM	400 000	\$	9/23/2002	10/29/2002	11/1/2002	4 462 30	4 097 76	364 54
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	89 338 686	\$	9/13/2002	10/29/2002	10/29/2002	89 338 68	89 338 68	0 00
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	29 613 770	\$	9/19/2002	10/29/2002	10/29/2002	29 613 77	29 613 77	0 00
SLOF2012002	N20935107	CNH GLOBAL NV SHS	1 300 000	\$	6/13/2002	10/30/2002	11/4/2002	3 851 13	5 412 42	-1 561 29
SLOF2012002	192479103	COHERENT INC COM	500 000	\$	4/30/2002	10/30/2002	11/4/2002	7 972 16	15 269 00	-7 286 84
SLOF2012002	192479103	COHERENT INC COM	800 000	\$	5/2/2002	10/30/2002	11/4/2002	12 755 45	24 610 32	-11 854 87
SLOF2012002	192479103	COHERENT INC COM	900 000	\$	5/3/2002	10/30/2002	11/4/2002	14 349 89	26 969 94	-12 620 05
SLOF2012002	192479103	COHERENT INC COM	200 000	\$	5/6/2002	10/30/2002	11/4/2002	3 188 86	6 017 18	-2 828 32
SLOF2012002	192479103	COHERENT INC COM	300 000	\$	10/11/2002	10/30/2002	11/4/2002	4 520 80	5 548 92	-1 028 12
SLOF2012002	6088R103	MONACO COACH CORP COM	1 800 000	\$	10/15/2002	10/30/2002	11/4/2002	27 124 62	33 874 74	-6 749 92
SLOF2012002	745769109	PULITZER INC COM	100 000	\$	8/30/2001	10/30/2002	11/4/2002	4 626 48	4 876 40	-249 92
SLOF2012002	745769109	PULITZER INC COM	300 000	\$	9/4/2001	10/30/2002	11/4/2002	13 879 44	14 895 00	-1 015 56
SLOF2012002	767754104	RITE AID CORP COM	5 400 000	\$	4/30/2002	10/30/2002	11/4/2002	10 070 69	17 419 86	-7 349 17
SLOF2012002	911268100	UNITED ONLINE INC COM	2 300 000	\$	9/23/2002	10/30/2002	11/4/2002	26 597 08	23 562 12	3 034 96
SLOF2012002	911268100	UNITED ONLINE INC COM	1 400 000	\$	9/30/2002	10/30/2002	11/4/2002	16 189 53	13 074 18	3 115 35
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	44 694 750	\$	9/18/2002	10/30/2002	10/30/2002	44 694 75	44 694 75	0 00
SLOF2012002	N20935107	CNH GLOBAL NV SHS	2 800 000	\$	6/13/2002	10/31/2002	11/5/2002	8 290 54	11 657 52	-3 366 98
SLOF2012002	00104Q107	AFC ENTERPRISES INC COM	100 000	\$	8/27/2002	10/31/2002	11/5/2002	1 862 94	2 261 71	-378 77
SLOF2012002	00104Q107	AFC ENTERPRISES INC COM	100 000	\$	8/27/2002	10/31/2002	11/5/2002	1 830 61	2 261 71	-431 10
SLOF2012002	7768104	AEROFLEX INC	1 400 000	\$	1/16/2002	10/31/2002	11/5/2002	7 682 54	25 172 42	-17 489 88
SLOF2012002	7768104	AEROFLEX INC	1 000 000	\$	1/22/2002	10/31/2002	11/5/2002	5 487 53	17 263 90	-11 806 37
SLOF2012002	7768104	AEROFLEX INC	200 000	\$	1/23/2002	10/31/2002	11/5/2002	1 097 51	3 383 32	-2 285 81
SLOF2012002	192479103	COHERENT INC COM	300 000	\$	5/9/2002	10/31/2002	11/5/2002	5 295 68	9 025 77	-3 730 09
SLOF2012002	192479103	COHERENT INC COM	1 300 000	\$	5/9/2002	10/31/2002	11/5/2002	22 947 95	40 198 46	-17 240 51
SLOF2012002	192479103	COHERENT INC COM	500 000	\$	5/10/2002	10/31/2002	11/5/2002	8 826 13	15 044 50	-6 218 37
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	1 900 000	\$	10/4/2002	10/31/2002	11/5/2002	42 216 72	35 273 12	6 943 60
SLOF2012002	303726103	FAIRCHILD SEMICONDUCTOR INTL	2 100 000	\$	9/3/2002	10/31/2002	11/5/2002	25 094 24	23 939 37	1 154 87
SLOF2012002	45812P107	INTEGRATED SILICON SOLUTION IN	100 000	\$	4/11/2002	10/31/2002	11/5/2002	2 060 24	9 576 35	-7 516 11
SLOF2012002	45812P107	INTEGRATED SILICON SOLUTION IN	600 000	\$	9/10/2002	10/31/2002	11/5/2002	294 32	1 409 29	-1 114 97
SLOF2012002	460254105	INTERNATIONAL RECTIFIER CORP	200 000	\$	9/11/2002	10/31/2002	11/5/2002	3 505 85	12 043 50	-8 537 65
SLOF2012002	512807108	LAM RESH CORP COM	3 100 000	\$	9/9/2002	10/31/2002	11/5/2002	39 237 68	33 463 26	5 774 42
SLOF2012002	739308104	POWER-ONE INC COM	1 300 000	\$	10/24/2002	10/31/2002	11/5/2002	23 478 59	24 825 00	-1 346 41
SLOF2012002	745769109	PULITZER INC COM	500 000	\$	9/4/2001	10/31/2002	11/5/2002	367 98	656 00	-288 02
SLOF2012002	767754104	RITE AID CORP COM	1 300 000	\$	5/23/2002	10/31/2002	11/5/2002	2 391 80	4 193 67	-1 801 87
SLOF2012002	767754104	RITE AID CORP COM	13 700 000	\$	4/30/2002	10/31/2002	11/5/2002	25 205 86	45 611 41	-20 405 55
SLOF2012002	767754104	RITE AID CORP COM	600 000	\$	5/3/2002	10/31/2002	11/5/2002	1 103 91	1 968 00	-864 09
SLOF2012002	846425882	SPANISH BROADCASTING SYS INC	2 000 000	\$	8/5/2002	10/31/2002	11/5/2002	13 069 60	14 151 20	-1 081 60
SLOF2012002	871130100	SYBASE INC COM	2 100 000	\$	9/20/2002	10/31/2002	11/5/2002	26 651 88	25 199 79	1 452 09
SLOF2012002	966102802	SLO CLIENT CASH INVESTMENT TR	30 310 350	\$	9/18/2002	10/31/2002	10/31/2002	30 310 35	30 310 35	0 00
SLOF2012002	N20935107	CNH GLOBAL NV SHS	1 100 000	\$	6/13/2002	11/1/2002	11/6/2002	3 248 64	4 579 74	-1 331 10
SLOF2012002	192479103	COHERENT INC COM	500 000	\$	5/21/2002	11/1/2002	11/6/2002	8 793 48	15 019 00	-6 225 52
SLOF2012002	192479103	COHERENT INC COM	400 000	\$	5/23/2002	11/1/2002	11/6/2002	7 034 75	12 394 64	-5 359 85
SLOF2012002	291525103	EMMIS COMMUNICATIONS CORP COM	900 000	\$	10/4/2002	11/1/2002	11/6/2002	18 459 43	16 708 32	1 751 11
SLOF2012002	300845108	EMMIS COMMUNICATIONS CORP COM	1 400 000	\$	10/7/2002	11/1/2002	11/6/2002	28 714 67	25 833 08	2 881 59
SLOF2012002	45812P107	INTEGRATED SILICON SOLUTION IN	2 200 000	\$	10/22/2002	11/1/2002	11/6/2002	28 992 70	27 479 94	2 512 76
SLOF2012002	45812P107	INTEGRATED SILICON SOLUTION IN	800 000	\$	4/21/2002	11/1/2002	11/6/2002	6 384 43	31 004 38	-24 619 95
SLOF2012002	45812P107	INTEGRATED SILICON SOLUTION IN	800 000	\$	4/24/2002	11/1/2002	11/6/2002	2 321 61	10 437 20	-8 115 59

Entity Name	Entity Type	Value	Start Date	End Date	Start Date	End Date	Value	Start Date	End Date	Value
SLOF2012002 45812P107	INTEGRATED SILICON SOLUTION IN	500 000	4/26/2002	11/1/2002	11/6/2002	11/1/2002	1 451 01	6 493 25	-5 042 24	
SLOF2012002 739308104	POWER-ONE INC COM	1 100 000	10/25/2002	11/1/2002	11/6/2002	11/1/2002	6 208 21	5 678 86	529 35	
SLOF2012002 767754104	RITE AID CORP COM	14 400 000	5/23/2002	11/1/2002	11/6/2002	11/1/2002	27 169 09	47 232 00	-20 062 91	
SLOF2012002 887389104	TIMKEN CO	1 000 000	6/20/2002	11/1/2002	11/6/2002	11/1/2002	17 648 16	23 907 20	-6 259 04	
SLOF2012002 99849101	BORLAND SOFTWARE CORP COM	3 800 000	4/10/2002	11/1/2002	11/6/2002	11/1/2002	53 556 72	45 030 00	8 526 72	
SLOF2012002 303726103	FAIRCHILD SEMICONDUCTOR INTL	1 700 000	9/3/2002	11/1/2002	11/6/2002	11/1/2002	24 559 68	19 379 49	5 180 17	
SLOF2012002 367626108	GATEWAY INC	6 800 000	8/21/2002	11/1/2002	11/6/2002	11/1/2002	26 500 84	26 875 60	-474 76	
SLOF2012002 367626108	GATEWAY INC	2 300 000	8/22/2002	11/1/2002	11/6/2002	11/1/2002	8 963 52	9 283 26	-319 74	
SLOF2012002 367626108	GATEWAY INC	1 300 000	8/26/2002	11/1/2002	11/6/2002	11/1/2002	5 056 34	5 172 05	-107 82	
SLOF2012002 458118106	INTEGRATED DEVICE TECH INC	4 600 000	10/24/2002	11/1/2002	11/6/2002	11/1/2002	57 552 08	49 184 58	8 367 50	
SLOF2012002 458118106	INTEGRATED DEVICE TECH INC	1 200 000	4/26/2002	11/1/2002	11/6/2002	11/1/2002	2 654 00	10 389 20	-7 735 20	
SLOF2012002 45812P107	INTEGRATED SILICON SOLUTION IN	800 000	5/3/2002	11/1/2002	11/6/2002	11/1/2002	1 990 50	7 657 74	-5 667 24	
SLOF2012002 45812P107	INTEGRATED SILICON SOLUTION IN	600 000	5/24/2002	11/1/2002	11/6/2002	11/1/2002	8 283 75	31 300 00	-23 006 25	
SLOF2012002 45812P107	INTEGRATED SILICON SOLUTION IN	300 000	6/17/2002	11/1/2002	11/6/2002	11/1/2002	995 25	2 912 16	-1 916 91	
SLOF2012002 45812P107	INTEGRATED SILICON SOLUTION IN	400 000	6/26/2002	11/1/2002	11/6/2002	11/1/2002	1 327 00	3 039 52	-1 712 52	
SLOF2012002 45812P107	INTEGRATED SILICON SOLUTION IN	500 000	7/8/2002	11/1/2002	11/6/2002	11/1/2002	1 658 75	4 002 00	-2 343 25	
SLOF2012002 45812P107	INTEGRATED SILICON SOLUTION IN	500 000	9/9/2002	11/1/2002	11/6/2002	11/1/2002	7 165 83	5 397 30	1 768 53	
SLOF2012002 512807108	LAM RESH CORP COM	4 200 000	9/10/2002	11/1/2002	11/6/2002	11/1/2002	60 193 00	48 465 48	11 727 52	
SLOF2012002 739308104	POWER-ONE INC COM	1 100 000	10/25/2002	11/1/2002	11/6/2002	11/1/2002	6 603 76	5 678 86	924 90	
SLOF2012002 N20935107	CNH GLOBAL NV SHS	2 100 000	6/13/2002	11/1/2002	11/6/2002	11/1/2002	6 201 95	8 743 14	2 541 19	
SLOF2012002 N20935107	CNH GLOBAL NV SHS	2 300 000	6/26/2002	11/1/2002	11/6/2002	11/1/2002	6 792 81	9 260 95	2 468 34	
SLOF2012002 00104Q107	AFC ENTERPRISES INC COM	1 500 000	7/3/2002	11/1/2002	11/6/2002	11/1/2002	5 020 62	8 822 78	-1 802 16	
SLOF2012002 00104Q107	AFC ENTERPRISES INC COM	600 000	9/27/2002	11/1/2002	11/6/2002	11/1/2002	10 250 57	13 570 26	-3 319 69	
SLOF2012002 00104Q107	AFC ENTERPRISES INC COM	800 000	9/13/2002	11/1/2002	11/6/2002	11/1/2002	25 626 42	28 869 45	-3 243 03	
SLOF2012002 24522P103	DEL MONTE FOODS CO COM	700 000	9/17/2002	11/1/2002	11/6/2002	11/1/2002	13 667 43	15 267 92	-1 600 49	
SLOF2012002 700416209	PARK ELECTROCHEMICAL CORP COM	600 000	7/25/2002	11/1/2002	11/6/2002	11/1/2002	5 243 89	7 032 48	1 788 59	
SLOF2012002 887389104	TIMKEN CO	2 100 000	10/22/2002	11/1/2002	11/6/2002	11/1/2002	11 712 49	8 988 00	2 724 49	
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	149 397 870	9/18/2002	11/1/2002	11/6/2002	11/1/2002	148 397 87	148 397 87	0 00	
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	150 618 090	10/1/2002	11/1/2002	11/6/2002	11/1/2002	150 618 09	150 618 09	0 00	
SLOF2012002 2 55E*109	AMERICAN EAGLE OUTFITTERS NEW	2 000 000	7/24/2002	11/1/2002	11/6/2002	11/1/2002	32 030 83	34 390 60	2 349 77	
SLOF2012002 132011107	CAMBREX CORP COM	1 000 000	8/2/2002	11/1/2002	11/6/2002	11/1/2002	1 601 54	1 529 38	72 16	
SLOF2012002 192479103	COHERENT INC COM	800 000	10/2/2002	11/1/2002	11/6/2002	11/1/2002	29 051 62	26 912 70	2 138 92	
SLOF2012002 192479103	COHERENT INC COM	700 000	5/29/2002	11/1/2002	11/6/2002	11/1/2002	14 500 36	23 917 28	-9 416 92	
SLOF2012002 192479103	COHERENT INC COM	1 000 000	6/3/2002	11/1/2002	11/6/2002	11/1/2002	12 687 82	19 902 26	-7 214 44	
SLOF2012002 192479103	COHERENT INC COM	200 000	6/5/2002	11/1/2002	11/6/2002	11/1/2002	18 125 45	28 823 10	10 697 65	
SLOF2012002 24522P103	DEL MONTE FOODS CO COM	700 000	7/3/2002	11/1/2002	11/6/2002	11/1/2002	3 825 09	5 479 18	-1 654 09	
SLOF2012002 24522P103	DEL MONTE FOODS CO COM	800 000	8/6/2002	11/1/2002	11/6/2002	11/1/2002	1 812 54	2 857 62	-1 045 08	
SLOF2012002 24522P103	DEL MONTE FOODS CO COM	200 000	8/22/2002	11/1/2002	11/6/2002	11/1/2002	6 025 74	7 805 12	-1 777 48	
SLOF2012002 367626108	GATEWAY INC	500 000	8/26/2002	11/1/2002	11/6/2002	11/1/2002	1 506 43	2 077 30	-570 87	
SLOF2012002 367626108	GATEWAY INC	4 200 000	9/3/2002	11/1/2002	11/6/2002	11/1/2002	19 149 77	14 550 60	4 599 16	
SLOF2012002 367626108	GATEWAY INC	5 500 000	9/11/2002	11/1/2002	11/6/2002	11/1/2002	21 121 01	17 651 70	3 469 31	
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	200 000	3/25/2002	11/1/2002	11/6/2002	11/1/2002	2 898 39	3 604 00	-705 61	
SLOF2012002 37183F107	GENESIS HEALTH VENTURES INC	700 000	7/25/2002	11/1/2002	11/6/2002	11/1/2002	10 144 37	10 885 00	-740 63	
SLOF2012002 458118106	INTEGRATED DEVICE TECH INC	800 000	10/31/2002	11/1/2002	11/6/2002	11/1/2002	9 267 96	12 802 08	-3 534 12	
SLOF2012002 556100105	MACROMEDIA INC COM	1 200 000	6/19/2002	11/1/2002	11/6/2002	11/1/2002	13 901 94	10 996 44	2 905 50	
SLOF2012002 556100105	MACROMEDIA INC COM	2 500 000	6/28/2002	11/1/2002	11/6/2002	11/1/2002	28 962 37	22 035 50	6 926 87	
SLOF2012002 556100105	MACROMEDIA INC COM	700 000	7/5/2002	11/1/2002	11/6/2002	11/1/2002	8 109 46	5 810 00	2 298 46	
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	131 506 690	10/1/2002	11/1/2002	11/6/2002	11/1/2002	131 506 69	131 506 69	0 00	
SLOF2012002 986102802	SLO CLIENT CASH INVESTMENT TR	9 344 630	10/2/2002	11/1/2002	11/6/2002	11/1/2002	9 344 63	9 344 63	0 00	
SLOF2012002 00104Q107	AFC ENTERPRISES INC COM	600 000	9/17/2002	11/1/2002	11/6/2002	11/1/2002	11 294 66	11 465 16	-170 50	
SLOF2012002 986102802	AFC ENTERPRISES INC COM	800 000	9/20/2002	11/1/2002	11/6/2002	11/1/2002	10 966 80	9 480 00	1 086 80	
SLOF2012002 986102802	BORLAND SOFTWARE CORP COM	900 000	4/11/2002	11/1/2002	11/6/2002	11/1/2002	11 887 65	10 764 00	1 123 65	

