

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

2005

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 2005, or tax year beginning , 2005, 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		A Employer identification number 13-1623877
	Number and street (or P O box number if mail is not delivered to street address) 630 FIFTH AVENUE		Room/suite 2550
	City or town, state, and ZIP code NEW YORK, NY 10111		B Telephone number (see page 10 of the instructions) (212) 649-1649
			C If exemption application is pending, check here <input type="checkbox"/>

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ **1,581,350,875.**

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

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))		(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 (attach schedule)				
2	Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments	1,356,326.	4,936,806.		
4	Dividends and interest from securities	18,084,728.	26,528,789.		
5a	Gross rents	13,468.	13,468.		
b	Net rental income or (loss)	13,468.			
6a	Net gain or (loss) from sale of assets not on line 10	125,445,454.			
b	Gross sales price for all assets on line 6a	914,200,958.			
7	Capital gain net income (from Part IV, line 2)		126,246,208.		
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) (attach schedule)				
11	Other income (attach schedule)	1,203,789.	913.		STMT 1
12	Total. Add lines 1 through 11	146,103,765.	157,726,184.		
13	Compensation of officers, directors, trustees, etc.	2,106,993.	1,321,080.		763,515.
14	Other employee salaries and wages	2,366,540.	261,635.		2,100,470.
15	Pension plans, employee benefits	1,480,615.	332,535.		1,142,443.
16a	Legal fees (attach schedule) STMT 2	180,194.	68,844.	NONE	110,183.
b	Accounting fees (attach schedule)	101,115.	65,717.	NONE	34,284.
c	Other professional fees (attach schedule) STMT 3	3,590,962.	3,590,962.		
17	Interest				
18	Taxes (attach schedule) (see page 14 of the instructions) *	4,120,681.	44,313.		122,617.
19	Depreciation (attach schedule) and depletion				
20	Occupancy RECEIVED	873,225.	172,170.		698,136.
21	Travel, conferences, and meetings	384,306.	83,715.		338,989.
22	Printing and publications NOV 14 '06	68,265.	13,425.		54,612.
23	Other expenses (attach schedule) STMT 4 NOV 15 '06	943,496.	10,096,308.		822,734.
24	Total operating and administrative expenses. Add lines 13 through 23	16,216,392.	16,050,704.	NONE	6,187,983.
25	Contributions, gifts, grants paid	69,731,860.			61,248,349.
26	Total expenses and disbursements. Add lines 24 and 25	85,948,252.	16,050,704.	NONE	67,436,332.
27	Subtract line 26 from line 12.				
a	Excess of revenue over expenses and disbursements	60,155,513.			
b	Net investment income (if negative, enter -0-)		141,675,480.		
c	Adjusted net income (if negative, enter -0-)			-0-	

Handwritten mark

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		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		29,341,861.	34,512,708.	34,512,708.
	3	Accounts receivable ▶ 197,584.				
		Less allowance for doubtful accounts ▶			197,584.	197,584.
	4	Pledges receivable ▶				
		Less allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)				
	7	Other notes and loans receivable (attach schedule) ▶				
		Less: allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges		69,865.		
	10 a	Investments - U S and state government obligations (attach schedule)				
	b	Investments - corporate stock (attach schedule) . STMT 6		778,649,758.	791,666,070.	1,120,857,809.
	c	Investments - corporate bonds (attach schedule) STMT 7		211,143,834.	217,921,055.	217,259,521.
	11	Investments - land, buildings, and equipment basis				
	Less accumulated depreciation ▶ (attach schedule)					
12	Investments - mortgage loans					
13	Investments - other (attach schedule) STMT 8		198,933,117.	242,108,101.	208,522,753.	
14	Land, buildings, and equipment basis					
	Less accumulated depreciation ▶ (attach schedule)					
15	Other assets (describe ▶)					
16	Total assets (to be completed by all filers - see page 16 of the instructions Also, see page 1, item I)		1,218,138,935.	1,286,406,018.	1,581,350,875.	
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable		60,584,369.	68,951,758.	
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶ STMT 9)		297,376.	41,557.	
23	Total liabilities (add lines 17 through 22)		60,881,745.	68,993,315.		
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		1,157,257,190.	1,217,412,703.	
	25	Temporarily restricted				
	26	Permanently restricted				
	Organizations that do not follow SFAS 117, check here and complete lines 27 through 31. <input type="checkbox"/>					
	27	Capital stock, trust principal, or current funds				
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
29	Retained earnings, accumulated income, endowment, or other funds					
30	Total net assets or fund balances (see page 17 of the instructions)		1,157,257,190.	1,217,412,703.		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)		1,218,138,935.	1,286,406,018.		