Entity Name	Year	Code	Amount	Start Date	End Date	Balance
SLOF2012002 132011107 CAMBEX CORP COM	10/2/2002	S	300,000	11/7/2002	11/3/2002	8,073.81
SLOF2012002 132011107 CAMBEX CORP COM	10/3/2002	S	400,000	11/7/2002	11/3/2002	10,704.00
SLOF2012002 275223106 CRAY INC COM	11/1/2002	S	3,400,000	11/7/2002	11/3/2002	18,885.30
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	9/22/2002	S	400,000	11/7/2002	11/3/2002	4,154.60
SLOF2012002 37183F107 GENESIS HEALTH VENTURES INC	7/25/2002	S	1,200,000	11/7/2002	11/3/2002	17,451.07
SLOF2012002 460234105 INTERNATIONAL RECTIFIER CORP	9/11/2002	S	2,200,000	11/7/2002	11/3/2002	46,097.70
SLOF2012002 529898108 LIBBEY INC COM	7/28/2002	S	300,000	11/7/2002	11/3/2002	8,623.14
SLOF2012002 556100105 MACROMEDIA INC COM	7/15/2002	S	300,000	11/7/2002	11/3/2002	2,490.00
SLOF2012002 556100105 MACROMEDIA INC COM	8/8/2002	S	800,000	11/7/2002	11/3/2002	8,702.13
SLOF2012002 556100105 MACROMEDIA INC COM	8/9/2002	S	800,000	11/7/2002	11/3/2002	8,702.13
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	4/17/2002	S	6,200,000	11/7/2002	11/3/2002	15,705.97
SLOF2012002 83068M102 SKYWORKS SOLUTIONS INC	8/22/2002	S	800,000	11/7/2002	11/3/2002	6,591.80
SLOF2012002 83068M102 SKYWORKS SOLUTIONS INC	8/23/2002	S	1,000,000	11/7/2002	11/3/2002	8,239.75
SLOF2012002 83068M102 SKYWORKS SOLUTIONS INC	9/13/2002	S	1,500,000	11/7/2002	11/3/2002	12,359.62
SLOF2012002 83068M102 SKYWORKS SOLUTIONS INC	9/16/2002	S	3,200,000	11/7/2002	11/3/2002	26,367.20
SLOF2012002 83068M102 SKYWORKS SOLUTIONS INC	10/2/2002	S	400,000	11/7/2002	11/3/2002	3,295.90
SLOF2012002 83068M102 SKYWORKS SOLUTIONS INC	10/3/2002	S	72,105,600	11/7/2002	11/3/2002	72,105.60
SLOF2012002 996102802 SLO CLIENT CASH INVESTMENT TR	10/4/2002	S	310,845,910	11/7/2002	11/3/2002	310,845.91
SLOF2012002 996102802 SLO CLIENT CASH INVESTMENT TR	10/7/2002	S	42,981,200	11/7/2002	11/3/2002	42,981.20
SLOF2012002 996102802 SLO CLIENT CASH INVESTMENT TR	10/28/2002	S	17,789,190	11/7/2002	11/3/2002	17,789.19
SLOF2012002 996102802 SLO CLIENT CASH INVESTMENT TR	10/29/2002	S	1,500,000	11/7/2002	11/3/2002	37,948.85
SLOF2012002 0104Q107 AFC ENTERPRISES INC COM	9/20/2002	S	100,000	11/7/2002	11/3/2002	1,910.86
SLOF2012002 0104Q107 AFC ENTERPRISES INC COM	10/9/2002	S	200,000	11/7/2002	11/3/2002	3,699.01
SLOF2012002 0104Q107 AFC ENTERPRISES INC COM	10/22/2002	S	2,600,000	11/7/2002	11/3/2002	46,931.44
SLOF2012002 03820C105 APPLIED INDL TECH INC COM	10/23/2002	S	1,100,000	11/7/2002	11/3/2002	19,855.61
SLOF2012002 03820C105 APPLIED INDL TECH INC COM	10/28/2002	S	900,000	11/7/2002	11/3/2002	16,245.50
SLOF2012002 03820C105 APPLIED INDL TECH INC COM	10/29/2002	S	500,000	11/7/2002	11/3/2002	9,025.28
SLOF2012002 03820C105 APPLIED INDL TECH INC COM	10/31/2002	S	1,100,000	11/7/2002	11/3/2002	19,855.61
SLOF2012002 03820C105 APPLIED INDL TECH INC COM	8/19/2002	S	4,600,000	11/7/2002	11/3/2002	8,617.83
SLOF2012002 49513104 AT&T CORP COM	8/23/2002	S	7,000,000	11/7/2002	11/3/2002	13,301.44
SLOF2012002 49513104 AT&T CORP COM	9/18/2002	S	3,600,000	11/7/2002	11/3/2002	6,744.39
SLOF2012002 192479103 COHERENT INC COM	6/13/2002	S	800,000	11/7/2002	11/3/2002	14,530.12
SLOF2012002 225223106 CRAY INC COM	11/1/2002	S	800,000	11/7/2002	11/3/2002	5,006.57
SLOF2012002 225223106 CRAY INC COM	11/4/2002	S	1,800,000	11/7/2002	11/3/2002	11,264.77
SLOF2012002 227116100 CROMPTON CORP COM	9/23/2002	S	700,000	11/7/2002	11/3/2002	4,772.52
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	8/22/2002	S	600,000	11/7/2002	11/3/2002	4,473.82
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	4/25/2002	S	2,900,000	11/7/2002	11/3/2002	33,912.02
SLOF2012002 449669100 IMC GLOBAL INC COM	5/16/2002	S	1,600,000	11/7/2002	11/3/2002	20,848.80
SLOF2012002 55306N104 MKS INSTRS INC	7/8/2002	S	1,300,000	11/7/2002	11/3/2002	18,043.06
SLOF2012002 55306N104 MKS INSTRS INC	7/11/2002	S	600,000	11/7/2002	11/3/2002	7,755.52
SLOF2012002 55306N104 MKS INSTRS INC	8/5/2002	S	1,100,000	11/7/2002	11/3/2002	18,336.66
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	5/24/2002	S	1,300,000	11/7/2002	11/3/2002	18,043.06
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	4/17/2002	S	13,800,000	11/7/2002	11/3/2002	14,576.19
SLOF2012002 132011107 CAMBEX CORP COM	10/3/2002	S	200,000	11/7/2002	11/3/2002	31,392.65
SLOF2012002 132011107 CAMBEX CORP COM	11/10/2002	S	300,000	11/7/2002	11/3/2002	5,722.26
SLOF2012002 225223106 CRAY INC COM	11/4/2002	S	2,700,000	11/7/2002	11/3/2002	8,563.40
SLOF2012002 225223106 CRAY INC COM	4/25/2002	S	700,000	11/7/2002	11/3/2002	16,617.99
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	4/26/2002	S	1,400,000	11/7/2002	11/3/2002	16,885.66
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	5/11/2002	S	500,000	11/7/2002	11/3/2002	3,375.86
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	5/9/2002	S	600,000	11/7/2002	11/3/2002	1,205.68
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	5/28/2002	S	4,000,000	11/7/2002	11/3/2002	9,645.30
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	6/3/2002	S	500,000	11/7/2002	11/3/2002	241.13
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	7/28/2002	S	400,000	11/7/2002	11/3/2002	1,205.68
SLOF2012002 37183F107 GENESIS HEALTH VENTURES INC	5/18/2002	S	200,000	11/7/2002	11/3/2002	5,779.82
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	4/17/2002	S	4,300,000	11/7/2002	11/3/2002	5,213.50
SLOF2012002 83068M102 SKYWORKS SOLUTIONS INC	9/18/2002	S	2,500,000	11/7/2002	11/3/2002	9,599.02
SLOF2012002 125137109 CEC ENTMT INC COM	10/16/2002	S	600,000	11/7/2002	11/3/2002	19,420.41
SLOF2012002 132011107 CAMBEX CORP COM	10/18/2002	S	500,000	11/7/2002	11/3/2002	1,553.63

Entity Name	Year	Code	Amount	Start Date	End Date	Balance
SLOF2012002 132011107 CAMBEX CORP COM	10/18/2002	S	500,000	11/7/2002	11/3/2002	14,111.55
SLOF2012002 132011107 CAMBEX CORP COM	10/19/2002	S	500,000	11/7/2002	11/3/2002	14,478.96
SLOF2012002 132011107 CAMBEX CORP COM	10/20/2002	S	500,000	11/7/2002	11/3/2002	14,846.37
SLOF2012002 132011107 CAMBEX CORP COM	10/21/2002	S	500,000	11/7/2002	11/3/2002	15,213.78
SLOF2012002 132011107 CAMBEX CORP COM	10/22/2002	S	500,000	11/7/2002	11/3/2002	15,581.19
SLOF2012002 132011107 CAMBEX CORP COM	10/23/2002	S	500,000	11/7/2002	11/3/2002	15,948.60
SLOF2012002 132011107 CAMBEX CORP COM	10/24/2002	S	500,000	11/7/2002	11/3/2002	16,316.01
SLOF2012002 132011107 CAMBEX CORP COM	10/25/2002	S	500,000	11/7/2002	11/3/2002	16,683.42
SLOF2012002 132011107 CAMBEX CORP COM	10/26/2002	S	500,000	11/7/2002	11/3/2002	17,050.83
SLOF2012002 132011107 CAMBEX CORP COM	10/27/2002	S	500,000	11/7/2002	11/3/2002	17,418.24
SLOF2012002 132011107 CAMBEX CORP COM	10/28/2002	S	500,000	11/7/2002	11/3/2002	17,785.65
SLOF2012002 132011107 CAMBEX CORP COM	10/29/2002	S	500,000	11/7/2002	11/3/2002	18,153.06
SLOF2012002 132011107 CAMBEX CORP COM	10/30/2002	S	500,000	11/7/2002	11/3/2002	18,520.47
SLOF2012002 132011107 CAMBEX CORP COM	10/31/2002	S	500,000	11/7/2002	11/3/2002	18,887.88
SLOF2012002 132011107 CAMBEX CORP COM	11/1/2002	S	500,000	11/7/2002	11/3/2002	19,255.29
SLOF2012002 132011107 CAMBEX CORP COM	11/2/2002	S	500,000	11/7/2002	11/3/2002	19,622.70
SLOF2012002 132011107 CAMBEX CORP COM	11/3/2002	S	500,000	11/7/2002	11/3/2002	19,990.11
SLOF2012002 132011107 CAMBEX CORP COM	11/4/2002	S	500,000	11/7/2002	11/3/2002	20,357.52
SLOF2012002 132011107 CAMBEX CORP COM	11/5/2002	S	500,000	11/7/2002	11/3/2002	20,724.93
SLOF2012002 132011107 CAMBEX CORP COM	11/6/2002	S	500,000	11/7/2002	11/3/2002	21,092.34
SLOF2012002 132011107 CAMBEX CORP COM	11/7/2002	S	500,000	11/7/2002	11/3/2002	21,459.75
SLOF2012002 132011107 CAMBEX CORP COM	11/8/2002	S	500,000	11/7/2002	11/3/2002	21,827.16
SLOF2012002 132011107 CAMBEX CORP COM	11/9/2002	S	500,000	11/7/2002	11/3/2002	22,194.57
SLOF2012002 132011107 CAMBEX CORP COM	11/10/2002	S	500,000	11/7/2002	11/3/2002	22,561.98
SLOF2012002 132011107 CAMBEX CORP COM	11/11/2002	S	500,000	11/7/2002	11/3/2002	22,929.39
SLOF2012002 132011107 CAMBEX CORP COM	11/12/2002	S	500,000	11/7/2002	11/3/2002	23,296.80
SLOF2012002 132011107 CAMBEX CORP COM	11/13/2002	S	500,000	11/7/2002	11/3/2002	23,664.21
SLOF2012002 132011107 CAMBEX CORP COM	11/14/2002	S	500,000	11/7/2002	11/3/2002	24,031.62
SLOF2012002 132011107 CAMBEX CORP COM	11/15/2002	S	500,000	11/7/2002	11/3/2002	24,399.03
SLOF2012002 132011107 CAMBEX CORP COM	11/16/2002	S	500,000	11/7/2002	11/3/2002	24,766.44
SLOF2012002 132011107 CAMBEX CORP COM	11/17/2002	S	500,000	11/7/2002	11/3/2002	25,133.85
SLOF2012002 132011107 CAMBEX CORP COM	11/18/2002	S	500,000	11/7/2002	11/3/2002	25,501.26
SLOF2012002 132011107 CAMBEX CORP COM	11/19/2002	S	500,000	11/7/2002	11/3/2002	25,868.67
SLOF2012002 132011107 CAMBEX CORP COM	11/20/2002	S	500,000	11/7/2002	11/3/2002	26,236.08
SLOF2012002 132011107 CAMBEX CORP COM	11/21/2002	S	500,000	11/7/2002	11/3/2002	26,603.49
SLOF2012002 132011107 CAMBEX CORP COM	11/22/2002	S	500,000	11/7/2002	11/3/2002	26,970.90
SLOF2012002 132011107 CAMBEX CORP COM	11/23/2002	S	500,000	11/7/2002	11/3/2002	27,338.31
SLOF2012002 132011107 CAMBEX CORP COM	11/24/2002	S	500,000	11/7/2002	11/3/2002	27,705.72
SLOF2012002 132011107 CAMBEX CORP COM	11/25/2002	S	500,000	11/7/2002	11/3/2002	28,073.13
SLOF2012002 132011107 CAMBEX CORP COM	11/26/2002	S	500,000	11/7/2002	11/3/2002	28,440.54
SLOF2012002 132011107 CAMBEX CORP COM	11/27/2002	S	500,000	11/7/2002	11/3/2002	28,807.95
SLOF2012002 132011107 CAMBEX CORP COM	11/28/2002	S	500,000	11/7/2002	11/3/2002	29,175.36
SLOF2012002 132011107 CAMBEX CORP COM	11/29/2002	S	500,000	11/7/2002	11/3/2002	29,542.77
SLOF2012002 132011107 CAMBEX CORP COM	11/30/2002	S	500,000	11/7/2002	11/3/2002	29,910.18
SLOF2012002 132011107 CAMBEX CORP COM	12/1/2002	S	500,000	11		

Entity Name	Year	Amount	Category	Start Date	End Date	Balance
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	1000000	S		8/23/2002	11/12/2002	7 445 27
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	500000	S		9/6/2002	11/12/2002	3 722 64
SLOF2012002 268484102 EGL INC COM	1100000	S		6/12/2002	11/12/2002	15 764 17
SLOF2012002 268484102 EGL INC COM	1600000	S		6/14/2002	11/12/2002	22 929 71
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	900000	S		6/3/2002	11/12/2002	2 227 16
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	1900000	S		6/11/2002	11/12/2002	4 701 78
SLOF2012002 427056106 HERCULES INC COM	3000000	S		2/26/2002	11/12/2002	2 699 80
SLOF2012002 427056106 HERCULES INC COM	2100000	S		3/8/2002	11/12/2002	18 898 58
SLOF2012002 449669100 IMC GLOBAL INC COM	900000	S		5/16/2002	11/12/2002	10 344 83
SLOF2012002 449669100 IMC GLOBAL INC COM	1300000	S		6/14/2002	11/12/2002	14 942 52
SLOF2012002 449669100 IMC GLOBAL INC COM	800000	S		7/13/2002	11/12/2002	9 195 40
SLOF2012002 466367109 JACK IN THE BOX INC COM	2600000	S		9/10/2002	11/12/2002	53 104 69
SLOF2012002 529898108 LIBBEY INC COM	300000	S		7/26/2002	11/12/2002	7 627 30
SLOF2012002 529898108 LIBBEY INC COM	400000	S		7/29/2002	11/12/2002	10 169 73
SLOF2012002 529898108 LIBBEY INC COM	4800000	S		4/17/2002	11/12/2002	10 297 60
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	1300000	S		4/19/2002	11/12/2002	2 788 93
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	1000000	S		10/22/2002	11/12/2002	17 963 55
SLOF2012002 700416209 PARK ELECTROCHEMICAL CORP COM	4100000	S		9/20/2002	11/12/2002	32 595 24
SLOF2012002 830688102 SKYWORKS SOLUTIONS INC	1900000	S		9/26/2002	11/12/2002	15 105 11
SLOF2012002 830688102 SKYWORKS SOLUTIONS INC	88604500	S		10/16/2002	11/12/2002	88 604 50
SLOF2012002 956102802 SLO CLIENT CASH INVESTMENT TR	1000000	S		8/2/2002	11/12/2002	16 950 69
SLOF2012002 255E109 AMERICAN EAGLE OUTFITTERS NEW	2400000	S		8/9/2002	11/12/2002	40 681 65
SLOF2012002 255E109 AMERICAN EAGLE OUTFITTERS NEW	1600000	S		10/16/2002	11/12/2002	45 402 63
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	1200000	S		9/6/2002	11/12/2002	8 998 48
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	500000	S		9/9/2002	11/12/2002	3 748 54
SLOF2012002 427056106 HERCULES INC COM	400000	S		3/8/2002	11/12/2002	4 479 06
SLOF2012002 449669100 IMC GLOBAL INC COM	600000	S		7/13/2002	11/12/2002	4 577 22
SLOF2012002 449669100 IMC GLOBAL INC COM	1000000	S		7/29/2002	11/12/2002	6 865 83
SLOF2012002 449669100 IMC GLOBAL INC COM	400000	S		9/11/2002	11/12/2002	11 443 05
SLOF2012002 460254105 INTERNATIONAL RECTIFIER CORP	2500000	S		9/12/2002	11/12/2002	47 840 55
SLOF2012002 460254105 INTERNATIONAL RECTIFIER CORP	2000000	S		9/10/2002	11/12/2002	39 899 39
SLOF2012002 466367109 JACK IN THE BOX INC COM	1500000	S		7/29/2002	11/12/2002	29 924 55
SLOF2012002 529898108 LIBBEY INC COM	1800000	S		4/19/2002	11/12/2002	19 107 32
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	9900000	S		4/2/2002	11/12/2002	20 460 68
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	800000	S		4/5/2002	11/12/2002	3 254 30
SLOF2012002 749719100 RSA SEC INC COM	102298800	S		10/7/2002	11/12/2002	102 298 80
SLOF2012002 956102802 SLO CLIENT CASH INVESTMENT TR	700000	S		11/8/2002	11/12/2002	3 761 45
SLOF2012002 37933108 APRIA HEALTHCARE GROUP INC	500000	S		10/16/2002	11/12/2002	16 952 36
SLOF2012002 125137109 CEC ENTMT INC COM	1100000	S		10/17/2002	11/12/2002	14 345 97
SLOF2012002 125137109 CEC ENTMT INC COM	900000	S		10/18/2002	11/12/2002	25 398 58
SLOF2012002 132011107 CAMBEX CORP COM	900000	S		10/18/2002	11/12/2002	18 503 26
SLOF2012002 291525103 EMMIS COMMUNICATIONS CORP COM	1400000	S		7/26/2002	11/12/2002	23 269 25
SLOF2012002 37183F107 GENESIS HEALTH VENTURES INC	100000	S		7/29/2002	11/12/2002	1 662 09
SLOF2012002 449669100 IMC GLOBAL INC COM	1800000	S		7/29/2002	11/12/2002	1 625 00
SLOF2012002 449669100 IMC GLOBAL INC COM	300000	S		9/17/2002	11/12/2002	3 534 46
SLOF2012002 460254105 INTERNATIONAL RECTIFIER CORP	1700000	S		9/17/2002	11/12/2002	34 365 14
SLOF2012002 460254105 INTERNATIONAL RECTIFIER CORP	2800000	S		3/2/2001	11/12/2002	33 490 91
SLOF2012002 460915200 INTRAWEST CORP COM NEW	1500000	S		4/19/2001	11/12/2002	17 941 56
SLOF2012002 460915200 INTRAWEST CORP COM NEW	200000	S		4/26/2001	11/12/2002	2 392 21
SLOF2012002 466367109 JACK IN THE BOX INC COM	100000	S		9/18/2002	11/12/2002	2 009 89
SLOF2012002 466367109 JACK IN THE BOX INC COM	200000	S		9/18/2002	11/12/2002	40 197 78
SLOF2012002 518415104 LATTICE SEMICONDUCTOR CORP COM	1000000	S		4/26/2002	11/12/2002	11 360 68
SLOF2012002 518415104 LATTICE SEMICONDUCTOR CORP COM	1500000	S		4/29/2002	11/12/2002	17 855 53
SLOF2012002 518415104 LATTICE SEMICONDUCTOR CORP COM	900000	S		5/2/2002	11/12/2002	6 624 61
SLOF2012002 529898108 LIBBEY INC COM	600000	S		7/29/2002	11/12/2002	15 071 48
SLOF2012002 529898108 LIBBEY INC COM	700000	S		7/30/2002	11/12/2002	17 583 40
SLOF2012002 871130100 SYBASE INC COM	200000	S		9/20/2002	11/12/2002	2 633 50
SLOF2012002 871130100 SYBASE INC COM	1800000	S		9/23/2002	11/12/2002	23 701 50
SLOF2012002 92343C106 VERITY INC COM	2100000	S		11/1/2002	11/12/2002	26 488 81

Entity Name	Year	Amount	Category	Start Date	End Date	Balance
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	294053					2 940 53
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	-161001					-1 610 01
SLOF2012002 268484102 EGL INC COM	92404					924 04
SLOF2012002 268484102 EGL INC COM	-45221					-452 21
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	-686185					-6 861 85
SLOF2012002 369300108 GENERAL CABLE CORP DEL COM NEW	-1143226					-11 432 26
SLOF2012002 427056106 HERCULES INC COM	105962					1 059 62
SLOF2012002 427056106 HERCULES INC COM	-894742					-8 947 42
SLOF2012002 449669100 IMC GLOBAL INC COM	-138262					-1 382 62
SLOF2012002 449669100 IMC GLOBAL INC COM	-166069					-1 660 69
SLOF2012002 449669100 IMC GLOBAL INC COM	3036					30 36
SLOF2012002 466367109 JACK IN THE BOX INC COM	-1041175					-10 411 75
SLOF2012002 529898108 LIBBEY INC COM	-99584					-995 84
SLOF2012002 529898108 LIBBEY INC COM	210911					2 109 11
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	1513904					15 139 04
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	-376580					-3 765 80
SLOF2012002 700416209 PARK ELECTROCHEMICAL CORP COM	263165					2 631 65
SLOF2012002 830688102 SKYWORKS SOLUTIONS INC	426375					4 263 75
SLOF2012002 830688102 SKYWORKS SOLUTIONS INC	-380188					-3 801 88
SLOF2012002 956102802 SLO CLIENT CASH INVESTMENT TR	-108351					-1 083 51
SLOF2012002 255E109 AMERICAN EAGLE OUTFITTERS NEW	-215094					-2 150 94
SLOF2012002 255E109 AMERICAN EAGLE OUTFITTERS NEW	10209					102 09
SLOF2012002 24522P103 DEL MONTE FOODS CO COM	78475					784 75
SLOF2012002 449669100 IMC GLOBAL INC COM	-72691					-726 91
SLOF2012002 449669100 IMC GLOBAL INC COM	-180295					-1 802 95
SLOF2012002 460254105 INTERNATIONAL RECTIFIER CORP	895941					8 959 41
SLOF2012002 466367109 JACK IN THE BOX INC COM	263114					2 631 14
SLOF2012002 529898108 LIBBEY INC COM	-1309702					-13 097 02
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	2945611					29 456 11
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	-250634					-2 506 34
SLOF2012002 749719100 RSA SEC INC COM	000					0 00
SLOF2012002 956102802 SLO CLIENT CASH INVESTMENT TR	91592					915 92
SLOF2012002 37933108 APRIA HEALTHCARE GROUP INC	149007					1 490 07
SLOF2012002 125137109 CEC ENTMT INC COM	301084					3 010 84
SLOF2012002 125137109 CEC ENTMT INC COM	-221					-2 21
SLOF2012002 132011107 CAMBEX CORP COM	144826					1 448 26
SLOF2012002 291525103 EMMIS COMMUNICATIONS CORP COM	114925					1 149 25
SLOF2012002 37183F107 GENESIS HEALTH VENTURES INC	406164					4 061 64
SLOF2012002 449669100 IMC GLOBAL INC COM	-19478					-194 78
SLOF2012002 449669100 IMC GLOBAL INC COM	60756					607 56
SLOF2012002 460254105 INTERNATIONAL RECTIFIER CORP	1983593					19 835 93
SLOF2012002 460915200 INTRAWEST CORP COM NEW	-899049					-8 990 49
SLOF2012002 460915200 INTRAWEST CORP COM NEW	-126378					-1 263 78
SLOF2012002 466367109 JACK IN THE BOX INC COM	-47945					-479 45
SLOF2012002 466367109 JACK IN THE BOX INC COM	-615362					-6 153 62
SLOF2012002 518415104 LATTICE SEMICONDUCTOR CORP COM	681454					6 814 54
SLOF2012002 518415104 LATTICE SEMICONDUCTOR CORP COM	-381170					-3 811 70
SLOF2012002 529898108 LIBBEY INC COM	-334678					-3 346 78
SLOF2012002 529898108 LIBBEY INC COM	23352					233 52
SLOF2012002 871130100 SYBASE INC COM	244872					2 448 72
SLOF2012002 871130100 SYBASE INC COM	579961					5 799 61

Entity Name	Year	Amount	Category	Start Date	End Date	Balance
SLOF2012002 92343C106 VERITY INC COM	11/4/2002	2 800 000	S	11/19/2002	11/19/2002	6 309 01
SLOF2012002 92343C106 VERITY INC COM	10/18/2002	1 200 000	S	11/19/2002	11/19/2002	2 293 10
SLOF2012002 132011107 CAMBEX CORP COM	4/8/2002	1 600 000	S	11/19/2002	11/19/2002	4 09 82
SLOF2012002 390568103 GREAT LAKES CHEM CORP COM	4/10/2002	300 000	S	11/19/2002	11/19/2002	791 26
SLOF2012002 390568103 GREAT LAKES CHEM CORP COM	4/10/2002	500 000	S	11/19/2002	11/19/2002	-1 567 72
SLOF2012002 449669100 IMC GLOBAL INC COM	4/26/2001	1 700 000	S	11/19/2002	11/19/2002	-1 169 19
SLOF2012002 460815200 INTRAVEST CORP COM NEW	9/23/2002	2 200 000	S	11/19/2002	11/19/2002	-14 256 80
SLOF2012002 871130100 SYBASE INC COM	10/22/2002	1 100 000	S	11/19/2002	11/19/2002	1 360 59
SLOF2012002 393801100 ARCH COAL INC COM	10/23/2002	600 000	S	11/19/2002	11/19/2002	4 597 38
SLOF2012002 393801100 ARCH COAL INC COM	10/24/2002	1 400 000	S	11/19/2002	11/19/2002	1 129 88
SLOF2012002 393801100 ARCH COAL INC COM	7/29/2002	1 000 000	S	11/19/2002	11/19/2002	1 908 24
SLOF2012002 37183F107 GENESIS HEALTH VENTURES INC	4/10/2002	400 000	S	11/19/2002	11/19/2002	-405 78
SLOF2012002 390568103 GREAT LAKES CHEM CORP COM	4/29/2002	800 000	S	11/19/2002	11/19/2002	-1 384 81
SLOF2012002 390568103 GREAT LAKES CHEM CORP COM	9/17/2002	2 400 000	S	11/19/2002	11/19/2002	-1 308 02
SLOF2012002 449669100 IMC GLOBAL INC COM	10/18/2002	200 000	S	11/19/2002	11/19/2002	1 879 81
SLOF2012002 461203101 INVACARE CORP	8/9/2002	1 000 000	S	11/19/2002	11/19/2002	-285 40
SLOF2012002 79377W108 SAKS INC COM	9/4/2002	700 000	S	11/19/2002	11/19/2002	1 575 57
SLOF2012002 79377W108 SAKS INC COM	9/23/2002	400 000	S	11/19/2002	11/19/2002	1 330 40
SLOF2012002 79377W108 SAKS INC COM	9/27/2002	300 000	S	11/19/2002	11/19/2002	49 81
SLOF2012002 871130100 SYBASE INC COM	8/9/2002	800 000	S	11/19/2002	11/19/2002	438 48
SLOF2012002 2 55E+109 AMERICAN EAGLE OUTFITTERS NEW	8/15/2002	600 000	S	11/19/2002	11/19/2002	1 038 23
SLOF2012002 2 55E+109 AMERICAN EAGLE OUTFITTERS NEW	8/21/2002	1 300 000	S	11/19/2002	11/19/2002	534 59
SLOF2012002 2 55E+109 AMERICAN EAGLE OUTFITTERS NEW	10/24/2002	3 000 000	S	11/19/2002	11/19/2002	1 328 32
SLOF2012002 393801100 ARCH COAL INC COM	6/14/2002	900 000	S	11/19/2002	11/19/2002	1 427 23
SLOF2012002 268484102 EGL INC COM	7/29/2002	600 000	S	11/19/2002	11/19/2002	3 554 49
SLOF2012002 37183F107 GENESIS HEALTH VENTURES INC	4/29/2002	300 000	S	11/19/2002	11/19/2002	904 35
SLOF2012002 390568103 GREAT LAKES CHEM CORP COM	9/17/2002	1 400 000	S	11/19/2002	11/19/2002	-61 32
SLOF2012002 449669100 IMC GLOBAL INC COM	9/13/2002	500 000	S	11/19/2002	11/19/2002	192 29
SLOF2012002 460254105 INTERNATIONAL RECTIFIER CORP	10/7/2002	91 618 440	S	11/19/2002	11/19/2002	-559 87
SLOF2012002 996102802 SLO CLIENT CASH INVESTMENT TR	8/6/2002	3 800 000	S	11/19/2002	11/19/2002	2 076 82
SLOF2012002 99709107 BORDERS GROUP INC COM	8/9/2002	1 000 000	S	11/19/2002	11/19/2002	1 063 52
SLOF2012002 37183F107 GENESIS HEALTH VENTURES INC	7/29/2002	200 000	S	11/19/2002	11/19/2002	0 00
SLOF2012002 37183F107 GENESIS HEALTH VENTURES INC	8/2/2002	1 800 000	S	11/19/2002	11/19/2002	10 273 35
SLOF2012002 37183F107 GENESIS HEALTH VENTURES INC	8/2/2002	1 400 000	S	11/19/2002	11/19/2002	1 431 21
SLOF2012002 390568103 GREAT LAKES CHEM CORP COM	3/9/2002	700 000	S	11/19/2002	11/19/2002	-84 10
SLOF2012002 427056108 HERCULES INC COM	3/26/2002	1 000 000	S	11/19/2002	11/19/2002	-128 66
SLOF2012002 427056108 HERCULES INC COM	9/17/2002	1 400 000	S	11/19/2002	11/19/2002	-53 92
SLOF2012002 449669100 IMC GLOBAL INC COM	9/4/2001	200 000	S	11/19/2002	11/19/2002	2 323 00
SLOF2012002 745769109 PULITZER INC COM	3/7/2001	300 000	S	11/19/2002	11/19/2002	-815 30
SLOF2012002 79377W108 SAKS INC COM	9/4/2002	300 000	S	11/19/2002	11/19/2002	-4 635 87
SLOF2012002 79377W108 SAKS INC COM	9/5/2002	2 100 000	S	11/19/2002	11/19/2002	728 23
SLOF2012002 79377W108 SAKS INC COM	9/23/2002	2 400 000	S	11/19/2002	11/19/2002	-885 66
SLOF2012002 79377W108 SAKS INC COM	9/27/2002	3 100 000	S	11/19/2002	11/19/2002	-543 45
SLOF2012002 871130100 SYBASE INC COM	9/4/2002	300 000	S	11/19/2002	11/19/2002	372 76
SLOF2012002 996102802 SLO CLIENT CASH INVESTMENT TR	8/2/2002	2 400 000	S	11/19/2002	11/19/2002	2 988 37
SLOF2012002 996102802 SLO CLIENT CASH INVESTMENT TR	8/27/2002	1 600 000	S	11/19/2002	11/19/2002	2 714 24
SLOF2012002 996102802 SLO CLIENT CASH INVESTMENT TR	10/1/2002	3 100 000	S	11/19/2002	11/19/2002	1 815 09
SLOF2012002 996102802 SLO CLIENT CASH INVESTMENT TR	10/1/2002	184 071 330	S	11/19/2002	11/19/2002	6 579 54
SLOF2012002 996102802 SLO CLIENT CASH INVESTMENT TR	10/1/2002	109 653 770	S	11/19/2002	11/19/2002	990 45
SLOF2012002 03074K100 AMERITRADE HOLDING CORP CL A	10/1/2002	3 500 000	S	11/19/2002	11/19/2002	1 557 23
SLOF2012002 03074K100 AMERITRADE HOLDING CORP CL A	10/1/2002	5 900 000	S	11/19/2002	11/19/2002	0 00
SLOF2012002 03074K100 AMERITRADE HOLDING CORP CL A	10/1/2002	1 900 000	S	11/19/2002	11/19/2002	0 00
SLOF2012002 53807103 AVNET INC COM	11/1/2002	3 900 000	S	11/19/2002	11/19/2002	6 427 53

SLOF2012002 53807103	AVNET INC COM	4,300,000	S	11/4/2002	11/21/2002	11/26/2002	47,202.25	43,033.97	4,168.28
SLOF2012002 98849101	BORLAND SOFTWARE CORP COM	3,100,000	S	4/11/2002	11/21/2002	11/26/2002	42,318.68	37,076.00	5,242.68
SLOF2012002 98849101	BORLAND SOFTWARE CORP COM	1,400,000	S	4/11/2002	11/21/2002	11/26/2002	19,111.66	17,172.26	1,939.40
SLOF2012002 114E+108	BROOKS PRI AUTOMATION INC	2,500,000	S	11/14/2002	11/21/2002	11/26/2002	36,939.88	32,332.75	4,607.13
SLOF2012002 12489V108	CBRL GROUP INC COM	3,400,000	S	10/17/2002	11/21/2002	11/26/2002	89,229.96	75,628.58	13,601.38
SLOF2012002 225302108	CREDENCE SYS CORP	700,000	S	8/19/2002	11/21/2002	11/26/2002	7,300.43	9,735.18	-2,434.75
SLOF2012002 225302108	CREDENCE SYS CORP	2,600,000	S	8/19/2002	11/21/2002	11/26/2002	27,115.86	30,252.56	-3,136.68
SLOF2012002 225302108	CREDENCE SYS CORP	900,000	S	9/17/2002	11/21/2002	11/26/2002	9,386.27	8,925.57	460.70
SLOF2012002 225302108	CREDENCE SYS CORP	100,000	S	10/14/2002	11/21/2002	11/26/2002	1,042.92	761.00	281.92
SLOF2012002 225302108	CYTEC INDS INC COM	1,000,000	S	10/18/2002	11/21/2002	11/26/2002	25,371.13	22,476.50	2,894.63
SLOF2012002 232820100	CYTEC INDS INC COM	600,000	S	10/21/2002	11/21/2002	11/26/2002	15,222.68	14,171.88	1,050.80
SLOF2012002 427056106	HERCULES INC COM	1,300,000	S	5/17/2002	11/21/2002	11/26/2002	10,499.68	16,069.56	-5,569.88
SLOF2012002 427056106	HERCULES INC COM	300,000	S	9/17/2002	11/21/2002	11/26/2002	3,604.39	3,729.24	-124.85
SLOF2012002 449669100	IMC GLOBAL INC COM	2,500,000	S	9/18/2002	11/21/2002	11/26/2002	30,036.59	30,575.50	-538.91
SLOF2012002 449669100	IMC GLOBAL INC COM	300,000	S	9/19/2002	11/21/2002	11/26/2002	3,604.39	3,719.52	-115.13
SLOF2012002 458118106	INTEGRATED DEVICE TECH INC	3,200,000	S	11/17/2002	11/21/2002	11/26/2002	38,052.92	34,829.76	3,223.16
SLOF2012002 460254105	INTERNATIONAL RECTIFIER CORP	300,000	S	9/13/2002	11/21/2002	11/26/2002	7,286.90	5,692.50	1,594.40
SLOF2012002 460254105	INTERNATIONAL RECTIFIER CORP	1,700,000	S	5/2/2002	11/21/2002	11/26/2002	41,292.43	28,840.50	12,451.93
SLOF2012002 518415104	LATTICE SEMICONDUCTOR CORP COM	100,000	S	9/7/2001	11/21/2002	11/26/2002	34,005.53	22,505.14	11,500.39
SLOF2012002 518415104	LATTICE SEMICONDUCTOR CORP COM	1,000,000	S	5/17/2002	11/21/2002	11/26/2002	9,284.92	12,032.60	-2,747.68
SLOF2012002 524651106	LATTICE SEMICONDUCTOR CORP COM	2,200,000	S	10/23/2002	11/21/2002	11/26/2002	20,426.82	13,574.00	6,852.82
SLOF2012002 745769109	LEGATO SYS INC COM	4,800,000	S	4/11/2002	11/21/2002	11/26/2002	28,021.54	36,102.72	-8,081.18
SLOF2012002 745769109	PULITZER INC COM	200,000	S	12/5/2001	11/21/2002	11/26/2002	19,830.45	17,338.26	2,492.19
SLOF2012002 03074K100	AMERITRADE HOLDING CORP CL A	3,800,000	S	4/12/2002	11/22/2002	11/27/2002	2,746.57	2,453.18	293.39
SLOF2012002 98849101	BORLAND SOFTWARE CORP COM	200,000	S	11/21/2002	11/22/2002	11/27/2002	5,911.92	5,500.83	411.09
SLOF2012002 124661109	C & D TECHNOLOGIES INC COM	300,000	S	11/22/2002	11/22/2002	11/27/2002	3,941.28	3,840.88	100.40
SLOF2012002 124661109	C & D TECHNOLOGIES INC COM	200,000	S	10/14/2002	11/22/2002	11/27/2002	21,862.74	15,220.00	6,642.74
SLOF2012002 225302108	CREDENCE SYS CORP	2,500,000	S	10/23/2002	11/22/2002	11/27/2002	27,328.42	19,788.00	7,540.42
SLOF2012002 225302108	CREDENCE SYS CORP	1,300,000	S	10/25/2002	11/22/2002	11/27/2002	14,210.78	10,596.56	3,614.22
SLOF2012002 225302108	CREDENCE SYS CORP	1,200,000	S	10/31/2002	11/22/2002	11/27/2002	13,117.64	10,301.64	2,816.00
SLOF2012002 232820100	CYTEC INDS INC COM	600,000	S	10/21/2002	11/22/2002	11/27/2002	15,287.30	14,430.84	856.46
SLOF2012002 232946103	C-YTC CORP COM	300,000	S	7/2/2002	11/22/2002	11/27/2002	28,765.23	22,423.50	6,341.73
SLOF2012002 232946103	CYTEC CORP COM	900,000	S	7/3/2002	11/22/2002	11/27/2002	8,629.57	6,432.93	2,196.64
SLOF2012002 268484102	EGL INC COM	2,300,000	S	6/14/2002	11/22/2002	11/27/2002	22,053.34	16,567.59	5,485.75
SLOF2012002 267456107	ELKCORP	1,000,000	S	11/6/2002	11/22/2002	11/27/2002	15,380.53	14,613.70	766.83
SLOF2012002 267456107	ELKCORP	300,000	S	11/7/2002	11/22/2002	11/27/2002	5,487.19	4,725.48	761.71
SLOF2012002 03074K100	AMERITRADE HOLDING CORP CL A	2,600,000	S	10/18/2002	11/25/2002	11/29/2002	13,638.14	11,863.02	1,775.12
SLOF2012002 03074K100	AMERITRADE HOLDING CORP CL A	5,900,000	S	10/21/2002	11/25/2002	11/29/2002	30,948.10	29,085.14	1,862.96
SLOF2012002 34425108	ANDREW CORP COM	1,000,000	S	8/22/2002	11/25/2002	11/29/2002	12,131.86	10,665.49	1,466.37
SLOF2012002 98849101	BORLAND SOFTWARE CORP COM	4,400,000	S	4/12/2002	11/25/2002	11/29/2002	60,590.13	53,969.96	6,620.17
SLOF2012002 225302108	CREDENCE SYS CORP	500,000	C	10/22/2002	11/25/2002	11/29/2002	6,665.24	5,077.10	1,588.14
SLOF2012002 225302108	CREDENCE SYS CORP	1,100,000	S	10/31/2002	11/25/2002	11/29/2002	12,549.19	9,443.17	3,106.02
SLOF2012002 225302108	CREDENCE SYS CORP	1,200,000	S	11/14/2002	11/25/2002	11/29/2002	13,690.03	10,372.20	3,317.83
SLOF2012002 225302108	CREDENCE SYS CORP	100,000	S	10/22/2002	11/25/2002	11/29/2002	5,080.75	4,810.28	270.47
SLOF2012002 232820100	CYTEC INDS INC COM	800,000	S	10/24/2002	11/25/2002	11/29/2002	20,322.96	18,622.56	1,700.42
SLOF2012002 268484102	EGL INC COM	1,000,000	S	11/7/2002	11/25/2002	11/29/2002	16,465.18	16,075.07	390.11
SLOF2012002 267456107	ELKCORP	300,000	S	11/8/2002	11/25/2002	11/29/2002	9,100.82	8,021.40	1,079.42
SLOF2012002 267456107	ELKCORP	500,000	S	11/11/2002	11/25/2002	11/29/2002	9,100.82	8,075.00	1,025.82
SLOF2012002 267456107	ELKCORP	500,000	S	11/12/2002	11/25/2002	11/29/2002	9,100.82	8,315.75	785.07
SLOF2012002 466367109	JACK IN THE BOX INC COM	200,000	S	9/18/2002	11/25/2002	11/29/2002	4,001.12	4,635.14	-634.02
SLOF2012002 466367109	JACK IN THE BOX INC COM	1,500,000	S	9/20/2002	11/25/2002	11/29/2002	30,008.38	35,342.10	-5,333.71
SLOF2012002 466367109	JACK IN THE BOX INC COM	1,400,000	S	9/26/2002	11/25/2002	11/29/2002	28,007.83	32,233.46	-4,225.63
SLOF2012002 532774106	LIN TV CORP CL A	1,800,000	S	9/3/2002	11/25/2002	11/29/2002	44,653.59	41,517.00	3,136.59
SLOF2012002 745769109	PULITZER INC COM	100,000	S	12/5/2001	11/25/2002	11/29/2002	4,428.78	4,755.00	-326.22

Entity Name	Date	Amount	Category
SLOF2012002 872443403 THQ INC	10/22/2002	2,800,000	S
SLOF2012002 878555101 TECHNITROL INC	11/25/2002	2,000,000	S
SLOF2012002 878555101 TECHNITROL INC	11/25/2002	1,500,000	S
SLOF2012002 878555101 TECHNITROL INC	11/25/2002	600,000	S
SLOF2012002 9269101 AIRBORNE INC COM	10/18/2002	2,600,000	S
SLOF2012002 9269101 AIRBORNE INC COM	10/18/2002	2,200,000	S
SLOF2012002 9269101 AIRBORNE INC COM	10/21/2002	1,000,000	S
SLOF2012002 2 55E+109 AMERICAN EAGLE OUTFITTERS NEW	11/26/2002	1,100,000	S
SLOF2012002 03074K100 AMERITRADE HOLDING CORP CL A	8/23/2002	400,000	S
SLOF2012002 03074K100 AMERITRADE HOLDING CORP CL A	9/23/2002	800,000	S
SLOF2012002 34425108 ANDREW CORP COM	9/23/2002	1,000,000	S
SLOF2012002 34425108 ANDREW CORP COM	9/23/2002	500,000	S
SLOF2012002 99849101 BORLAND SOFTWARE CORP COM	4/18/2002	500,000	S
SLOF2012002 125137109 CEC ENTMT INC COM	10/17/2002	200,000	S
SLOF2012002 125137109 CEC ENTMT INC COM	10/18/2002	1,700,000	S
SLOF2012002 125137109 CEC ENTMT INC COM	10/21/2002	1,400,000	S
SLOF2012002 225302108 CREDEnce SYS CORP	11/4/2002	600,000	S
SLOF2012002 232946103 CYTYC CORP COM	7/3/2002	1,200,000	S
SLOF2012002 232946103 CYTYC CORP COM	7/8/2002	1,700,000	S
SLOF2012002 232946103 CYTYC CORP COM	7/11/2002	700,000	S
SLOF2012002 232946103 CYTYC CORP COM	8/14/2002	900,000	S
SLOF2012002 269484102 EGL INC COM	11/14/2002	200,000	S
SLOF2012002 287456107 ELKCORP	11/15/2002	900,000	S
SLOF2012002 287456107 ELKCORP	11/17/2002	400,000	S
SLOF2012002 293829107 ENTRAVISION COMMUNICATIONS COR	4/30/2002	300,000	S
SLOF2012002 524651106 LEGATO SYS INC COM	4/30/2002	2,700,000	S
SLOF2012002 524651106 LEGATO SYS INC COM	4/11/2002	2,800,000	S
SLOF2012002 532774106 LIN TV CORP CL A	9/3/2002	200,000	S
SLOF2012002 532774106 LIN TV CORP CL A	9/4/2002	400,000	S
SLOF2012002 532774106 LIN TV CORP CL A	9/10/2002	100,000	S
SLOF2012002 535679104 LINENS N THINGS INC COM	8/15/2002	2,600,000	S
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	5/24/2002	100,000	S
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	5/28/2002	1,200,000	S
SLOF2012002 745769109 PULITZER INC COM	12/5/2001	100,000	S
SLOF2012002 745769109 PULITZER INC COM	5/8/2002	400,000	S
SLOF2012002 836167106 SOURCECORP COM	11/7/2002	500,000	S
SLOF2012002 872443403 THQ INC	10/22/2002	400,000	S
SLOF2012002 872443403 THQ INC	10/23/2002	1,300,000	S
SLOF2012002 878555101 TECHNITROL INC	11/14/2002	900,000	S
SLOF2012002 878555101 TECHNITROL INC	11/15/2002	1,300,000	S
SLOF2012002 2 55E+109 AMERICAN EAGLE OUTFITTERS NEW	8/23/2002	800,000	S
SLOF2012002 2 55E+109 AMERICAN EAGLE OUTFITTERS NEW	9/9/2002	2,800,000	S
SLOF2012002 03074K100 AMERITRADE HOLDING CORP CL A	9/6/2002	100,000	S
SLOF2012002 03074K100 AMERITRADE HOLDING CORP CL A	10/23/2002	1,400,000	S
SLOF2012002 03074K100 AMERITRADE HOLDING CORP CL A	10/24/2002	4,000,000	S
SLOF2012002 275769109 PULITZER INC COM	10/22/2002	300,000	C
SLOF2012002 872443403 THQ INC	11/14/2002	1,900,000	S
SLOF2012002 878555101 TECHNITROL INC	11/14/2002	2,900,000	S
SLOF2012002 2 55E+109 AMERICAN EAGLE OUTFITTERS NEW	11/15/2002	700,000	S
SLOF2012002 2 55E+109 AMERICAN EAGLE OUTFITTERS NEW	7/11/2002	2,500,000	S
SLOF2012002 03074K100 AMERITRADE HOLDING CORP CL A	7/15/2002	800,000	S
SLOF2012002 268484102 EGL INC COM	6/14/2002	2,000,000	S
SLOF2012002 268484102 EGL INC COM	6/17/2002	100,000	S
SLOF2012002 524651106 LEGATO SYS INC COM	4/30/2002	3,800,000	S
SLOF2012002 524651106 LEGATO SYS INC COM	5/1/2002	1,400,000	S
SLOF2012002 524651106 LEGATO SYS INC COM	5/2/2002	400,000	S
SLOF2012002 535679104 LINENS N THINGS INC COM	8/15/2002	900,000	S
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	5/28/2002	1,200,000	S
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	5/29/2002	1,000,000	S
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	6/28/2002	900,000	S
SLOF2012002 749719100 RSA SEC INC COM	4/5/2002	2,200,000	S