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	1,157,257,190.
2	Enter amount from Part I, line 27a	2	60,155,513.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	1,217,412,703.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	1,217,412,703.

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 PART IV SCHEDULE					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))		
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any			
a					
b					
c					
d					
e					
2 Capital gain net income or (net capital loss)			2	126,246,208.	
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) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8					

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 page 18 of the 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))
2004	65,938,707.	1,380,658,764.	0.04775887331
2003	70,054,974.	1,222,862,713.	0.05728768508
2002	64,506,484.	1,235,923,736.	0.05219293240
2001	65,729,935.	1,314,804,160.	0.04999218667
2000	57,659,423.	1,355,120,639.	0.04254929144
2 Total of line 1, column (d)			2 0.24978096890
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 0.04995619378
4 Enter the net value of noncharitable-use assets for 2005 from Part X, line 5			4 1,501,133,917.
5 Multiply line 4 by line 3			5 74,990,937.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 1,416,755.
7 Add lines 5 and 6			7 76,407,692.
8 Enter qualifying distributions from Part XII, line 4			8 67,436,332.

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 on page 18

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 18 of the instructions)

Table with 11 rows for excise tax calculations. Includes fields for exempt organizations, tax under section 511, add lines 1 and 2, subtitle A tax, tax based on investment income, credits/payments, and total tax due.

Part VII-A Statements Regarding Activities

Table with 13 rows for activity statements. Includes questions about political influence, political expenditures, unrelated business income, and substantial contributors.

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

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

Table with columns for question descriptions, Yes/No checkboxes, and a grid for Yes/No responses. Rows include questions 1a through 6b regarding disqualifying activities, taxes on failure to distribute income, and interest in business.

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 (see page 21 of the instructions).

(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 STATEMENT 13		2,106,993.	269,338.	NONE

2 Compensation of five highest-paid employees (other than those included on line 1 - see page 21 of the instructions). 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
KATHLEEN E. CHRISTENSEN C/O ALFRED P. SLOAN FDN	PROGRAM DIRECTOR 40	212,937.	73,518.	NONE
A. FRANK MAYADAS C/O ALFRED P. SLOAN FDN	PROGRAM DIRECTOR 40	240,902.	73,488.	NONE
JOSEPH S. BOHRER C/O ALFRED P. SLOAN FDN	INVESTMENT DIRECTOR 40	195,000.	62,220.	NONE
DORON WEBER C/O ALFRED P. SLOAN FDN	PROGRAM DIRECTOR 40	208,500.	73,255.	NONE
GAIL M. PESYNA C/O ALFRED P. SLOAN FDN	PROGRAM DIRECTOR 40	194,750.	70,819.	NONE
Total number of other employees paid over \$50,000				10

3 Five highest-paid independent contractors for professional services - (see page 21 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
SILCHESTER INTERNATIONAL INVESTORS NEW YORK, NY 10017	INVESTMENT MGMT	853,199.
MARISCO CAPITAL MANAGEMENT, LLC DENVER, CO 80202	INVESTMENT MGMT	809,058.
PZENA INVESTMENT MANAGEMENT, LLC NEW YORK, NY 10022	INVESTMENT MGMT	645,458.
COLCHESTER GLOBAL INVESTORS NEW YORK, NY 10022	INVESTMENT MGMT	235,072.
MELLON TRUST COMPANY EVERETT, MA 02149	CUSTODIAN	209,014.
Total number of others receiving over \$50,000 for professional services		10

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 SEE STATEMENT 15 FOR FURTHER DETAIL	
20TH CENTURY INVENTORS BOOK PROGRAM	124,437.
2 BOARDS & COMMITTEES OF OTHER CHARITABLE ORGANIZATIONS	
	121,437.
3 ASSISTANCE TO GOVERNMENT BODIES	
	60,719.
4	

Part IX-B Summary of Program-Related Investments (see page 22 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2		Amount
1	NONE	
2		
All other program-related investments See page 22 of the instructions		
3	NONE	
Total. Add lines 1 through 3		

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 22 of the 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	1,523,404,959.
b	Average of monthly cash balances	1b	588,865.
c	Fair market value of all other assets (see page 23 of the instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	1,523,993,824.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	1,523,993,824.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see page 23 of the instructions)	4	22,859,907.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	1,501,133,917.
6	Minimum investment return. Enter 5% of line 5	6	75,056,696.