Date	Amount	Category
11/25/2002	52,188.18	S
11/29/2002	35,317.53	S
11/29/2002	20,560.00	S
11/29/2002	4,588.15	S
11/29/2002	1,824.94	S
12/2/2002	2,667.10	S
12/2/2002	1,476.22	S
12/2/2002	900.81	S
12/2/2002	373.99	S
12/2/2002	2,557.00	S
12/2/2002	74.46	S
12/2/2002	400.19	S
12/2/2002	838.88	S
12/2/2002	302.69	S
12/2/2002	947.69	S
12/2/2002	1,137.55	S
12/2/2002	8,552.95	S
12/2/2002	7,190.46	S
12/2/2002	1,055.37	S
12/2/2002	2,848.83	S
12/2/2002	3,412.59	S
12/2/2002	1,140.80	S
12/2/2002	457.23	S
12/2/2002	263.59	S
12/2/2002	728.60	S
12/2/2002	185.46	S
12/2/2002	464.74	S
12/2/2002	-3,764.53	S
12/2/2002	-5,630.15	S
12/2/2002	309.77	S
12/2/2002	638.58	S
12/2/2002	-42.79	S
12/2/2002	1,318.28	S
12/2/2002	-613.38	S
12/2/2002	-6,555.19	S
12/2/2002	-333.59	S
12/2/2002	-2,681.06	S
12/2/2002	956.54	S
12/2/2002	1,292.30	S
12/2/2002	3,925.28	S
12/2/2002	2,205.42	S
12/2/2002	3,359.81	S
12/2/2002	2,200.51	S
12/2/2002	7,046.87	S
12/2/2002	164.69	S
12/2/2002	757.18	S
12/2/2002	1,022.97	S
12/2/2002	1,910.35	S
12/2/2002	2,659.74	S
12/2/2002	7,547.72	S
12/2/2002	1,929.52	S
12/2/2002	4,611.51	S
12/2/2002	1,495.52	S
12/2/2002	1,795.26	S
12/2/2002	85.12	S
12/2/2002	-5,009.81	S
12/2/2002	-758.94	S
12/2/2002	200.27	S
12/2/2002	-463.53	S
12/2/2002	-6,166.28	S
12/2/2002	3,768.37	S
12/2/2002	12,974.56	S
12/2/2002	-2,137.96	S

Date	Amount	Category
11/29/2002	41,911.80	S
11/29/2002	31,500.00	S
11/29/2002	8,770.32	S
11/29/2002	33,802.10	S
12/2/2002	27,125.56	S
12/2/2002	12,100.00	S
12/2/2002	3,254.32	S
12/2/2002	17,398.70	S
12/2/2002	1,955.70	S
12/2/2002	2,044.30	S
12/2/2002	4,088.59	S
12/2/2002	10,534.78	S
12/2/2002	5,267.39	S
12/2/2002	4,964.70	S
12/2/2002	8,824.79	S
12/2/2002	5,877.10	S
12/2/2002	5,190.96	S
12/2/2002	45,239.38	S
12/2/2002	53,782.33	S
12/2/2002	6,704.19	S
12/2/2002	44,299.58	S
12/2/2002	8,871.77	S
12/2/2002	5,816.40	S
12/2/2002	8,643.96	S
12/2/2002	12,869.00	S
12/2/2002	16,281.59	S
12/2/2002	6,704.19	S
12/2/2002	5,563.39	S
12/2/2002	13,609.56	S
12/2/2002	3,569.89	S
12/2/2002	18,154.51	S
12/2/2002	15,425.91	S
12/2/2002	6,994.32	S
12/2/2002	2,920.35	S
12/2/2002	18,643.23	S
12/2/2002	14,878.70	S
12/2/2002	15,429.77	S
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12/2/2002	6,113.00	S
12/2/2002	9,845.54	S
12/2/2002	9,206.96	S
12/2/2002	2,504.18	S
12/2/2002	62,916.26	S
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12/2/2002	4,421.41	S
12/2/2002	17,685.62	S
12/2/2002	10,177.39	S
12/2/2002	7,278.70	S
12/2/2002	23,659.02	S
12/2/2002	13,699.18	S
12/2/2002	22,586.18	S
12/2/2002	14,854.11	S
12/2/2002	51,989.39	S
12/2/2002	1,856.76	S
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12/2/2002	19,582.40	S
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12/2/2002	21,078.34	S
12/2/2002	32,172.20	S
12/2/2002	7,765.70	S
12/2/2002	24,480.76	S
12/2/2002	7,833.84	S
12/2/2002	31,022.66	S
12/2/2002	1,551.13	S
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12/2/2002	7,821.14	S
12/2/2002	2,234.88	S
12/2/2002	21,771.51	S
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Date	Amount	Category
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12/2/2002	2,667.10	S
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12/2/2002	900.81	S
12/2/2002	373.99	S
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12/2/2002	74.46	S
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12/2/2002	947.69	S
12/2/2002	1,137.55	S
12/2/2002	8,552.95	S
12/2/2002	7,190.46	S
12/2/2002	1,055.37	S
12/2/2002	2,848.83	S
12/2/2002	3,412.59	S
12/2/2002	1,140.80	S
12/2/2002	457.23	S
12/2/2002	263.59	S
12/2/2002	728.60	S
12/2/2002	185.46	S
12/2/2002	464.74	S
12/2/2002	-3,764.53	S
12/2/2002	-5,630.15	S
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12/2/2002	638.58	S
12/2/2002	-42.79	S
12/2/2002	1,318.28	S
12/2/2002	-613.38	S
12/2/2002	-6,555.19	S
12/2/2002	-333.59	S
12/2/2002	-2,681.06	S
12/2/2002	956.54	S
12/2/2002	1,292.30	S
12/2/2002	3,925.28	S
12/2/2002	2,205.42	S
12/2/2002	3,359.81	S
12/2/2002	2,200.51	S

Entity Name	Year	Amount	Category	Start Date	End Date	Amount	Category	Start Date	End Date	Amount	Category
SLOF2012002 749719100	2002	500,000	S	4/9/2002	11/27/2002	3,275.65	S	12/3/2002	12/3/2002	3,907.40	S
SLOF2012002 872443403	2002	1,300,000	S	10/23/2002	11/27/2002	23,337.74	S	12/3/2002	12/3/2002	19,733.74	S
SLOF2012002 89674K103	2002	2,400,000	S	4/19/2002	11/27/2002	18,803.41	S	12/3/2002	12/3/2002	37,010.28	S
SLOF2012002 89674K103	2002	3,000,000	S	4/22/2002	11/27/2002	14,557.48	S	12/3/2002	12/3/2002	27,242.16	S
SLOF2012002 89674K103	2002	1,300,000	S	4/24/2002	11/27/2002	7,885.30	S	12/3/2002	12/3/2002	13,634.79	S
SLOF2012002 89674K103	2002	3,400,000	S	4/26/2002	11/27/2002	20,623.09	S	12/3/2002	12/3/2002	34,781.68	S
SLOF2012002 524651106	2002	1,600,000	S	5/2/2002	11/29/2002	9,052.36	S	12/4/2002	12/4/2002	9,739.52	S
SLOF2012002 524651106	2002	500,000	S	6/12/2002	11/29/2002	2,828.86	S	12/4/2002	12/4/2002	2,847.75	S
SLOF2012002 532774106	2002	700,000	S	9/10/2002	11/29/2002	17,059.67	S	12/4/2002	12/4/2002	17,529.26	S
SLOF2012002 587200106	2002	500,000	S	6/28/2002	11/29/2002	6,186.51	S	12/4/2002	12/4/2002	7,208.10	S
SLOF2012002 587200106	2002	400,000	S	7/8/2002	11/29/2002	4,949.21	S	12/4/2002	12/4/2002	4,058.32	S
SLOF2012002 524651106	2002	1,000,000	S	4/9/2002	11/29/2002	6,518.20	S	12/4/2002	12/4/2002	7,814.80	S
SLOF2012002 42764100	2002	200,000	S	10/22/2002	12/2/2002	7,563.01	S	12/5/2002	12/5/2002	6,390.00	S
SLOF2012002 162829103	2002	1,200,000	S	7/15/2002	12/2/2002	13,123.76	S	12/5/2002	12/5/2002	11,820.84	S
SLOF2012002 231021106	2002	400,000	S	7/19/2002	12/2/2002	12,381.43	S	12/5/2002	12/5/2002	11,718.20	S
SLOF2012002 231021106	2002	900,000	S	7/22/2002	12/2/2002	27,858.21	S	12/5/2002	12/5/2002	26,862.12	S
SLOF2012002 231021106	2002	1,000,000	S	7/22/2002	12/2/2002	30,953.57	S	12/5/2002	12/5/2002	29,081.10	S
SLOF2012002 232806109	2002	3,500,000	S	9/9/2002	12/2/2002	31,628.19	S	12/5/2002	12/5/2002	32,069.10	S
SLOF2012002 449669100	2002	400,000	S	9/19/2002	12/2/2002	4,859.81	S	12/5/2002	12/5/2002	4,959.36	S
SLOF2012002 449669100	2002	2,400,000	S	9/20/2002	12/2/2002	29,158.88	S	12/5/2002	12/5/2002	29,957.04	S
SLOF2012002 524651106	2002	1,700,000	S	9/20/2002	12/2/2002	20,654.20	S	12/5/2002	12/5/2002	21,628.76	S
SLOF2012002 449669100	2002	5,100,000	S	10/22/2002	12/2/2002	57,440.58	S	12/5/2002	12/5/2002	20,104.71	S
SLOF2012002 524651106	2002	800,000	S	6/12/2002	12/2/2002	4,641.38	S	12/5/2002	12/5/2002	40,527.15	S
SLOF2012002 532774106	2002	800,000	S	10/7/2002	12/2/2002	10,218.11	S	12/5/2002	12/5/2002	4,556.40	S
SLOF2012002 745769109	2002	600,000	S	5/8/2002	12/2/2002	26,379.10	S	12/5/2002	12/5/2002	10,203.66	S
SLOF2012002 745769109	2002	2,300,000	S	4/9/2002	12/2/2002	7,890.00	S	12/5/2002	12/5/2002	17,779.00	S
SLOF2012002 749719100	2002	1,500,000	S	4/11/2002	12/2/2002	15,122.50	S	12/5/2002	12/5/2002	17,056.96	S
SLOF2012002 749719100	2002	200,000	S	4/12/2002	12/2/2002	1,315.00	S	12/5/2002	12/5/2002	30,550.02	S
SLOF2012002 749719100	2002	200,000	S	4/26/2002	12/2/2002	13,984.95	S	12/5/2002	12/5/2002	9,377.76	S
SLOF2012002 89674K103	2002	1,900,000	S	5/17/2002	12/2/2002	11,552.79	S	12/5/2002	12/5/2002	17,779.00	S
SLOF2012002 89674K103	2002	2,100,000	S	5/29/2002	12/2/2002	12,768.87	S	12/5/2002	12/5/2002	1,125.15	S
SLOF2012002 89674K103	2002	1,100,000	S	6/4/2002	12/2/2002	6,688.46	S	12/5/2002	12/5/2002	1,446.42	S
SLOF2012002 89674K103	2002	1,000,000	S	6/5/2002	12/2/2002	6,080.41	S	12/5/2002	12/5/2002	23,528.77	S
SLOF2012002 89674K103	2002	1,300,000	S	6/12/2002	12/2/2002	6,688.46	S	12/5/2002	12/5/2002	8,636.10	S
SLOF2012002 89674K103	2002	1,400,000	S	6/13/2002	12/2/2002	8,512.58	S	12/5/2002	12/5/2002	9,940.28	S
SLOF2012002 89674K103	2002	1,300,000	S	10/22/2002	12/2/2002	7,904.54	S	12/5/2002	12/5/2002	1,518.49	S
SLOF2012002 89674K103	2002	400,000	S	10/22/2002	12/2/2002	20,790.89	S	12/5/2002	12/5/2002	19,272.40	S
SLOF2012002 99724106	2002	1,500,000	S	10/22/2002	12/3/2002	16,243.45	S	12/6/2002	12/6/2002	14,776.05	S
SLOF2012002 99724106	2002	267,934.850	S	10/17/2002	12/3/2002	267,934.85	S	12/6/2002	12/6/2002	267,934.85	S
SLOF2012002 996102802	2002	1,200,000	S	11/25/2002	12/4/2002	28,838.61	S	12/6/2002	12/6/2002	27,313.44	S
SLOF2012002 37933108	2002	1,000,000	S	11/26/2002	12/4/2002	24,032.17	S	12/6/2002	12/6/2002	22,949.70	S
SLOF2012002 488360108	2002	1,100,000	S	10/23/2002	12/4/2002	11,209.32	S	12/6/2002	12/6/2002	8,793.73	S
SLOF2012002 872443403	2002	2,100,000	S	8/13/2002	12/4/2002	36,550.65	S	12/6/2002	12/6/2002	31,877.58	S
SLOF2012002 8674K103	2002	1,000,000	S	9/20/2002	12/4/2002	2,077.00	S	12/6/2002	12/6/2002	732.30	S
SLOF2012002 89674K103	2002	5,400,000	S	10/17/2002	12/4/2002	27,411.73	S	12/6/2002	12/6/2002	24,270.30	S
SLOF2012002 996102802	2002	291,655.090	S	10/17/2002	12/4/2002	291,655.09	S	12/6/2002	12/6/2002	291,655.09	S
SLOF2012002 74014101	2002	100,000	S	8/14/2001	12/5/2002	1,126.17	S	12/10/2002	12/10/2002	3,714.00	S
SLOF2012002 74014101	2002	300,000	S	8/15/2001	12/5/2002	3,378.50	S	12/10/2002	12/10/2002	3,194.23	S
SLOF2012002 488360108	2002	2,500,000	S	10/23/2002	12/5/2002	23,848.53	S	12/10/2002	12/10/2002	19,985.75	S
SLOF2012002 488360108	2002	3,400,000	S	10/24/2002	12/5/2002	32,433.99	S	12/10/2002	12/10/2002	28,969.76	S
SLOF2012002 524651106	2002	500,000	S	6/13/2002	12/5/2002	2,514.92	S	12/10/2002	12/10/2002	2,834.35	S
SLOF2012002 524651106	2002	2,500,000	S	9/10/2002	12/5/2002	12,574.62	S	12/10/2002	12/10/2002	9,204.25	S
SLOF2012002 524651106	2002	1,900,000	S	10/7/2002	12/5/2002	9,556.71	S	12/10/2002	12/10/2002	6,956.09	S
SLOF2012002 532774106	2002	500,000	S	10/9/2002	12/5/2002	7,119.05	S	12/10/2002	12/10/2002	10,660.60	S
SLOF2012002 532774106	2002	300,000	S	10/10/2002	12/5/2002	9,492.07	S	12/10/2002	12/10/2002	6,079.35	S
SLOF2012002 532774106	2002	400,000	S	10/21/2002	12/5/2002	4,746.04	S	12/10/2002	12/10/2002	7,722.87	S
SLOF2012002 532774106	2002	800,000	S	10/30/2002	12/5/2002	18,984.10	S	12/10/2002	12/10/2002	4,313.46	S
SLOF2012002 872443403	2002	500,000	S	10/23/2002	12/5/2002	8,346.60	S	12/10/2002	12/10/2002	17,589.84	S
SLOF2012002 872443403	2002	500,000	S	10/23/2002	12/5/2002	8,346.60	S	12/10/2002	12/10/2002	7,561.70	S

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SLOF2012002 872443403 THO INC	1 400 000	10/24/2002	12/5/2002	12/10/2002	23 370 47	22 473 50	896 97
SLOF2012002 89674K103 TRIQUINT SEMICONDUCTOR INC COM	1 500 000	9/29/2002	12/5/2002	12/10/2002	7 735 41	6 741 75	893 66
SLOF2012002 9961022802 SLO CLIENT CASH INVESTMENT TR	10 622 160	10/17/2002	12/5/2002	12/5/2002	10 622 16	10 622 16	0 00
SLOF2012002 9961022802 SLO CLIENT CASH INVESTMENT TR	14 789 170	10/16/2002	12/5/2002	12/5/2002	14 789 17	14 789 17	0 00
SLOF2012002 9961022802 SLO CLIENT CASH INVESTMENT TR	244 045 960	10/21/2002	12/5/2002	12/5/2002	244 045 56	244 045 56	0 00
SLOF2012002 9961022802 SLO CLIENT CASH INVESTMENT TR	449 130 960	10/22/2002	12/5/2002	12/5/2002	449 130 98	449 130 98	0 00
SLOF2012002 9961022802 SLO CLIENT CASH INVESTMENT TR	120 316 510	11/1/2002	12/5/2002	12/5/2002	120 316 51	120 316 51	0 00
SLOF2012002 34425108 ANDREW CORP COM	800 000	8/23/2002	12/6/2002	12/11/2002	8 564 14	7 843 52	620 62
SLOF2012002 12489V106 CBRL GROUP INC COM	600 000	10/11/2002	12/6/2002	12/11/2002	16 241 51	13 346 22	2 895 29
SLOF2012002 12489V106 CBRL GROUP INC COM	400 000	10/18/2002	12/6/2002	12/11/2002	10 827 67	9 019 36	1 808 31
SLOF2012002 268484102 EGL INC COM	900 000	6/17/2002	12/6/2002	12/11/2002	13 767 87	13 194 09	573 78
SLOF2012002 297602104 ETHAN ALLEN INTERIORS INC COM	600 000	10/22/2002	12/6/2002	12/11/2002	21 162 92	18 687 90	2 475 02
SLOF2012002 297602104 ETHAN ALLEN INTERIORS INC COM	400 000	10/23/2002	12/6/2002	12/11/2002	14 108 61	12 578 88	1 529 73
SLOF2012002 36821G101 GRANT PRIDECO INC COM	200 000	10/24/2002	12/6/2002	12/11/2002	7 054 31	6 540 04	514 27
SLOF2012002 423452101 HELMERICH & PAYNE INC COM	1 700 000	11/11/2002	12/6/2002	12/11/2002	18 327 31	16 723 24	1 604 07
SLOF2012002 46145F105 INVESTMENT TECH GRP COM NEW	1 200 000	11/15/2002	12/6/2002	12/11/2002	34 002 53	31 126 32	2 876 21
SLOF2012002 46145F105 INVESTMENT TECH GRP COM NEW	3 400 000	11/20/2002	12/6/2002	12/11/2002	15 910 94	19 152 00	-3 241 06
SLOF2012002 46145F105 INVESTMENT TECH GRP COM NEW	1 300 000	11/21/2002	12/6/2002	12/11/2002	29 548 89	29 548 89	-8 182 70
SLOF2012002 501049100 KROLL INC COM	900 000	11/21/2002	12/6/2002	12/11/2002	17 969 21	18 660 17	1 309 04
SLOF2012002 518415104 LATTICE SEMICONDUCTOR CORP COM	5 600 000	10/23/2002	12/6/2002	12/11/2002	51 278 76	34 552 00	16 726 76
SLOF2012002 532774106 LIN TV CORP CL A	100 000	10/30/2002	12/6/2002	12/11/2002	9 585 70	8 749 92	845 78
SLOF2012002 532774106 LIN TV CORP CL A	1 000 000	10/31/2002	12/6/2002	12/11/2002	2 398 93	2 075 00	323 93
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	500 000	7/8/2002	12/6/2002	12/11/2002	8 536 34	10 145 60	1 609 48
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	1 000 000	7/15/2002	12/6/2002	12/11/2002	4 268 17	5 000 00	-731 83
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	500 000	7/22/2002	12/6/2002	12/11/2002	853 63	793 11	60 52
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	500 000	7/24/2002	12/6/2002	12/11/2002	4 268 17	4 222 45	45 72
SLOF2012002 639088101 NAUTICA ENTERPRISES INC COM	1 700 000	4/25/2002	12/6/2002	12/11/2002	5 570 86	7 571 05	-2 000 07
SLOF2012002 670181105 NU SKIN ENTERPRISES INC CL A	2 700 000	9/15/2002	12/6/2002	12/11/2002	19 709 03	21 256 97	1 547 94
SLOF2012002 673652102 OAKLEY INC COM	2 800 000	9/4/2002	12/6/2002	12/11/2002	26 881 74	35 674 29	-8 792 55
SLOF2012002 673652102 OAKLEY INC COM	1 400 000	9/9/2002	12/6/2002	12/11/2002	27 877 36	27 680 24	197 12
SLOF2012002 673652102 OAKLEY INC COM	1 400 000	9/9/2002	12/6/2002	12/11/2002	13 939 68	14 688 10	749 42
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	1 800 000	4/19/2002	12/6/2002	12/11/2002	4 705 59	9 075 78	-4 370 19
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	3 700 000	4/24/2002	12/6/2002	12/11/2002	6 672 61	17 285 66	-7 613 05
SLOF2012002 699173100 PARAMETRIC TECHNOLOGY CORP COM	2 400 000	5/19/2002	12/6/2002	12/11/2002	6 274 13	9 324 24	-3 050 11
SLOF2012002 73179P106 POLYONE CORP COM	2 400 000	9/4/2002	12/6/2002	12/11/2002	17 751 06	27 567 68	-4 816 62
SLOF2012002 745769109 PULITZER INC COM	500 000	5/8/2002	12/6/2002	12/11/2002	21 491 30	25 458 35	-3 967 05
SLOF2012002 90338W103 US ONCOLOGY INC COM	700 000	1/22/2002	12/6/2002	12/11/2002	6 133 84	5 824 84	309 00
SLOF2012002 90338W103 US ONCOLOGY INC COM	200 000	2/8/2002	12/6/2002	12/11/2002	1 752 53	1 726 00	26 53
SLOF2012002 9961022802 SLO CLIENT CASH INVESTMENT TR	147 377 570	11/1/2002	12/6/2002	12/11/2002	147 377 57	147 377 57	0 00
SLOF2012002 9961022802 SLO CLIENT CASH INVESTMENT TR	55 181 400	11/4/2002	12/6/2002	12/6/2002	55 181 40	55 181 40	0 00
SLOF2012002 180911108 ALLEN TELECOM INC COM	1 300 000	1/7/2002	12/9/2002	12/12/2002	15 980 22	10 950 38	5 039 84
SLOF2012002 32515108 ANADIGICS INC	1 100 000	1/9/2002	12/9/2002	12/12/2002	12 227 82	8 074 30	4 153 52
SLOF2012002 32515108 ANADIGICS INC	1 400 000	1/11/2002	12/9/2002	12/12/2002	2 756 62	14 787 96	-12 031 34
SLOF2012002 32515108 ANADIGICS INC	1 200 000	1/11/2002	12/9/2002	12/12/2002	3 508 43	19 421 36	15 912 93
SLOF2012002 32515108 ANADIGICS INC	1 200 000	1/11/2002	12/9/2002	12/12/2002	3 007 43	10 063 00	-13 075 77
SLOF2012002 232806109 CYPRESS SEMICONDUCTOR CORP	700 000	9/9/2002	12/9/2002	12/12/2002	4 487 28	6 413 82	-1 928 54
SLOF2012002 268484102 EGL INC COM	4 500 000	6/25/2002	12/9/2002	12/12/2002	28 946 82	42 298 20	13 451 38
SLOF2012002 268484102 EGL INC COM	600 000	6/17/2002	12/9/2002	12/12/2002	8 766 27	8 796 06	-29 78
SLOF2012002 268484102 EGL INC COM	800 000	6/18/2002	12/9/2002	12/12/2002	11 688 37	11 630 16	-141 79
SLOF2012002 268484102 EGL INC COM	200 000	6/25/2002	12/9/2002	12/12/2002	2 922 09	2 824 92	97 17
SLOF2012002 339099103 FLEETWOOD ENTERPRISES INC COM	400 000	12/26/2001	12/9/2002	12/12/2002	3 177 90	4 465 96	1 288 06
SLOF2012002 339099103 FLEETWOOD ENTERPRISES INC COM	3 200 000	12/27/2001	12/9/2002	12/12/2002	25 423 23	36 616 00	-11 192 77
SLOF2012002 36821G101 GRANT PRIDECO INC COM	2 600 000	11/11/2002	12/9/2002	12/12/2002	28 203 42	25 576 72	2 626 70
SLOF2012002 423452101 HELMERICH & PAYNE INC COM	600 000	11/15/2002	12/9/2002	12/12/2002	17 042 12	15 563 16	1 478 96
SLOF2012002 423452101 HELMERICH & PAYNE INC COM	200 000	11/15/2002	12/9/2002	12/12/2002	5 680 71	5 084 12	586 59
SLOF2012002 423452101 HELMERICH & PAYNE INC COM	600 000	9/10/2002	12/9/2002	12/12/2002	3 983 95	2 928 85	1 055 07
SLOF2012002 524651106 LEGATO SYS INC COM	400 000	9/10/2002	12/9/2002	12/12/2002	1 891 96	1 487 92	504 06
SLOF2012002 524651106 LEGATO SYS INC COM	700 000	7/24/2002	12/9/2002	12/12/2002	5 771 25	5 911 43	-140 18
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	800 000	8/6/2002	12/9/2002	12/12/2002	6 595 72	5 502 64	1 093 08
SLOF2012002 587200106 MENTOR GRAPHICS CORP COM	1 000 000	8/8/2002	12/9/2002	12/12/2002	8 244 65	6 713 20	1 531 45

Entity Name	Year	Amount	Category	Year	Amount	Category	Year	Amount	Category
SLOF2012002 639089101	3/8/2002	700 000	S	12/9/2002	12/12/2002	7 339 97	10 599 47	3 259 50	
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SLOF2012002 670181T05	4/26/2002	700 000	S	12/9/2002	12/12/2002	9 029 72	9 029 72	-1 101 55	
SLOF2012002 670181T05	4/29/2002	500 000	S	12/9/2002	12/12/2002	5 662 98	7 048 75	-1 385 77	
SLOF2012002 73179P06	9/4/2002	2 300 000	S	12/9/2002	12/12/2002	15 379 40	21 627 36	-6 247 96	
SLOF2012002 782352108	10/15/2002	400 000	S	12/9/2002	12/12/2002	6 367 33	5 809 24	558 09	
SLOF2012002 782352108	10/16/2002	500 000	S	12/9/2002	12/12/2002	7 959 16	7 223 20	735 96	
SLOF2012002 782352108	11/17/2002	1 400 000	S	12/9/2002	12/12/2002	22 285 64	21 028 00	1 257 64	
SLOF2012002 860342104	11/17/2002	3 200 000	S	12/9/2002	12/12/2002	40 208 06	34 656 00	5 552 06	
SLOF2012002 861565109	5/16/2001	900 000	S	12/9/2002	12/12/2002	5 787 36	15 174 45	-9 387 09	
SLOF2012002 861565109	5/22/2001	500 000	S	12/9/2002	12/12/2002	3 215 20	9 259 55	-6 044 35	
SLOF2012002 861565109	9/29/2002	800 000	S	12/9/2002	12/12/2002	3 878 78	3 595 60	283 16	
SLOF2012002 861565109	9/29/2002	1 000 000	S	12/9/2002	12/12/2002	5 333 30	4 912 49	420 81	
SLOF2012002 861565109	10/23/2002	1 100 000	S	12/9/2002	12/12/2002	15 030 20	14 966 84	43 36	
SLOF2012002 861565109	10/24/2002	400 000	S	12/9/2002	12/12/2002	1 939 38	2 103 80	-164 42	
SLOF2012002 861565109	11/14/2002	19 578 370	S	12/9/2002	12/9/2002	19 578 37	19 578 37	0 00	
SLOF2012002 861565109	11/18/2002	66 527 040	S	12/9/2002	12/9/2002	66 527 04	66 527 04	0 00	
SLOF2012002 861565109	9/11/2002	200 000	S	12/10/2002	12/13/2002	28 805 87	45 396 45	16 590 58	
SLOF2012002 861565109	6/28/2002	4 500 000	S	12/10/2002	12/13/2002	8 863 17	8 474 78	388 41	
SLOF2012002 861565109	6/27/2002	100 000	S	12/10/2002	12/13/2002	1 477 20	1 516 86	-39 78	
SLOF2012002 861565109	7/2/2002	1 300 000	S	12/10/2002	12/13/2002	19 203 54	19 058 00	145 54	
SLOF2012002 861565109	10/24/2002	1 200 000	S	12/10/2002	12/13/2002	41 648 34	39 240 24	2 408 10	
SLOF2012002 861565109	11/18/2002	700 000	S	12/10/2002	12/13/2002	19 498 09	17 794 42	1 701 67	
SLOF2012002 861565109	9/11/2002	300 000	S	12/10/2002	12/13/2002	8 335 47	7 754 46	601 01	
SLOF2012002 861565109	9/12/2002	1 000 000	S	12/10/2002	12/13/2002	4 980 65	3 719 80	1 260 85	
SLOF2012002 861565109	9/25/2002	1 000 000	S	12/10/2002	12/13/2002	4 980 65	3 649 00	1 331 65	
SLOF2012002 861565109	8/8/2002	200 000	S	12/10/2002	12/13/2002	896 13	590 32	405 81	
SLOF2012002 861565109	8/9/2002	1 600 000	S	12/10/2002	12/13/2002	13 153 36	10 741 12	2 412 24	
SLOF2012002 861565109	8/9/2002	900 000	S	12/10/2002	12/13/2002	7 398 76	6 427 80	970 96	
SLOF2012002 861565109	3/8/2002	900 000	S	12/10/2002	12/13/2002	9 289 98	13 627 89	-4 337 93	
SLOF2012002 861565109	4/29/2002	1 000 000	S	12/10/2002	12/13/2002	11 422 25	14 097 50	-2 675 25	
SLOF2012002 861565109	9/4/2002	1 000 000	S	12/10/2002	12/13/2002	635 30	940 32	-305 02	
SLOF2012002 861565109	9/5/2002	3 700 000	S	12/10/2002	12/13/2002	23 508 12	35 134 09	-11 627 97	
SLOF2012002 861565109	5/8/2002	100 000	S	12/10/2002	12/13/2002	4 186 91	5 091 87	-904 96	
SLOF2012002 861565109	5/10/2002	400 000	S	12/10/2002	12/13/2002	16 747 65	20 080 20	-3 332 55	
SLOF2012002 861565109	2/12/2002	300 000	S	12/10/2002	12/13/2002	2 643 88	2 481 03	162 85	
SLOF2012002 861565109	2/21/2002	2 100 000	S	12/10/2002	12/13/2002	18 507 15	19 259 31	-752 16	
SLOF2012002 861565109	10/17/2002	800 000	S	12/11/2002	12/16/2002	21 212 08	19 158 32	2 053 76	
SLOF2012002 861565109	10/18/2002	1 300 000	S	12/11/2002	12/16/2002	34 469 63	31 374 33	3 095 30	
SLOF2012002 861565109	7/22/2002	1 900 000	S	12/11/2002	12/16/2002	54 590 86	55 254 09	-663 23	
SLOF2012002 861565109	9/12/2002	6 100 000	S	12/11/2002	12/16/2002	39 184 84	61 537 41	-23 352 57	
SLOF2012002 861565109	7/2/2002	300 000	S	12/11/2002	12/16/2002	1 877 94	2 899 02	-1 021 08	
SLOF2012002 861565109	11/27/2002	500 000	S	12/11/2002	12/16/2002	18 937 82	19 058 00	-115 18	
SLOF2012002 861565109	11/25/2002	2 500 000	S	12/11/2002	12/16/2002	48 973 77	46 278 25	2 695 52	
SLOF2012002 861565109	9/25/2002	2 600 000	S	12/11/2002	12/16/2002	14 090 57	8 264 48	5 826 09	
SLOF2012002 861565109	8/9/2002	1 400 000	S	12/11/2002	12/16/2002	11 138 90	9 998 80	1 140 10	
SLOF2012002 861565109	8/12/2002	2 000 000	S	12/11/2002	12/16/2002	1 591 27	1 404 00	187 27	
SLOF2012002 861565109	8/12/2002	1 800 000	S	12/11/2002	12/16/2002	50 502 69	46 674 00	3 828 69	
SLOF2012002 861565109	8/13/2002	300 000	S	12/11/2002	12/16/2002	8 417 12	7 923 66	493 46	
SLOF2012002 861565109	4/29/2002	100 000	S	12/11/2002	12/16/2002	1 153 41	1 409 75	-256 34	
SLOF2012002 861565109	5/8/2002	400 000	S	12/11/2002	12/16/2002	4 613 66	5 609 08	-995 42	
SLOF2012002 861565109	9/5/2002	3 500 000	S	12/11/2002	12/16/2002	21 950 28	33 234 95	-11 284 67	
SLOF2012002 861565109	9/6/2002	2 600 000	S	12/11/2002	12/16/2002	16 305 83	25 145 90	-8 839 97	
SLOF2012002 861565109	4/19/2002	1 000 000	S	12/11/2002	12/16/2002	627 15	974 50	-347 35	
SLOF2012002 861565109	4/19/2002	900 000	S	12/11/2002	12/16/2002	5 482 45	6 508 89	-1 026 44	
SLOF2012002 861565109	4/22/2002	1 300 000	S	12/11/2002	12/16/2002	7 309 94	9 095 52	-1 785 58	
SLOF2012002 861565109	4/23/2002	1 400 000	S	12/11/2002	12/16/2002	8 528 26	9 411 35	-893 09	
SLOF2012002 861565109	2/21/2002	1 300 000	S	12/11/2002	12/16/2002	11 922 43	10 104 08	1 818 35	
SLOF2012002 861565109	2/21/2002	1 300 000	S	12/11/2002	12/16/2002	11 922 43	11 922 43	0 00	

Entity Name	Year	Amount	Category	Start Date	End Date	Balance
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SLOF2012002 42764100	10/17/2002	200 000	S	12/12/2002	12/17/2002	7 569 77
SLOF2012002 42764100	10/17/2002	600 000	S	12/12/2002	12/17/2002	22 709 32
SLOF2012002 42764100	10/24/2002	400 000	S	12/12/2002	12/17/2002	15 139 54
SLOF2012002 99849101	4/24/2002	2 200 000	S	12/12/2002	12/17/2002	27 222 42
SLOF2012002 99849101	5/8/2002	1 000 000	S	12/12/2002	12/17/2002	12 373 83
SLOF2012002 99849101	10/21/2002	700 000	S	12/12/2002	12/17/2002	8 661 68
SLOF2012002 115660201	10/21/2002	300 000	S	12/12/2002	12/17/2002	7 283 25
SLOF2012002 115660201	10/22/2002	1 100 000	S	12/12/2002	12/17/2002	29 150 00
SLOF2012002 142339100	10/15/2002	800 000	S	12/12/2002	12/17/2002	34 128 93
SLOF2012002 142339100	2/15/2002	200 000	S	12/12/2002	12/17/2002	4 266 24
SLOF2012002 219023108	2/20/2002	200 000	S	12/12/2002	12/17/2002	5 969 80
SLOF2012002 219023108	2/22/2002	1 000 000	S	12/12/2002	12/17/2002	5 969 80
SLOF2012002 219023108	2/27/2002	200 000	S	12/12/2002	12/17/2002	29 948 99
SLOF2012002 232806109	9/12/2002	5 600 000	S	12/12/2002	12/17/2002	5 989 80
SLOF2012002 232806109	9/17/2002	2 200 000	S	12/12/2002	12/17/2002	34 812 46
SLOF2012002 232806109	9/18/2002	1 800 000	S	12/12/2002	12/17/2002	13 876 32
SLOF2012002 232806109	10/24/2002	900 000	S	12/12/2002	12/17/2002	11 169 72
SLOF2012002 297602104	11/4/2002	1 100 000	S	12/12/2002	12/17/2002	31 703 34
SLOF2012002 297602104	5/8/2002	1 000 000	S	12/12/2002	12/17/2002	3 522 59
SLOF2012002 670181105	5/8/2002	1 100 000	S	12/12/2002	12/17/2002	12 652 26
SLOF2012002 670181105	5/9/2002	1 100 000	S	12/12/2002	12/17/2002	12 652 26
SLOF2012002 670181105	2/25/2002	1 300 000	S	12/12/2002	12/17/2002	11 699 64
SLOF2012002 90338W103	2/26/2002	300 000	S	12/12/2002	12/17/2002	2 841 15
SLOF2012002 99849101	8/7/2002	1 300 000	S	12/13/2002	12/18/2002	16 689 93
SLOF2012002 99849101	8/9/2002	1 300 000	S	12/13/2002	12/18/2002	11 994 06
SLOF2012002 99849101	8/12/2002	800 000	S	12/13/2002	12/18/2002	10 270 73
SLOF2012002 99849101	8/21/2002	1 300 000	S	12/13/2002	12/18/2002	16 689 93
SLOF2012002 99849101	8/22/2002	500 000	S	12/13/2002	12/18/2002	11 554 57
SLOF2012002 99849101	5/8/2002	1 800 000	S	12/13/2002	12/18/2002	23 109 14
SLOF2012002 117421107	6/26/2001	2 800 000	S	12/13/2002	12/18/2002	15 683 30
SLOF2012002 131193104	9/27/2002	1 200 000	S	12/13/2002	12/18/2002	14 499 64
SLOF2012002 22748P105	10/15/2002	1 800 000	S	12/13/2002	12/18/2002	37 771 95
SLOF2012002 22748P105	2/27/2002	800 000	S	12/13/2002	12/18/2002	23 813 68
SLOF2012002 219023108	6/13/2002	300 000	S	12/13/2002	12/18/2002	8 930 13
SLOF2012002 219023108	11/14/2002	1 800 000	S	12/13/2002	12/18/2002	24 557 73
SLOF2012002 22748P105	9/18/2002	5 200 000	S	12/13/2002	12/18/2002	31 025 38
SLOF2012002 232806109	9/19/2002	3 300 000	S	12/13/2002	12/18/2002	19 258 52
SLOF2012002 269484102	7/2/2002	1 100 000	S	12/13/2002	12/18/2002	17 974 62
SLOF2012002 36821G101	11/1/2001	500 000	S	12/16/2002	12/19/2002	7 703 41
SLOF2012002 36821G101	7/12/2001	400 000	S	12/16/2002	12/19/2002	5 16 04
SLOF2012002 117421107	8/29/2001	1 500 000	S	12/16/2002	12/19/2002	2 590 22
SLOF2012002 117421107	1/11/2002	600 000	S	12/16/2002	12/19/2002	2 072 16
SLOF2012002 117421107	1/11/2002	600 000	S	12/16/2002	12/19/2002	22 514 70
SLOF2012002 117421107	1/14/2002	100 000	S	12/16/2002	12/19/2002	7 989 48
SLOF2012002 131193104	9/27/2002	1 500 000	S	12/16/2002	12/19/2002	5 16 04
SLOF2012002 142339100	6/13/2002	1 300 000	S	12/16/2002	12/19/2002	17 619 06
SLOF2012002 219023108	6/13/2002	600 000	S	12/16/2002	12/19/2002	54 261 40
SLOF2012002 219023108	6/17/2002	900 000	S	12/16/2002	12/19/2002	17 864 94
SLOF2012002 219023108	7/2/2002	400 000	S	12/16/2002	12/19/2002	18 522 00
SLOF2012002 219023108	11/14/2002	1 000 000	S	12/16/2002	12/19/2002	28 797 41
SLOF2012002 22748P105	7/2/2002	300 000	S	12/16/2002	12/19/2002	11 909 96
SLOF2012002 269484102	7/2/2002	600 000	S	12/16/2002	12/19/2002	11 909 96
SLOF2012002 269484102	7/17/2002	1 400 000	S	12/16/2002	12/19/2002	13 540 79
SLOF2012002 269484102	10/25/2002	1 400 000	S	12/16/2002	12/19/2002	15 362 80
SLOF2012002 99849101	10/25/2002	1 400 000	S	12/16/2002	12/19/2002	4 239 68
SLOF2012002 99849101	10/25/2002	1 400 000	S	12/16/2002	12/19/2002	8 479 36
SLOF2012002 99849101	10/25/2002	1 400 000	S	12/16/2002	12/19/2002	18 447 10

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 4 398 00
 8 982 00
 3 764 60