Part XI Distributable Amount (see page 23 of the 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	75,056,696.
2a	Tax on investment income for 2005 from Part VI, line 5	2a	2,833,510.
b	Income tax for 2005 (This does not include the tax from Part VI)	2b	787,004.
c	Add lines 2a and 2b	2c	3,620,514.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	71,436,182.
4	Recoveries of amounts treated as qualifying distributions	4	1,202,876.
5	Add lines 3 and 4	5	72,639,058.
6	Deduction from distributable amount (see page 24 of the instructions)	6	
7	Distributable amount as adjusted Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	72,639,058.

Part XII Qualifying Distributions (see page 24 of the 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	67,436,332.
b	Program-related investments - total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	67,436,332.
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 (see page 24 of the instructions)	5	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	67,436,332.

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 page 24 of the instructions)

	(a) Corpus	(b) Years prior to 2004	(c) 2004	(d) 2005
1 Distributable amount for 2005 from Part XI, line 7				72,639,058.
2 Undistributed income, if any, as of the end of 2004				
a Enter amount for 2004 only			11,995,467.	
b Total for prior years _____				
3 Excess distributions carryover, if any, to 2005				
a From 2000				
b From 2001				
c From 2002				
d From 2003				
e From 2004				
f Total of lines 3a through e				
4 Qualifying distributions for 2005 from Part XII, line 4 ▶ \$ <u>67,436,332.</u>				
a Applied to 2004, but not more than line 2a . . .			11,995,467.	
b Applied to undistributed income of prior years (Election required - see page 25 of the instructions) . .				
c Treated as distributions out of corpus (Election required - see page 25 of the instructions) . . .				
d Applied to 2005 distributable amount.				55,440,865.
e Remaining amount distributed out of corpus . . .				
5 Excess distributions carryover applied to 2005 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b				
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				
d Subtract line 6c from line 6b. Taxable amount - see page 25 of the instructions				
e Undistributed income for 2004 Subtract line 4a from line 2a Taxable amount - see page 25 of the instructions				
f Undistributed income for 2005. Subtract lines 4d and 5 from line 1 This amount must be distributed in 2006				17,198,193.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 25 of the instructions)				
8 Excess distributions carryover from 2000 not applied on line 5 or line 7 (see page 25 of the instructions)				
9 Excess distributions carryover to 2006. Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9				
a Excess from 2001				
b Excess from 2002				
c Excess from 2003				
d Excess from 2004				
e Excess from 2005				

Part XIV Private Operating Foundations (see page 26 of the instructions and Part VII-A, question 9) NOT APPLICABLE

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 2005, enter the date of the ruling

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

	Tax year	Prior 3 years			(e) Total
	(a) 2005	(b) 2004	(c) 2003	(d) 2002	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 Information Regarding Foundation Managers:

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

N/A

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

N/A

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 page 26 of the 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 STATEMENT 14

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

SEE ATTACHMENT 14

c Any submission deadlines

SEE ATTACHMENT 14

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

SEE ATTACHMENT 14

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> SEE STATEMENT 16				61,248,349.
Total ▶ 3a				61,248,349.
b <i>Approved for future payment</i> SEE STATEMENT 16				55,352,555.
Total ▶ 3b				55,352,555.

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

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

Table with 4 columns: (a) Line no, (b) Amount involved, (c) Name of noncharitable exempt organization, (d) Description of transfers, transactions, and sharing arrangements. Row 1A(1) contains 'SEE STATEMENT 10'.

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

Table with 3 columns: (a) Name of organization, (b) Type of organization, (c) Description of relationship. All cells are empty.

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge

Signature section containing: Signature of officer or trustee, Date 11/14/06, Title Acting CEO, Preparer's signature, Date 11/14/06, Check if self-employed, Preparer's SSN or PTIN P00504182, Firm's name GRANT THORNTON LLP, address 666 THIRD AVENUE NEW YORK, NY 10017, EIN 36-6055558, Phone no 212-542-9609.

**FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
TOTAL GAIN (LOSS)							----- 126246208. =====	

Capital Gains and Losses

Capital Gain & (Loss)

Part I Line 6 Column (a) \$ 125,445,454

Adjustments For Tax

Adjustments from Partnership K-1's

Brookside Capital Partners	5,402,228
Bain Capital Fund V	396,723
Bain Capital Fund VII	935,777
Bain Capital Fund VIII	(1,629)
Berkshire Fund VI, L P	127,879
Acacia Credit Fund 9-A LLC	(1,505,232)
AVI Value Fund, LLC	5,048,912
AG Capital Recovery Partners, LP	(119,742)
AG Capital Recovery Partners, LP I	(397,682)
AG Capital Recovery Partners, LP I	(340,839)
AG Super Fund, LP	2,823,704
Alloy Ventures 2002, LP	89,211
Atlas Venture Fund V, LP	(339,441)
Atlas Venture Fund VI, LP	(505,987)
Accel VIII, LP	(240,989)
Adage Capital Partners, L P	294,961
CCG Investment Fund, LP	1,319,666
Golden Gate Capital Investments L	(81,502)
Centerpoint Venture Fund III, L P	(237,437)
Clochester Global Bond Fund	(209,216)
Cedar Rock Capital Partners, LLC	1,022,388
Firelake Strategic Technology Fd, L	1,098,972
MPM Bioventures II	(458,965)
Farallon Capital	3,659,937
I-Hatch Ventures, LP	32,296
Ignition Venture Partners II	(24,684)
Lime Rock Partners II, L P	(837,021)
LR2 AIV, L P Lime Rock Mg't	853,056
Lone Cascade, L P	1,719,229
Parthenon Investors II, LP	(3,969,225)
Regiment Capital Spec Situation III	892
Resource Capital Fund III, LP	(143,828)
Seven Rosen Fund VIII,LP	(128,022)
Summit Ventures VI-B, LP	(277,315)
Valueact Capital Partners, LP	3,735,324
WTC-CTF (Wellington) RE Securit	(16,682,137)
BCM Capital Partners	(201,495)
Bain Capital Fund VI	(1,723,311)
Bain Capital Fund VI-Co Invest	(1,356,289)
Citicorp Mezzanine Partners,LLP	(2,650,749)
Silchester International Investors	7,121,718
Lehman Bros Merchant Bking Ptr, I	(2,242,525)

TIFF Secondary Partners I, LLC (206,857)

Total net gain or loss \$ 126,246,208 (0 If Loss)

Part I Line 7 Column (b) tax \$ 126,246,208

Net K-1 Gains & Losses 800,754

<u>Capital Gains & Losses</u>	<u>Capital Gains and Losses Total</u>
JPM Stocks Multi-Market Account	(1,983,984)
Interim Cash Account	310,877
Real Estate	614,100
Bain Capital Partners	5,093,825
Marisco Capital Management	20,270,030
Pzena Investment Management	27,941,911
High Rock Capital	9,968
Capital Guardian Int'l EAFE	8,694,855
Silchester International	2,391,647
Atlas Venture Fund	545,503
MPM Bioventures	332,247
I Hatch Ventures	299,473
Accel VIII	178,935
Citicorp Mezzanine Partners	2,678,983
Mellon Sweep Account	32,428
Distributions Portfolio	16,373
Lehman Merchant Banking	3,337,965
Summit Ventures VI	719,255
Parthenon Investors II	2,790,360
Wellington Management	17,507,787
Dodge and Cox	(381,587)
Berkshire Capital VI	224,050
Glenview Capital Partners	21,064,149
AG Capital Recovery Partners	2,086,143
CCG Investment Fund	3,352,045
Adage Capital Management	3,218,702
Blackrock Core Bond Fund	286,059
Blackrock Interim Cash	0
Colchester Global Investments	12,973
Ignition Venture Partners II	24,684
TIFF Secondary Partners I	254,696
Resource Capital Fund III	141,954
Lime Rock Partners II LP	909,544
Acacia Capital Fund 9-A	1,505,232
BRCP REIT, LLC 1	181,754
CCG Golden Gate II	81,502
Sevin Rosen	77,538 00
Layton Belling Realty	623,478
TOTAL TO 12/31/05	<u>\$ 125,445,454</u>