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SLOF2012002	834092108	SOLA INTL INC COM	300 000	S	6/27/2002	12/23/2002	12/27/2002	3 854 67	2 725 76	1 127 91	
SLOF2012002	834092108	SOLA INTL INC COM	300 000	S	8/28/2002	12/23/2002	12/27/2002	3 854 67	3 194 88	659 79	
SLOF2012002	834092108	SOLA INTL INC COM	100 000	S	7/2/2002	12/23/2002	12/27/2002	1 284 89	979 74	305 15	
SLOF2012002	910909100	UNITED NATL BANCORP N J COM	200 000	S	8/6/2002	12/23/2002	12/27/2002	4 591 24	4 285 24	296 00	
SLOF2012002	910909100	UNITED NATL BANCORP N J COM	4 200 000	S	8/20/2002	12/23/2002	12/27/2002	96 416 07	91 560 00	4 856 07	
SLOF2012002	986670107	YORK INTL CORP NEW COM	200 000	S	7/1/2002	12/23/2002	12/27/2002	5 042 23	6 690 50	1 648 27	
SLOF2012002	986670107	YORK INTL CORP NEW COM	600 000	S	7/29/2002	12/23/2002	12/27/2002	15 126 68	19 579 56	4 452 88	
SLOF2012002	986670107	YORK INTL CORP NEW COM	34 044 010	S	11/15/2002	12/23/2002	12/27/2002	34 044 01	34 044 01	0 00	
SLOF2012002	219023108	CORN PRODS INTL INC COM	100 000	S	11/4/2002	12/23/2002	12/27/2002	3 026 90	3 032 38	5 48	
SLOF2012002	415864107	HARSCO CORP	400 000	S	8/27/2002	12/23/2002	12/27/2002	12 461 06	12 130 64	330 42	
SLOF2012002	415864107	HARSCO CORP	300 000	S	8/28/2002	12/23/2002	12/27/2002	9 345 80	8 696 23	449 57	
SLOF2012002	415864107	HARSCO CORP	800 000	S	9/3/2002	12/23/2002	12/27/2002	24 922 13	23 333 68	1 588 45	
SLOF2012002	829226109	SINCLAIR BROADCAST GRP INC CLA	2 800 000	S	11/21/2002	12/23/2002	12/27/2002	32 919 16	35 024 64	2 105 48	
SLOF2012002	829226109	SINCLAIR BROADCAST GRP INC CLA	5 600 000	S	11/22/2002	12/23/2002	12/27/2002	65 638 33	74 808 72	8 970 39	
SLOF2012002	896670107	YORK INTL CORP NEW COM	1 700 000	S	7/29/2002	12/23/2002	12/27/2002	19 986 64	22 706 73	2 720 09	
SLOF2012002	986670107	YORK INTL CORP NEW COM	600 000	S	7/30/2002	12/23/2002	12/27/2002	2 506 80	3 263 26	756 46	
SLOF2012002	532774106	LIN TV CORP CL A	500 000	S	11/15/2002	12/23/2002	12/27/2002	15 040 83	19 493 22	4 452 39	
SLOF2012002	54902103	AZTAR CORPORATION	400 000	S	10/24/2002	12/23/2002	12/27/2002	12 006 28	10 925 05	1 083 23	
SLOF2012002	532774106	LIN TV CORP CL A	200 000	S	11/15/2002	12/23/2002	12/27/2002	5 761 42	5 124 76	636 66	
SLOF2012002	532774106	LIN TV CORP CL A	200 000	S	11/15/2002	12/23/2002	12/27/2002	4 789 85	4 370 02	419 83	
SLOF2012002	884315102	THOMAS & BETTS CORP COM	200 000	S	8/21/2002	12/23/2002	12/27/2002	3 390 44	3 234 16	156 28	
SLOF2012002	884315102	THOMAS & BETTS CORP COM	400 000	S	8/22/2002	12/23/2002	12/27/2002	6 780 87	6 667 76	113 11	
SLOF2012002	912909108	UNITED STATES STEEL CORP	900 000	S	9/4/2002	12/23/2002	12/27/2002	11 636 65	11 624 74	-188 09	
SLOF2012002	912909108	UNITED STATES STEEL CORP	2 100 000	S	9/5/2002	12/23/2002	12/27/2002	27 152 18	27 071 94	80 24	
SLOF2012002	912909108	UNITED STATES STEEL CORP	1 000 000	S	9/9/2002	12/23/2002	12/27/2002	12 929 51	13 324 60	-394 99	
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	50 541 610	S	11/15/2002	12/23/2002	12/27/2002	50 541 61	50 541 61	0 00	
SLOF2012002	4830202	ACTIVISION INC	2 800 000	S	12/19/2002	12/30/2002	1/3/2003	39 842 79	36 540 00	3 302 79	
SLOF2012002	532774106	LIN TV CORP CL A	100 000	S	11/15/2002	12/30/2002	1/3/2003	2 386 37	2 185 01	201 36	
SLOF2012002	840204301	NEIMAN-MARCUS GROUP INC CL B	900 000	S	3/5/2002	12/30/2002	1/3/2003	24 749 25	28 790 55	4 041 30	
SLOF2012002	741530102	PRIDE INTL INC DEL COM	300 000	S	7/1/2001	12/30/2002	1/3/2003	4 448 42	4 904 43	-456 01	
SLOF2012002	741530102	PRIDE INTL INC DEL COM	900 000	S	8/9/2001	12/30/2002	1/3/2003	13 345 25	12 460 05	885 20	
SLOF2012002	54802103	AZTAR CORPORATION	700 000	S	10/24/2002	12/31/2002	1/6/2003	10 217 52	8 968 33	1 249 19	
SLOF2012002	532774106	LIN TV CORP CL A	300 000	S	11/15/2002	12/31/2002	1/6/2003	11 649 24	11 075 60	573 64	
SLOF2012002	741530102	PRIDE INTL INC DEL COM	800 000	S	8/9/2001	12/31/2002	1/6/2003	5 032 35	5 000 82	31 53	
SLOF2012002	884315107	THOMAS & BETTS CORP COM	300 000	S	8/23/2002	12/31/2002	1/6/2003	30 194 08	29 769 12	424 96	
SLOF2012002	884315102	THOMAS & BETTS CORP COM	1 800 000	S	11/15/2002	12/31/2002	1/6/2003	24 512 21	24 512 21	0 00	
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	209 462 320	S	11/18/2002	12/31/2002	12/31/2002	209 462 32	209 462 32	0 00	
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	20 721 660	S	11/21/2002	12/31/2002	12/31/2002	20 721 66	20 721 66	0 00	
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	166 663 150	S	11/22/2002	12/31/2002	12/31/2002	166 663 15	166 663 15	0 00	
SLOF2012002	986102802	SLO CLIENT CASH INVESTMENT TR	155 509 490	S	11/25/2002	12/31/2002	12/31/2002	155 509 49	155 509 49	0 00	
									129 018 336 08	137 931 958 36	-8 913 622 26
GRAND TOTAL									129,018,336.08	137,931,958.36	-8,913,622.26

P = Purchase

ACCOUNT SECURITY SECURITY DESC UNITS? UNIT CODE LOT TRADE DATE YTD TRADE DATE SETTLE DATE NET AMOUNT TO COST BASE READERIZED GAIN/LOSS Acquisition

ACCOUNT	SECURITY	SECURITY DESC	UNITS?	UNIT CODE	LOT	TRADE DATE	YTD TRADE DATE	SETTLE DATE	NET AMOUNT TO COST BASE	READERIZED GAIN/LOSS	Acquisition
SLOF3001002	337625AC1	FIRSTWORLD COMM INC SR NT				10/15/2002	10/15/2002	10/15/2002	13 058 84	6 411 89	6 646 95
SLOF3001002	337625AC1	FIRSTWORLD COMM INC SR NT				10/15/2002	10/15/2002	10/15/2002	204 056 21	100 191 60	103 864 61
									217 115 05	106 603 49	110 511 56
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				11/11/2002	11/11/2002	11/11/2002	61 19	61 19	0 00
SLOF3001002	270324502	EARTHWATCH INC SR CVT PFD				1/22/2002	1/22/2002	1/22/2002	259 89	2 553 80	-2 293 91
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				1/23/2002	1/23/2002	1/23/2002	68 465 63	68 465 63	0 00
SLOF3001002	868161100	SUPERIOR FINL CORP DEL COM				2/6/2002	2/6/2002	2/6/2002	135 531 66	90 000 00	45 531 66
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				2/11/1999	2/11/1999	2/11/1999	273 995 89	200 000 00	73 995 89
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				2/14/2002	2/14/2002	2/14/2002	8 250 00	8 250 00	0 00
SLOF3001002	270324502	EARTHWATCH INC SR CVT PFD				2/15/2001	2/15/2001	2/15/2001	5 51	54 27	-48 76
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				2/26/2002	2/26/2002	2/26/2002	2 831 09	2 831 09	0 00
SLOF3001002	868161100	SUPERIOR FINL CORP DEL COM				3/6/2002	3/6/2002	3/6/2002	164 583 92	110 000 00	54 583 92
SLOF3001002	55272N104	MFN FINL CORP COM				3/12/2002	3/12/2002	3/12/2002	19 90	3 551 67	-3 531 77
SLOF3001002	55272N104	MFN FINL CORP COM				0 010	0 010	0 010	0 10	0 10	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				10/25/2001	10/25/2001	10/25/2001	226 470 44	226 470 44	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				10/25/2001	10/25/2001	10/25/2001	9 234 690	9 234 69	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				4/11/2002	4/11/2002	4/11/2002	2 750 00	2 750 00	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				4/17/2002	4/17/2002	4/17/2002	5 719 680	5 719 68	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				4/30/2002	4/30/2002	4/30/2002	545 634 53	545 634 53	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				4/30/2002	4/30/2002	4/30/2002	3 480 98	3 480 98	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				1/19/2001	1/19/2001	1/19/2001	7 698 00	7 698 00	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				1/19/2001	1/19/2001	1/19/2001	21 232 00	21 232 00	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				11/15/2001	11/15/2001	11/15/2001	48 750 00	48 750 00	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				11/29/2001	11/29/2001	11/29/2001	37 148 76	37 148 76	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				11/30/2001	11/30/2001	11/30/2001	37 198 75	37 198 75	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				12/5/2001	12/5/2001	12/5/2001	35 998 80	35 998 80	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				12/5/2001	12/5/2001	12/5/2001	28 813 04	28 813 04	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				12/10/2001	12/10/2001	12/10/2001	36 021 30	36 021 30	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				12/11/2001	12/11/2001	12/11/2001	36 998 77	36 998 77	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				12/20/2001	12/20/2001	12/20/2001	73 978 49	73 978 49	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				12/21/2001	12/21/2001	12/21/2001	8 399 72	8 399 72	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				12/21/2001	12/21/2001	12/21/2001	1 555 000 37	1 555 000 37	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				12/29/2001	12/29/2001	12/29/2001	23 646 49	23 646 49	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				5/1/2002	5/1/2002	5/1/2002	10 968 43	10 968 43	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				5/2/2002	5/2/2002	5/2/2002	2 383 85	2 383 85	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				5/2/2002	5/2/2002	5/2/2002	9 599 68	9 599 68	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				5/2/2002	5/2/2002	5/2/2002	19 690 23	19 690 23	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				5/2/2002	5/2/2002	5/2/2002	17 807 13	17 807 13	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				5/6/2002	5/6/2002	5/6/2002	2 750 00	2 750 00	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				5/9/2002	5/9/2002	5/9/2002	100 00	100 00	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				5/15/2002	5/15/2002	5/15/2002	686 375 00	761 238 80	-74 863 80
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				5/22/2002	5/22/2002	5/22/2002	27 57	27 57	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				5/31/2002	5/31/2002	5/31/2002	2 189 34	2 189 34	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				6/5/2002	6/5/2002	6/5/2002	257 38	257 38	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				6/6/2002	6/6/2002	6/6/2002	4 889 05	4 889 05	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				6/6/2002	6/6/2002	6/6/2002	23 381 46	23 381 46	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				6/6/2002	6/6/2002	6/6/2002	6 303 06	6 303 06	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				6/6/2002	6/6/2002	6/6/2002	3 083 21	3 083 21	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				6/6/2002	6/6/2002	6/6/2002	2 750 00	2 750 00	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				6/29/2002	6/29/2002	6/29/2002	25 597 62	25 597 62	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				7/2/2002	7/2/2002	7/2/2002	1 384 57	1 384 57	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				7/23/2002	7/23/2002	7/23/2002	1 108 05	1 108 05	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				7/23/2002	7/23/2002	7/23/2002	13 909 76	13 909 76	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				7/23/2002	7/23/2002	7/23/2002	9 75	9 75	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				7/23/2002	7/23/2002	7/23/2002	4 259 89	4 259 89	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				7/23/2002	7/23/2002	7/23/2002	10 380 68	10 380 68	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				7/23/2002	7/23/2002	7/23/2002	6 301 65	6 301 65	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				7/23/2002	7/23/2002	7/23/2002	9 513 60	9 513 60	0 00
SLOF3001002	995102802	SLO CLIENT CASH INVESTMENT TR				8/1/2002	8/1/2002	8/1/2002	15 140 81	15 140 81	0 00

SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 750 000	S	2/6/2002	8/9/2002	8/9/2002	2 750 000	2 750 000	2 750 000	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	1 220 180	S	2/6/2002	8/22/2002	8/22/2002	1 220 180	1 220 180	1 220 180	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	801 960	S	2/6/2002	9/3/2002	9/3/2002	801 960	801 960	801 960	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	3 238 550	S	2/6/2002	9/10/2002	9/10/2002	3 238 550	3 238 550	3 238 550	0 00
SLOF3001002	06651401	BANK UNITED CAP TR PFD SEC	550 000	S	7/23/1997	9/12/2002	9/12/2002	541 046 21	547 750 00	547 750 00	-6 703 79
SLOF3001002	81399C102	SECURITY CAPITAL EUROPEAN	26 223 000	S	8/20/1998	9/19/2002	9/19/2002	489 845 64	524 460 00	524 460 00	34 614 36
SLOF3001002	81399C102	SECURITY CAPITAL EUROPEAN	5 625 000	S	4/9/1998	9/19/2002	9/19/2002	105 075 00	112 500 00	112 500 00	7 425 00
SLOF3001002	81399C102	SECURITY CAPITAL EUROPEAN	1 875 000	S	6/22/1998	9/19/2002	9/19/2002	35 025 00	37 500 00	37 500 00	2 475 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	102 866 960	S	2/6/2002	10/1/2002	10/1/2002	102 866 96	102 866 96	102 866 96	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	50 239 370	S	2/7/2002	10/1/2002	10/1/2002	50 239 37	50 239 37	50 239 37	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	8 020 830	S	2/7/2002	10/2/2002	10/2/2002	8 020 83	8 020 83	8 020 83	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 750 000	S	2/7/2002	10/7/2002	10/7/2002	2 750 00	2 750 00	2 750 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	38 491 630	S	2/7/2002	10/21/2002	10/21/2002	38 491 63	38 491 63	38 491 63	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	881 630	S	2/7/2002	10/22/2002	10/22/2002	881 63	881 63	881 63	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	3 983 770	S	2/7/2002	11/5/2002	11/5/2002	3 983 77	3 983 77	3 983 77	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	169 628 660	S	2/7/2002	11/7/2002	11/7/2002	169 628 66	169 628 66	169 628 66	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	34 468 250	S	2/13/2002	11/7/2002	11/7/2002	34 468 25	34 468 25	34 468 25	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 750 000	S	2/14/2002	11/7/2002	11/7/2002	2 750 00	2 750 00	2 750 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	5 510	S	2/19/2002	11/7/2002	11/7/2002	5 51	5 51	5 51	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	1 328 840	S	2/20/2002	11/7/2002	11/7/2002	1 328 84	1 328 84	1 328 84	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 299 440	S	3/1/2002	11/7/2002	11/7/2002	2 299 44	2 299 44	2 299 44	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 886 960	S	3/5/2002	11/7/2002	11/7/2002	2 886 96	2 886 96	2 886 96	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	167 333 920	S	3/6/2002	11/7/2002	11/7/2002	167 333 92	167 333 92	167 333 92	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	568 840	S	3/11/2002	11/7/2002	11/7/2002	568 84	568 84	568 84	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	20 000	S	3/13/2002	11/7/2002	11/7/2002	20 00	20 00	20 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	64 125 000	S	3/15/2002	11/7/2002	11/7/2002	64 125 00	64 125 00	64 125 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	4 750 000	S	3/20/2002	11/7/2002	11/7/2002	4 750 00	4 750 00	4 750 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 714 850	S	3/22/2002	11/7/2002	11/7/2002	2 714 85	2 714 85	2 714 85	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	83 065 000	S	3/26/2002	11/7/2002	11/7/2002	83 065 00	83 065 00	83 065 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	6 523 970	S	4/3/2002	11/7/2002	11/7/2002	6 523 97	6 523 97	6 523 97	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	5 347 210	S	4/8/2002	11/7/2002	11/7/2002	5 347 21	5 347 21	5 347 21	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	5 500 000	S	4/12/2002	11/7/2002	11/7/2002	5 500 00	5 500 00	5 500 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	42 000 000	S	4/16/2002	11/7/2002	11/7/2002	42 000 00	42 000 00	42 000 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	16 617 000	S	4/26/2002	11/7/2002	11/7/2002	16 617 00	16 617 00	16 617 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	5 891 360	S	5/3/2002	11/7/2002	11/7/2002	5 891 36	5 891 36	5 891 36	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	40 202 000	S	5/14/2002	11/7/2002	11/7/2002	40 202 00	40 202 00	40 202 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	760 833 330	S	5/26/2002	11/7/2002	11/7/2002	760 833 33	760 833 33	760 833 33	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	0 510	S	6/12/2002	11/7/2002	11/7/2002	0 51	0 51	0 51	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 750 000	S	7/3/2002	11/7/2002	11/7/2002	2 750 00	2 750 00	2 750 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 911 430	S	7/5/2002	11/7/2002	11/7/2002	2 911 43	2 911 43	2 911 43	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	11 854 710	S	7/9/2002	11/7/2002	11/7/2002	11 854 71	11 854 71	11 854 71	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	28 187 500	S	7/16/2002	11/7/2002	11/7/2002	28 187 50	28 187 50	28 187 50	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	44 750 000	S	8/5/2002	11/7/2002	11/7/2002	44 750 00	44 750 00	44 750 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 784 700	S	8/15/2002	11/7/2002	11/7/2002	2 784 70	2 784 70	2 784 70	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	602 470	S	8/23/2002	11/7/2002	11/7/2002	602 47	602 47	602 47	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	1 384 570	S	9/4/2002	11/7/2002	11/7/2002	1 384 57	1 384 57	1 384 57	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	0 510	S	9/5/2002	11/7/2002	11/7/2002	0 51	0 51	0 51	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 576 170	S	9/12/2002	11/7/2002	11/7/2002	2 576 17	2 576 17	2 576 17	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	181 667 290	S	9/17/2002	11/7/2002	11/7/2002	181 667 29	181 667 29	181 667 29	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 053 580	S	9/17/2002	11/19/2002	11/19/2002	2 053 58	2 053 58	2 053 58	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	48 750 000	S	9/17/2002	11/22/2002	11/22/2002	48 750 00	48 750 00	48 750 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	2 750 000	S	9/17/2002	12/5/2002	12/5/2002	2 750 00	2 750 00	2 750 00	0 00
SLOF3001002	996102802	SLO CLIENT CASH INVESTMENT TR	134 080	S	9/17/2002	12/9/2002	12/9/2002	134 08	134 08	134 08	0 00
			7 418 265 35					7 418 265 35	7 376 110 17	42 155 18	
SLOF3001002	31919103	PROCEEDS RECD AS A RESULT	0 000	CD	N/A	5/13/2002	5/13/2002	47 315 63	0 00	47 315 63	0 00
SLOF3001002	726540503	PROCEEDS RECD FOR PLAINS	0 000	CD	N/A	2/20/2002	2/20/2002	1 355 96	0 00	1 355 96	0 00
SLOF3001002	741379101	CASH FROM LIQUIDATION	0 000	CD	N/A	2/12/2002	2/12/2002	33 482 00	0 00	33 482 00	0 00
SLOF3001002	741379101	LIQUIDATION	0 000	CD	N/A	2/12/2002	2/12/2002	986 25	0 00	986 25	0 00
								83 139 84		83 139 84	

SLOF30010002	999616295	SECURITY CAPITAL EUROPEAN	SDC	N/A	12/19/1997	12/19/1997	0	225 000 00	225 000 00
SLOF30010002	G93447103	FRM 9255299W1	SD	N/A	12/24/2002	12/24/2002	0 00	0 00	0 00
SLOF30010002	996122966	EXCHANGE FROM 564993AA1	SD	N/A	12/18/2002	12/18/2002	0 00	1 257 778 00	1 257 778 00
SLOF30010002	9255299W1	PLAN OF ARRANGMENT REC FROM	SD	N/A	9/24/2002	9/24/2002	0 00	0 00	0 00
SLOF30010002	G93447103	RECEIVE SHARES FOR 925529AW9	SD	N/A	9/19/2002	9/19/2002	0 00	421 858 02	421 858 02
SLOF30010002	31919103	AS A RESULT OF FINAL LIQUIDATI	SW	N/A	6/3/2002	6/3/2002	0 00	-234 281 25	234 281 25
SLOF30010002	925529AW9	DELIVER SHARES FOR G93447103	SW	N/A	9/19/2002	9/19/2002	0 00	-421 858 02	-421 858 02
SLOF30010002	564993AA1	EXCHANGE TO 996122966	SW	N/A	12/18/2002	12/18/2002	0 00	1 257 778 00	1 257 778 00
SLOF30010002	G93447103	DELIVERED OFF FRACTIONAL SHS	SW	N/A	9/27/2002	9/27/2002	0 00	-3 60	-3 60
SLOF30010002	55272N112	WORTHLESSNESS	SW	N/A	3/28/2002	3/28/2002	0 00	0 00	0 00
SLOF30010002	518993AA8	DELIVER OFF SHS PER JP MORGAN	SW	N/A	8/20/2001	8/20/2001	0 00	-168 750 00	168 750 00
SLOF30010002	999053218	TO DELIVER OFF AS RESULT OF FINAL DIST	SW	N/A	12/30/2002	12/30/2002	0 00	-7 647 194 69	-7 647 194 69
							0 00	8 275 229 54	-8 275 229 54
SLOF30010002	741379101	PREVIEW SYS INC OC-COM	BVA	N/A	2/12/2002	7/12/2000	0 00	33 482 00	33 482 00
SLOF30010002	741379101	PREVIEW SYS INC OC-COM	BVA	N/A	2/12/2002	12/8/1999	0 00	300 00	-300 00
SLOF30010002	741379101	PREVIEW SYS INC OC-COM	BVA	N/A	2/12/2002	12/8/1999	0 00	-686 25	-686 25
							0 00	34 468 25	-34 468 25

GRAND TOTAL

7,718,520 24

15,782 411 45

-8,073,891 21

P = Purchase

ACCOUNTS SECURITY YTD SECURITY DESCRIPTION UNITS TAN CODE LOT TRADE DATE FVN TRADE DATE SETTLE DATE NET AMOUNT ID COST BASIS REALIZED GAIN LOSS / ACQUISITION

ACCOUNTS	SECURITY	YTD	SECURITY	DESCRIPTION	UNITS	TAN	CODE	LOT	TRADE DATE	FVN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASIS	REALIZED	GAIN	LOSS	ACQUISITION
SLOF30040002	986102802	SLO CLIENT CASH INVESTMENT TR	9 750	S	568 840				1/18/2002			1/22/2002	975		975					0 00
SLOF30040002	986102802	SLO CLIENT CASH INVESTMENT TR	568 840	S					3/8/2002			3/12/2002	568 84		568 84					0 00
													578 59		578 59					0 00
SLOF30040002	NA4720226	ROBINSON DEPT STORE CNV BDS	0 000	BVA					N/A			4/7/1997	0 00		25 260 64					-25 260 64
SLOF30040002	NA4720226	ROBINSON DEPT STORE CNV BDS	0 000	BVA					N/A			4/7/1997	0 00		11 112 61					-11 112 61
SLOF30040002	NA4720226	ROBINSON DEPT STORE CNV BDS	0 000	BVA					N/A			4/7/1997	0 00		172 722 08					172 722 08
SLOF30040002	NA4720226	ROBINSON DEPT STORE CNV BDS	0 000	BVA					N/A			4/7/1997	0 00		-9 618 81					9 618 81
													0 00		218 714 14					218 714 14
SLOF30040002	NA4720226	INITIAL REPAYMENT FOR 230000	0 000	CD					N/A			9/27/2002	9 618 81		0 00					9 618 81
SLOF30040002	NA4720226	RETURN OF WORKING CAPITAL	0 000	CD					N/A			8/29/2002	11 112 61		0 00					11 112 61
													20 731 42		0 00					20 731 42
SLOF30040002	FB6453385	CONVERSION OF SHR FROM EURO	12 025 000	SD					N/A			9/9/2002	0 00		172 722 08					172 722 08
SLOF30040002	FB6745111	RESTRUCTURING PLAN FROM	250 030 000	SD					N/A			1/16/2002	0 00		25 260 64					25 260 64
SLOF30040002	NA4720226	NOTICE OF CANCELLATION	230 000 000	SW					N/A			1/12/2002	0 00		13 601 83					13 601 83
													0 00		-184 380 89					184 380 89

													21,310 01		34,911 84					-13,601 83
Realized Gain/loss	FFX Contracts												2 66		0 00					2 66
Realized Settlement G/L	ID cost												0 00		0 00					0 00
Realized Currency G/L	Non Base												-343 00		0 00					-343 00
Realized Currency G/L	Dividend												32 56		0 00					32 56
Realized Currency G/L	Interest												0 00		0 00					0 00
Journal Entries on Futures Contract													0 00		0 00					0 00
GRAND TOTAL													20,937 11		34,911 84					-13,974 73

P=Purchase

ACCOUNT	SECURITY	UNITS	TRN CODE	LOT	TRADE DATE	IN	TRADE DATE	SETTLE DATE	NET AMOUNT	TO COST	BLSES	REALIZED	REALIZED	ACCRUING
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			2 251 316		4/1/1999	1/31/2002	51 816 00	39 636 34				12 239 66
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			2 142 184		4/1/1999	1/31/2002	48 297 00	37 714 98				10 582 02
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			11 490 661		4/1/1999	2/28/2002	259 067 00	202 302 88				56 764 12
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			2 117 934		4/1/1999	2/28/2002	49 269 00	37 268 03				12 010 97
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			2 087 371		4/1/1999	3/31/2002	51 242 00	36 749 95				14 492 05
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			9 520 985		4/1/1999	4/30/2002	233 729 00	167 625 06				66 103 94
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			467 301		4/1/1999	4/30/2002	12 222 45	8 227 23				3 995 22
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			1 581 873		5/1/1999	5/9/2002	41 374 55	30 081 11				11 293 44
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			16 345 100		5/1/1999	5/9/2002	427 511 00	310 820 67				116 690 33
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			2 023 450		5/1/1999	5/31/2002	54 868 00	38 478 20				16 389 80
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			4 194 993		5/1/1999	6/9/2002	113 751 00	79 772 56				33 978 44
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			2 027 875		5/1/1999	6/28/2002	54 215 00	38 562 35				15 652 65
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			8 573 758		5/1/1999	7/9/2002	229 222 00	163 039 76				66 182 24
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			187 018 717		5/1/1999	7/31/2002	5 000 000 00	3 556 373 68				1 443 626 32
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			1 991 704		5/1/1999	7/31/2002	48 735 00	37 874 52				10 860 48
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			7 352 753		5/1/1999	8/9/2002	179 916 00	139 820 96				40 095 04
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			1 985 247		5/1/1999	9/30/2002	48 807 00	37 751 73				11 055 27
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			1 222 108		5/1/1999	9/30/2002	30 045 00	23 239 77				6 805 23
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			2 016 920		5/1/1999	9/30/2002	46 741 00	38 354 03				8 386 97
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			7 347 449		5/1/1999	10/9/2002	170 272 00	139 720 10				30 551 90
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			2 005 126		5/1/1999	10/31/2002	47 114 00	38 129 75				8 984 25
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			3 395 243		5/1/1999	11/12/2002	79 777 00	64 564 41				15 212 59
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			1 986 877		5/1/1999	11/29/2002	48 039 00	37 782 73				10 256 27
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			836 535		5/1/1999	12/10/2002	20 226 00	15 907 66				4 318 34
SLOF4003002	999606882	SILCHESTER INTL INVESTORS INTL			1 980 950		5/1/1999	12/31/2002	48 312 00	37 670 02				10 641 98
									7 394 636 00	5 357 488 48				2 037 169 52

GRAND TOTAL 7,394,636 00 5,357,488 48 2,037,169 52

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	SETTLE DATE	NET AMOUNT	TO COST	BASE	REALIZED GAIN/LOSS	ACQUISITION	YR
SLOF60060002	NA9123459	CAP GAIN ON CASH DISTRIBUTION	0.000	CD	N/A	5/30/2002	5/30/2002	27,685.04	0.00		27,685.04		
SLOF60060002	959053689	CAP GAIN ON CASH DISTRIBUTION	0.000	CD	N/A	4/18/2002	4/18/2002	1,490,317.01	0.00		1,490,317.01		
								1,518,002.05	0.00		1,518,002.05		
GRAND TOTAL									0.00	1,518,002.05	1,518,002.05		

P = Purchase

ACCOUNT	SECURITY	SECURITY DESC	UNIT	TAX CODE	LOT	TRADE DATE	TIN	TRADE DATE	SETTLE DATE	NET AMOUNT	D COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF6008002	45811K208	INTEGRATED CIRCUIT SYS INC	22,867,000	S		1/7/2002		1/3/2002	1/8/2002	537,133.90	567,330.48			-30,196.58	
SLOF6008002	45811K208	INTEGRATED CIRCUIT SYS INC	22,860,000	S		1/7/2002		1/9/2002	1/14/2002	596,633.20	567,156.90			29,476.40	
SLOF6008002	45811K208	INTEGRATED CIRCUIT SYS INC	22,895,000	S		5/8/2002		5/14/2002	5/17/2002	490,850.13	492,237.86			1,387.73	
										1,624,617.23	1,626,725.14			2,107.91	
SLOF6008002	999047673	REPS CAPITAL GAIN ON	0.000	CD		N/A		12/9/2002	12/9/2002	395,650.33	0.00			395,650.33	
SLOF6008002	999047673	CASH DISTRIBUTION	0.000	CD		N/A		6/28/2002	6/28/2002	284,508.00	0.00			284,508.00	
SLOF6008002	999047673	REPS LONG TERM CAP GAIN ON	0.000	CD		N/A		6/21/2002	6/21/2002	555,131.33	0.00			555,131.33	
SLOF6008002	999047673	LT CAPITAL GAIN ON CASH	0.000	CD		N/A		1/10/2002	1/10/2002	378,954.07	0.00			378,954.07	
										1,614,243.73	0.00			1,614,243.73	
SLOF6008002	999047673	BAIN CAPITAL FUND VIL P	0.000	AVG		N/A		8/13/2002	8/13/2002	0.00	354,097.27			354,097.27	
SLOF6008002	999047673	BAIN CAPITAL FUND VIL P	0.000	AVG		N/A		5/28/2002	5/22/2002	0.00	488,649.16			488,649.16	
SLOF6008002	999047673	BAIN CAPITAL FUND VIL P	0.000	AVG		N/A		1/7/2002	1/8/2002	0.00	593,074.71			593,074.71	
SLOF6008002	999047673	BAIN CAPITAL FUND VIL P	0.000	AVG		N/A		1/2/2002	1/4/2002	0.00	534,245.05			534,245.05	
										0.00	1,970,066.19			1,970,066.19	
GRAND TOTAL											3,238,860.96	-343,341.05	3,582,202.01		

Alfred P. Sloan Foundation
 Tax ID no 13-1623877

ACCOUNT	SECURITY	DESC	UNITS	TAX	CODE	TRADE	DATE	TRADE	DATE	SETTLE	DATE	NET	AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF6099002	999052525	REPS LONG TER	0.000	CD	N/A	8/21/2002	8/21/2002	6/21/2002	187,344.02	0.00	187,344.02	0.00	187,344.02				187,344.02		

GRAND TOTAL Per Purchase
 187,344.02 0.00 187,344.02

ACCOUNT SECURITY DESCRIPTION UNITS TRADE DATE BUY TRADE DATE SELL DATE NET AMOUNT ID COST BASIS REALIZED GAIN/LOSS ACQUISITION

SLOF60140002	999053671	REPS CAPITAL GAIN FROM CASH	0 000	CD	N/A	12/3/2002	12/3/2002	388 671 00	0 00	388 671 00
SLOF60140002	999053671	CAPITAL GAIN ON CASH DISTR	0 000	CD	N/A	9/23/2002	9/23/2002	115 506 04	0 00	115 506 04
								504 177 04	0 00	504 177 04

GRAND TOTAL 504 177 04 0 00 504,177 04

Alfred P. Sloan Foundation
Tax ID no 13-1623877

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TRN CODE	LOT	TRADE DATE	IN TRADE DATE	NET PURCHASE DATE	NET PURCHASE DATE	NET AMOUNT	ADJUSTED COST BASIS	REALIZED CAP GAIN/LOSS	ACQUISITION
SLOF6031002	999674591	CAP GAIN DISTRIBUTION	5802	0.000	CD	N/A	5/9/2002	5/9/2002	5/9/2002	435,916.81	0.00	435,916.81	
										435,916.81	0.00	435,916.81	

GRAND TOTAL 435,916.81 0.00 435,916.81

ACCOUNT	SECURITY	SECURITY DESCRIPTION	UNITS	TICKER CODE	LOT	TRADE DATE	ACQUISITION DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60110002	999500804	REALIZED GAIN ON CASH DISTRIB	0.000	CD	N/A	2/21/2002	2/21/2002	2/21/2002	39,000.00	0.00	39,000.00	39,000.00
									39,000.00	0.00	39,000.00	39,000.00
GRAND TOTAL										0.00	39,000.00	39,000.00

ACCOUNT	SECURITY	UNITS	TRN	TRADE DATE	LOY	TRADE DATE	TRN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF60150002	999020399	REPS CAPITAL GAIN FROM	0.000	CD	N/A	12/24/2002		12/24/2002	12/24/2002	546,119.53		0.00		546,119.53		
SLOF60150002	999020399	REPS REALIZED GAIN ON CASH	0.000	CD	N/A	11/4/2002		11/4/2002	11/4/2002	17.13		0.00		17.13		
SLOF60150002	999020399	REPS REALIZED GAIN ON CASH	0.000	CD	N/A	9/30/2002		9/30/2002	9/30/2002	409,603.96		0.00		409,603.96		
SLOF60150002	999020399	REPS REALIZED GAIN ON CASH	0.000	CD	N/A	9/10/2002		9/10/2002	9/10/2002	1,941,029.82		0.00		1,941,029.82		
										2,896,770.44		0.00		2,896,770.44		
GRAND TOTAL										2,896,770.44		0.00		2,896,770.44		

ACCOUNT	SECURITY	SECURITY DESCRIPTION	UNITS	TAX CODE	LOT	TRADE DATE	TRAD DATE	SECURITY	REALIZED GAIN/LOSS	ACQUISITION
SLOF60250002	999062326	REPS CASH DISTRIBUTION	5/1/02	0.000	CD	N/A	5/1/2002	20,345.18	0.00	20,345.16
								20,345.18	0.00	20,345.16
GRAND TOTAL									0.00	20,345.16

Alfred P. Sloan Foundation
 Tax ID no 13-1623877

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SI0760310002	999074263	CAP GAIN DISTRIBUTION	10/24/02	0.000				10/24/2002	60,703.20	0.00	60,703.20	
				CD		N/A		10/24/2002	60,703.20	0.00	60,703.20	
GRAND TOTAL										0.00	60,703.20	

ACCOUNT	SECURITY	SECURITY DESC	DRIBS	TRN CODE	LOT	TRADE DATE	TRN TRADE DATE	SETTLE DATE	NET AMOUNT	TD COST	REALIZED GAIN/LOSS	Acquisition Cost
SLOF6043002	45811K208	INTEGRATED CIRCUIT SYS INC	19 453 000	S		8/13/2002	8/14/2002	8/28/2002	360 284 56	357 146 45	3 118 11	
SLOF6043002	594972119	MICRO STRATEGY INC	5 000	S		7/3/2002	8/20/2002	8/23/2002	1 19	0 00	1 19	
SLOF6043002	594972408	MICROSTRATEGY INC CL A	0 100	S		7/31/2002	8/7/2002	8/7/2002	0 43	0 72	-0 29	
SLOF6043002	594972408	MICROSTRATEGY INC CL A	5 000	S		7/31/2002	8/20/2002	8/23/2002	58 54	36 00	22 54	
									360 324 72	357 183 17	3 141 55	
SLOF60430002	594972AA9	MICROSTRATEGY CLASS	100 000	SD		N/A	7/11/2002	7/11/2002	0 00	10 00	10 00	
SLOF60430002	594972AA9	MICROSTRATEGY CLASS	98 000	SD		N/A	7/11/2002	7/11/2002	0 00	9 80	9 80	
SLOF60430002	594972119	MICROSTRATEGY CLASS ACTION	5 000	SD		N/A	7/3/2002	7/3/2002	0 00	0 00	0 00	
SLOF60430002	594972AA9	MICROSTRATEGY CLASS ACTION	2 000	SD		N/A	7/3/2002	7/3/2002	0 00	0 20	0 20	
SLOF60430002	594972101	MICROSTRATEGY CLASS ACTION	51 000	SD		N/A	7/3/2002	7/3/2002	0 00	36 72	36 72	
									0 00	56 72	56 72	
SLOF60430002	594972AA9	MICROSTRATEGY INC NT SER A	0 000	BVA		N/A	12/31/2002	7/11/2002	0 00	10 00	10 00	
SLOF60430002	594972AA9	MICROSTRATEGY INC NT SER A	0 000	BVA		N/A	12/31/2002	7/11/2002	0 00	9 80	9 80	
SLOF60430002	594972AA9	MICROSTRATEGY INC NT SER A	0 000	BVA		N/A	12/31/2002	7/3/2002	0 00	-0 20	-0 20	
									0 00	20 00	20 00	
GRAND TOTAL									360 324 72	357 146 45	3 178 27	

SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	10 000 000	S	4/10/2002	4/22/2002	10 000 00	10 000 00	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	21 891 740	S	4/10/2002	5/7/2002	21 891 74	21 891 74	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	15 289 480	S	4/19/2002	5/7/2002	15 289 48	15 289 48	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	112 818 780	S	4/23/2002	5/7/2002	112 818 78	112 818 78	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	29 570 690	S	5/10/2002	5/10/2002	29 570 69	29 570 69	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	5 001 970	S	4/26/2002	5/10/2002	5 001 97	5 001 97	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	43 740	S	4/30/2002	5/10/2002	43 74	43 74	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	804 291 050	S	5/1/2002	5/10/2002	804 291 05	804 291 05	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	167 680 000	S	5/1/2002	5/13/2002	167 680 00	167 680 00	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	254 000 000	S	5/1/2002	5/14/2002	254 000 00	254 000 00	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	502 849 750	S	5/1/2002	5/17/2002	502 849 75	502 849 75	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	165 765 030	S	5/1/2002	5/21/2002	165 765 03	165 765 03	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	2 434 760	S	5/3/2002	5/21/2002	2 434 76	2 434 76	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1 266 418 450	S	5/9/2002	5/21/2002	1 266 418 45	1 266 418 45	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	531 007 070	S	5/16/2002	5/21/2002	531 007 07	531 007 07	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	3 292 930	S	5/16/2002	5/29/2002	3 292 93	3 292 93	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	131 707 070	S	5/24/2002	5/29/2002	131 707 07	131 707 07	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	199 982 770	S	5/24/2002	5/31/2002	199 982 77	199 982 77	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	156 982 770	S	5/24/2002	6/11/2002	32 910 01	32 910 01	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	32 910 010	S	5/24/2002	6/12/2002	21 298 67	21 298 67	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	21 298 670	S	5/24/2002	6/14/2002	98 767 01	98 767 01	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	98 767 010	S	5/24/2002	6/14/2002	523 651 37	523 651 37	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	523 651 370	S	5/28/2002	6/14/2002	2 816 88	2 816 88	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	2 816 880	S	6/5/2002	6/14/2002	932 064 74	932 064 74	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	932 064 740	S	6/6/2002	6/14/2002	50 076 42	50 076 42	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	50 076 420	S	6/6/2002	6/26/2002	17 983 47	17 983 47	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	17 983 470	S	6/21/2002	6/26/2002	66 940 11	66 940 11	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	66 940 110	S	6/24/2002	6/26/2002	128 511 61	128 511 61	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	128 511 610	S	6/24/2002	7/3/2002	120 441 29	120 441 29	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	120 441 290	S	7/2/2002	7/3/2002	57 67	57 67	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	57 670	S	7/2/2002	7/12/2002	1 200 000 00	1 200 000 00	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1 200 000 000	S	7/2/2002	7/18/2002	26 076 41	26 076 41	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	26 076 410	S	7/2/2002	7/29/2002	57 225 41	57 225 41	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	57 225 410	S	7/10/2002	7/29/2002	51 698 18	51 698 18	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	51 698 180	S	7/19/2002	8/2/2002	37 352 97	37 352 97	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	37 352 970	S	7/19/2002	8/2/2002	20 274 16	20 274 16	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	20 274 160	S	7/22/2002	8/2/2002	31 53	31 53	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	31 530	S	7/31/2002	8/2/2002	92 341 34	92 341 34	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	92 341 340	S	8/1/2002	8/2/2002	28 330 62	28 330 62	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	28 330 620	S	8/1/2002	8/5/2002	767 440 32	767 440 32	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	767 440 320	S	8/1/2002	8/13/2002	179 916 00	179 916 00	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	179 916 000	S	8/12/2002	8/13/2002	35 000 00	35 000 00	0 00
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SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	12 356 320	S	8/14/2002	8/30/2002	21 700 00	21 700 00	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	21 700 000	S	8/15/2002	8/30/2002	17 917 61	17 917 61	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	17 917 610	S	8/21/2002	8/30/2002	228 73	228 73	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	228 730	S	9/13/2002	9/13/2002	33 333 68	33 333 68	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	33 333 680	S	9/3/2002	9/13/2002	666 162 64	666 162 64	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	666 162 640	S	9/3/2002	9/16/2002	524 10	524 10	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	524 100	S	9/5/2002	9/16/2002	313 293 08	313 293 08	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	313 293 080	S	9/16/2002	9/26/2002	49 904 22	49 904 22	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	49 904 220	S	9/16/2002	9/26/2002	30 045 00	30 045 00	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	30 045 000	S	9/11/2002	9/26/2002	23 527 69	23 527 69	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	23 527 690	S	9/26/2002	9/26/2002	26 523 09	26 523 09	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	26 523 090	S	9/26/2002	10/11/2002	20 033 08	20 033 08	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	20 033 080	S	9/23/2002	10/11/2002	111 060 21	111 060 21	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	111 060 210	S	9/23/2002	10/16/2002	206 531 54	206 531 54	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	206 531 540	S	9/30/2002	10/16/2002	1 347 366 25	1 347 366 25	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1 347 366 250	S	10/1/2002	10/16/2002	14 505 06	14 505 06	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	14 505 060	S	10/1/2002	10/29/2002	20 871 87	20 871 87	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	20 871 870	S	10/9/2002	10/29/2002	9 467 66	9 467 66	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	9 467 660	S	10/29/2002	10/29/2002	40 272 00	40 272 00	0 00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	40 272 000	S	10/10/2002	10/29/2002			0 00

SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	94 883 410	S	10/17/2002	10/29/2002	10/29/2002	94 883 41	0 00	0 00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	23 702 000	S	10/17/2002	10/31/2002	10/31/2002	23 702 00	0 00	0 00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	11 298 000	S	10/22/2002	10/31/2002	10/31/2002	11 298 00	0 00	0 00	
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SLOF70000002	594972101	MICROSTRATEGY CLASS ACTION	0 000	CD	N/A	3-JUL-02		0 57	0 57	0 57	
SLOF70000002	NA9123459	MICROSTRATEGY CLASS ACTION	0 000	CD	N/A	23-MAY-02		148 81	148 81	148 81	
SLOF70000002	369604103	FWD PROC KIDDER PEABODY CL ACT	0 000	CD	N/A	29-JAN-02		167 01	167 01	167 01	
SLOF70000002	640938106	NETWORK ASSOCIATES CL ACTION	0 000	CD	N/A	26-MAR-02		169 3	169 3	169 30	
SLOF70000002	718154107	FWD PROC PHILIP MORRIS CL ACT	0 000	CD	N/A	29-JAN-02		24 969 75	24 969 75	24 969 75	
SLOF70000002	685564106	FWD PROC ORBITAL SCI CLASS ACT	0 000	CD	N/A	29-JAN-02		11 605 61	11 605 61	11 605 61	
SLOF70000002	607415106	FWD PROC MOBIL MEDIA CLASS ACT	0 000	CD	N/A	29-JAN-02		15 222 66	15 222 66	15 222 66	
									52 283 71	52 283 71	52 283 71

GRAND TOTAL 21,814,453 06 21,761,869 35 52,283 71

2002
FORM 990-PF
SCHEDULE 10
PART XV.2

Information regarding grant, fellowship, etc., programs
website www.sloan.org

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 Gwendolyn Knowles
Fellowship Administrator
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.

ALFRED P. SLOAN FOUNDATION

U.S. DEPARTMENT OF ENERGY

Postdoctoral Fellowships in Computational Molecular Biology/Bioinformatics

(Round Seven)

http://www.sloan.org/programs/scitech_postdoct.htm

APPLICATION DEADLINE:

FEBRUARY 5, 2002

Catalyzing Career Transitions to Computational Molecular Biology/Bioinformatics

*The Alfred P Sloan Foundation
and the U.S. Department of Energy
(Office of Biological and Environmental Research)
announce the seventh round
of a jointly sponsored postdoctoral
research awards program for scientists
interested in computational molecular biology.*

Please Post

THE ALFRED P SLOAN FOUNDATION AND THE U.S. DEPARTMENT OF ENERGY believe that too few scientists possess the cross-disciplinary skills needed to exploit the exceptional scientific potential of computational molecular biology/bioinformatics—the nexus between the theoretical and practical tools of molecular biology and the revolutionary power of modern computational techniques

The purpose of these fellowships is to catalyze career transitions into computational molecular biology by those holding doctorates in mathematics, physics, computer science, chemistry, engineering or other relevant fields who would like to develop the capacity to apply their computational sophistication to the complex problems that increasingly face molecular biology. The program is designed to offer computationally-sophisticated young scientists an intensive postdoctoral opportunity in an appropriate molecular biology laboratory.

Ideal candidates will have strong educational backgrounds in one of the computationally-intensive fields listed above. In exceptional cases, we will also consider applications from more traditional biological orientations in transition to computational molecular biology. Applicants already firmly rooted in computational molecular biology, or who are proposing to continue their Ph.D. research, may be more appropriate candidates for other postdoctoral opportunities.

The focus is upon computational molecular biology related to data and information from studies of human and other genomes. Computational molecular biology is taken broadly to include the application of mathematics (continuous and discrete), statistics, probability, and computer science to fundamental problems of molecular biology. The goal is to foster interactions between the mathematical and biological sciences and to provide rigorous training for scientists in this new interdisciplinary area. Of special interest are important problems in structural biology and genome analysis, including analysis of protein and nucleic acid sequence, protein and nucleic acid structure, genome structure and maps, cross-species genome analysis, multi-genic traits, and structure-function relationships where the structures are from genomes, genes, or gene products.

Applications will be reviewed by an external peer review committee, including

- George M. Church, Harvard University
- Susan B. Davidson, University of Pennsylvania
- Terry Gaasterland, Rockefeller University
- Michael Levitt, Stanford University
- David J. States, University of Michigan
- Michael S. Waterman, University of Southern California

Awards will support up to two years of research work in an appropriate molecular biology department or laboratory in the U.S. or Canada selected by the applicant. The principal selection criteria will be the potential of the applicant and the proposed postdoctoral research and training plan for furthering rigorous computational approaches to analysis of important molecular biological problems, both theoretical and empirical. The capabilities of the proposed laboratory and sponsoring scientist in computational molecular research, and support for the postdoctoral research by the sponsoring scientist, will be important elements considered in selection. In addition, where possible applicants are encouraged to seek a secondary faculty sponsor from the mathematical/computer sciences sector of the same institution. Only one proposal per applicant will be considered, and a sponsoring scientist should endorse only one applicant for this competition.

There are no formal application forms needed for this program. Further details and application procedures are as follows

NUMBER, STARTING DATE AND GRANT PERIOD

Up to 10 fellowships will be granted during 2002, each with a total budget of \$120,000 (including indirect and overhead costs). These funds are to be spread over a grant period of two years (i.e. \$60,000 per year). Selections for this seventh round will be announced by May 6, 2002. Funding may begin any time after September 1, 2002.

STIPEND

- \$50,000 per year to Fellow, inclusive of benefits [Institution must allow Fellow to purchase family health insurance under its group plan.]
- Up to \$2,150 per year in research expenses to be allocated at the discretion of the Fellow
- Institutional overhead of up to \$7,850

ELIGIBILITY

Fellow: Applicants must be citizens or legal permanent residents of the United States. Ph.D. earned within the past 5 years or expected by June 2002, in mathematics, physics, computer science, chemistry, engineering or other relevant fields (Initiation of postdoc requires completion of Ph.D.) Applications to extend an existing postdoc cannot be considered.

Institution: Non-profit private or public institution of higher education or research, located in the United States or Canada. Applicant must make formal arrangements with a sponsoring scientist at the institution where the postdoctoral fellowship would be held before applying for the award.

MATERIALS NEEDED FOR APPLICATION

From Applicant (10 copies, fully collated and stapled)

- Cover Page, including

-Applicant's name, current address, email address, and address for notification in May 2002, telephone and fax numbers
-Applicant's current department and institution
-Title of proposed postdoctoral research project
-Laboratory, department and institution at which postdoctoral fellowship would be held (including mail and email addresses, telephone and fax numbers)
-Planned starting date of postdoctoral fellowship
-Applicant's Ph.D. granting institution and year of receipt (or date realistically expected)
-Brief educational history indicating the years and institution(s) of graduate study and any postdoctoral research
-Name, address, email address and telephone number of sponsoring scientist
-Names, addresses, email addresses and telephone numbers of references

- Abstract of proposed research (not to exceed 300 words)
- Proposed research/training plan describing scientific importance of subject, including considerable specificity as to analytic methods and data to be employed, and reasons for choice of proposed sponsoring scientist and institution (with a firm maximum of 1,500 words, including selected citations)
- If desired, copies of up to two reprints may be attached to each collated copy of proposal
- Statement of applicant's reasons for interest in computational molecular biology and/or bioinformatics, current career goals, and potential role of postdoctoral fellowship in attaining such goals (250 words)

- A summary of the major findings of the applicant's dissertation research (250 words)
- Curriculum vitae including educational background, topic of doctoral dissertation, positions held to date, scientific awards, and grants received, citing source, duration and amount (direct costs), full titles and references of all publications
- Formal institutional endorsement of proposal may be included, but is not required unless and until a formal award offer has been made
- A stamped, self-addressed postcard (if applicant desires) to confirm that application materials have been received (allow at least 3 weeks for processing, no telephone calls, please)
- All applications should be final and complete, no substitutions or additions

From Sponsoring Scientist (10 COPIES, FULLY COLLATED):

- Letter of agreement to host and supervise the research of post-doctoral applicant, including any necessary institutional clearances, e.g. animal experimentation, human subjects, recombinant DNA, etc. (please type "Sponsoring Scientist Letter" at top as bold heading)
- Qualitative comments concerning scientific merit of proposed research and training plan
- Brief description (500 words) of current research, sources of funding, relevance of applicant's proposed research, and personnel with whom applicant would work
- Curriculum vitae including educational background, current and former positions, scientific awards and grants received, citing source, duration and amount (direct costs), full titles and references of selected publications related to computational molecular biology (two page maximum)

From References (10 copies):

- The applicant must request reference letters from three scientists (excluding sponsoring senior scientist) in relevant disciplines who are knowledgeable about applicant's capabilities and previous research, and to whom he/she has sent a copy of the research/training plan proposed for the postdoctoral fellowship. If possible, one of these three should have personal knowledge of the applicant's doctoral research, and all must comment on the applicant's summary of the major findings of his/her recent research
- Reference letters should include comments on overall ranking of applicant, e.g. top 1% of Ph.D.s, top 10%, etc
- It is the applicant's responsibility to assure that reference letters (10 COPIES) are sent

DEADLINE AND ANNOUNCEMENTS

The deadline for receipt of all application materials from applicant, sponsoring scientist, and related reference letters is **February 5, 2002 (firm)**. Announcements will be made by **May 6, 2002**.

SEND APPLICATION TO

Dr. Michael S. Teitelbaum
Sloan/DOE Postdoctoral Fellowships
Alfred P. Sloan Foundation
630 Fifth Avenue, Suite 2550
New York, NY 10111-0242



ALFRED P. SLOAN FOUNDATION

SLOAN INDUSTRY CENTER FELLOWSHIPS

PLEASE POST

The Sloan Industry Centers Fellowships enable academic scholars to study at a Sloan Industry Center. The Centers are located at leading universities in the United States, each devoted to a particular industry. A current list of Centers is attached to this announcement. They are also to be found on the Internet at www.sloan.org.

The Sloan Foundation's support of these Centers began in 1990. The Foundation's objective is to create an academic community that understands industries. The Foundation has encouraged a direct approach to the companies and people of each industry for data and observations. The Foundation believes that observation-based work by well-informed academics will, in the long run, lead to practical contributions to the industries studied and enhance scholarship and teaching. An important part of the Industry Centers program has been the education of young scholars in the issues most important to industries. Each Center has an active graduate program.

Center research programs involve a number of academic disciplines as might be expected from the variety of issues that confront industries. For example, in both the automobile center at MIT and semiconductor center at Berkeley, engineers, economists, and business school management faculty have collaborated on benchmarking studies that produced detailed comparative measurements of productivity for manufacturing companies in these industries. In the steel industry center at Carnegie Mellon and the University of Pittsburgh, labor economists have quantitatively measured gains in output obtained by systematically using high performance workplace techniques in steel finishing mills. New information on truck drivers' training and their utilization, trucking safety and wage scales has been obtained from a truck-stop driver survey at the University of Michigan. In the apparel and textile industry center at Harvard, the entire flow from fibers in the field or chemical plant to clothing in department store show rooms, has been analyzed by a team of economists, engineers and operations researchers who have shown that the most efficient, customer satisfying management is now driven by lean retailers who require continuous inventory replenishment. Many other studies, each unique to its industry have been completed.

PARTICIPATION

The Fellowship program is intended to extend participation in the Centers to academics who are not now at one of the Centers. It will enable new Ph.D.'s to take up post-doctoral positions. It will also enable faculty at other career levels to have visiting appointments for up to one year at one of the Centers. This includes those who hold a pre-tenure faculty position and post-tenure faculty seeking sabbatical or other visiting appointments.

NOMINATIONS

Candidates must be nominated by the director of a Sloan Industry Center. Each Center is allowed one nomination in each year. Interested new Ph.D.'s or faculty members who would like to work at an Industry Center should call or write the Center director. Names and addresses of Center directors are attached. Additional contact information is available on each Center's website, also listed below. Direct applications to the Sloan Foundation are not accepted.

Candidates for nomination should provide the Center director with the following: a curriculum vita, a list of major publications, a sum-

mary of work accomplished in one or another of the disciplines relevant to the Center, and a brief statement of why he or she is interested in participating at the Center and what the candidate would like to accomplish in the Fellowship year. These items should be included in the Center director's nomination to the Sloan Foundation. The nomination should also include a letter from the Center director describing the program(s) at the Center in which the prospective Fellow may participate, and how his or her presence will enhance the Center's work on these topics. The completed nomination should be of reasonable length. No more than two representative publications should be appended.

DURATION

The Fellowship is generally intended for one year. In the case in which the Fellow has just received a Ph.D. and has been appointed to a post-doctoral position, the Foundation will favorably consider renewal for a second year.

STIPEND, NUMBER

Each Fellowship has a stipend of \$50,000. In addition, the Center to which the Fellowship is awarded will receive a \$7,500 grant to be used in providing benefits to the Fellow, related research funding, or administrative or other appropriate expenses at the discretion of the Center director. If the nominated Fellow requires additional funding beyond the stipend, the Center should explain the funding plan. Centers may choose to solicit additional funding for this program from the companies of their industry or other sources. Up to five Fellowships will be awarded each year.

SCHEDULE

Nominations from the Centers should be received by the Sloan Foundation by October 15 of each year. The Foundation will announce awards by December 15. Awards will begin the following summer or fall on a date agreed upon by the Fellow, the Center director and the Sloan Foundation. Fellows are expected to be in residence for a significant part of the Fellowship year, with the residency period(s) to be mutually agreed upon in advance by the Fellow and the Center director.

Interested candidates are encouraged to contact Center directors well in advance of the October 15 deadline, and by September 15 at the latest.

SELECTION

The selection committee will consist of prominent members of the academic community, not currently associated with one of the Centers, who work in those disciplines appropriate to Industry Center studies. In addition, to assure that Center goals and experiences are incorporated, some Center directors will also serve on the committee.

Further questions on the overall program should be addressed to

Dr. Gail M. Pesyna
Sloan Industry Center Fellowships
Alfred P. Sloan Foundation
630 Fifth Avenue, Suite 2550
New York, NY 10111-0242
Tel (212) 649-1649 Fax (212) 757-5117
Pesyna@sloan.org
<http://www.sloan.org>

SLOAN INDUSTRY CENTERS

THE WHARTON FINANCIAL INSTITUTIONS CENTER

UNIVERSITY OF PENNSYLVANIA
H Franklin Allen, Ph.D., Richard J. Herring, Ph.D., and
Carol A. Leisnering, Ph.D., Co-Directors
3301 Steinberg Hall-Dietrich Hall
Philadelphia, PA 19104-6367
Telephone (215) 898-1279 Fax (215) 573-8757
<http://fic.wharton.upenn.edu/fic>

THE INTERNATIONAL MOTOR VEHICLE PROGRAM

MASSACHUSETTS INSTITUTE OF TECHNOLOGY
John Paul MacDuffie, Ph.D., and Fred Moavenzadeh, Ph.D., Co-Directors
One Amherst Street, Building E40-241
Cambridge, MA 02139
Telephone (617) 253-8973 Fax (617) 253-7140
<http://web.mit.edu/ctpid/www/imvp/>

UNIVERSITY OF MICHIGAN TRUCKING INDUSTRY PROGRAM

Chelsea C. White, III, Ph.D., and Robert W. Haessler, Ph.D., Co-Directors
2609 Draper Drive, 200 Engineering Program Building
Ann Arbor, MI 48109-2101
Telephone (734) 764-9422 Fax (734) 764-7515
<http://www.umich.edu/~trucking>

THE GLOBAL AIRLINE INDUSTRY PROGRAM MASSACHUSETTS INSTITUTE OF TECHNOLOGY

Arnold Barnett, Ph.D., Cynthia Barnhart, Ph.D.,
and Amedeo Odoru, Ph.D., Co-Directors
77 Massachusetts Avenue, Building 1-229
Cambridge, MA 02139
Telephone (617) 253-3815 Fax (617) 258-5765
<http://web.mit.edu/airlines/>

INDUSTRIAL PERFORMANCE CENTER MASSACHUSETTS INSTITUTE OF TECHNOLOGY

Richard K. Lester, Ph.D., Director
One Amherst Street (E40-379)
Cambridge, MA 02139-4307
Telephone (617) 253-7704 Fax (617) 253-7570
<http://web.mit.edu/ipc/www>

INFORMATION STORAGE INDUSTRY CENTER UNIVERSITY OF CALIFORNIA, SAN DIEGO

Roger Bohn, Ph.D., Director
9500 Gilman Drive
La Jolla, CA 92093-0519
Telephone (858) 534-9825 Fax (858) 534-3939
<http://www-irps.ucsd.edu/~sloan/>

COMPETITIVE SEMICONDUCTOR MANUFACTURING PROGRAM UNIVERSITY OF CALIFORNIA, BERKELEY

David A. Hodges, Ph.D. and Robert C. Leachman, Ph.D., Co-Directors
3115 Etcheverry Hall #1750
Berkeley, CA 94720-1750
Telephone (510) 643-1825 Fax (510) 643-8982
<http://esrc.berkeley.edu/csm/>
<http://socrates.berkeley.edu/~ur/worktech>

THE RETAIL FOOD INDUSTRY CENTER UNIVERSITY OF MINNESOTA

Jean D. Kinsey, Ph.D., and Benjamin H. Senauer, Ph.D., Co-Directors
317b Classroom Office Building
1994 Buford Avenue
St. Paul, MN 55108-6040
Telephone (612) 625-2744 Fax (612) 625-2729
<http://trfic.umn.edu/>

THE HARVARD CENTER FOR TEXTILE AND APPAREL RESEARCH

Frederick H. Abernathy, Ph.D., Director
29 Oxford Street, Pierce Hall 319
Cambridge, MA 02138
Telephone (617) 495-1508 Fax (617) 495-9837
<http://www.hctar.org>

MANAGED CARE INDUSTRY RESEARCH CENTER HARVARD UNIVERSITY

Joseph P. Newhouse, Ph.D., Director
180 Longwood Avenue
Boston, MA 02115
Telephone (617) 432-1325 Fax (617) 432-3503
<http://www.hcp.med.harvard.edu/Sloan/index.html>

PROGRAM ON THE PHARMACEUTICAL INDUSTRY MASSACHUSETTS INSTITUTE OF TECHNOLOGY

Thomas J. Allen, Ph.D., Charles L. Cooney, Ph.D.,
and Stan Finkelstein, M.D., Co-Directors
38 Memorial Drive, E56-390
Cambridge, MA 02139
Telephone (617) 253-5194 Fax (617) 253-3033
<http://web.mit.edu/pop/index.html>

THE STEEL INDUSTRY CENTER CARNEGIE MELLON UNIVERSITY AND THE UNIVERSITY OF PITTSBURGH

Richard J. Fruehan, Ph.D. and Frank Giarratani, Ph.D., Co-Directors
3325 Wean Hall, Schenley Park
Pittsburgh, PA 15213-3890
Telephone (412) 268-2677 Fax (412) 268-7247
<http://steel.ucsur.pitt.edu/steel/index.htm>

POWDER METALLURGY RESEARCH CENTER WORCESTER POLYTECHNIC INSTITUTE

Duran Apelian, Sc.D., Director
100 Institute Road
Worcester, MA 01609-2280
Telephone (508) 831-5992 Fax (508) 831-5993
<http://www.wpi.edu/Academics/Research/PMRC/>

CENTER FOR CONSTRUCTION INDUSTRY STUDIES UNIVERSITY OF TEXAS AT AUSTIN

Richard L. Tucker, Ph.D., Director
Building ECJ 5.2
Austin, TX 78712-1076
Telephone (512) 471-4640 Fax (512) 471-3191
<http://www.ce.utexas.edu/org/ccs/>

COLUMBIA INSTITUTE FOR TELE-INFORMATION

Elu Noam, Ph.D., Director
Columbia University - Urns Hall
3022 Broadway, Suite 1A
New York, NY 10027-6902
Telephone (212) 854-4222 Fax (212) 854-1471
<http://www.cit.columbia.edu>

CENTER FOR PAPER BUSINESS AND INDUSTRY STUDIES INSTITUTE OF PAPER SCIENCE AND TECHNOLOGY AND GEORGIA INSTITUTE OF TECHNOLOGY

Thomas J. McDonough, Ph.D., Director
500 10th Street, NW
Atlanta, GA 30318-5794
Telephone (404) 385-2444 Fax (404) 385-2414
<http://www.paperstudies.org>

SOFTWARE INDUSTRY CENTER CARNEGIE MELLON UNIVERSITY

Richard Florida, Ph.D., Director
5000 Forbes Avenue, 2508 Hamburg Hall
Pittsburgh, Pa 15213-3890
Telephone (412) 268-8784 Fax (412) 268-5161
<http://www.heinz.cmu.edu/swic>

ALFRED P. SLOAN FOUNDATION
13-1623877

2002
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, 2002, 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: \$113,552

2 Virtual U - The foundation has supported the development of a computerized simulation model of a U S university. This interactive game program has been developed by software professionals and is now being distributed. It is targeted for use by university professionals, academics and students. Over 1,00 units of Virtual U have been distributed and it is available without cost on the internet at www.virtual-u.org

Expenses \$266,586.

3 Boards or committees of other charitable organizations - Members of staff participate on university advisory boards and committees and boards of non-profits. Expenses \$109,935

4 Assistance to government bodies - Members of staff appear before congressional committees and participate in congressional or executive branch committees. Expenses \$54,968