Alfred P. Sloan Foundation

Tax ID No. 13-1623877

Summary on Realized Gain/Loss for 2005

Grand Total

<u>Associated</u> <u>Account Number</u>	<u>Associated Account Name</u>	<u>Realized/Gain Loss</u> <u>Totals</u>
SLOF1121002	WELSH, CARSON, X	0.00
SLOF1122002	TELEGRAPH HILL PARTN	0.00
SLOF1123002	GENERAL CATALYST IV	0.00
SLOF2002002	JP MORGAN US BONDS	-9,331.46
SLOF2009002	MARISCO CAPITAL MGMT	20,270,029.79
SLOF2011002	PZENA INVESTMENT	27,941,910.96
SLOF2012002	HIGH ROCK CAPITAL	9,967.87
SLOF2014002	ADAGE CAPITAL MNGMT	3,218,702.10
SLOF2015002	COLCHESTER GBL INV	12,972.76
SLOF2016002	BLACKROCK CORE BOND	286,058.68
SLOF2017002	BLACKROCK INTERIM CASH	0.00
SLOF2018002	LONE CASCADE LP	0.00
SLOF3001002	JP MORGAN MULTI MRKT	-1,983,984.38
SLOF3004002	JPM MULTI MKT GLOBAL	0.00
SLOF4002002	CAP GUARD INT'L EAFE	8,694,855.53
SLOF4003002	SILCHESTER INT'L	2,391,646.60
SLOF4004002	CEDAR ROCK	0.00
SLOF4005002	INDUS ASIA PACIFIC FUND, LTD	0.00
SLOF4006002	INDUS JAPAN LTD	0.00
SLOF4007002	ARISAIG ASIA FD LTD.	0.00
SLOF4008002	DECCAN VALUE ADVISORS LLP	0.00
SLOF6006002	LEHMAN BROS MERCHANT	3,337,964.68
SLOF6007002	BAIN CAPITAL FD V-B	554,722.00
SLOF6008002	BAIN CAPITAL FD VI	1,734,306.30
SLOF6009002	BAIN FD VI COINVEST	1,450,135.78
SLOF6010002	JMB REALTY FUND III	0.00
SLOF6011002	JMB REALTY FUND IV	614,100.00
SLOF6014002	BCM CAP PRTNERS LP	0.00
SLOF6015002	CITICORP MEZZANINE	2,678,982.56
SLOF6016002	COPLEY INST FUND II	0.00
SLOF6019002	BROOKSIDE CAP FD LP	0.00
SLOF6021002	AG CAP RECOV PTNR LP	359,536.00
SLOF6022002	AG SUPER FUND LP	0.00
SLOF6023002	FARALLON CAP INST LP	0.00
SLOF6024002	OZ OVERSEAS FUND	0.00
SLOF6025002	ATLAS VENTURE FUND V	162,777.40
SLOF6026002	REGIMENT CAPITAL LTD	0.00
SLOF6028002	MPM BIOVENTURES II	332,247.56
SLOF6029002	I-HATCH VENTURES, LP	299,473.00
SLOF6030002	ACCEL VIII LP	178,935.09
SLOF6031002	BAIN CAPITAL FND VII	197,665.05
SLOF6032002	SEVIN ROSEN VIII	77,537.97
SLOF6033002	SATELLITE OVERSEAS F	0.00
SLOF6035002	RESOURCE CAPITAL FUND III	141,953.67
SLOF6036002	CCG INVESTMENT FUND,	3,352,045.49
SLOF6037002	REGIMENT CAPITAL II	0.00
SLOF6038002	SUMMIT VENTURES VI	719,255.25
SLOF6039002	PARTHENON INVESTORS	2,790,360.00
SLOF6040002	HIGHFIELD CAPITAL LT	0.00
SLOF6041002	ATLAS VENTURE VI	382,725.85
SLOF6042002	VALUE ACT CAPITAL PA	0.00
SLOF6043002	DISTRIBUTIONS PORTFOLIO	16,372.92
SLOF6044002	CENTERPOINT VENTURES	0.00
SLOF6045002	AG CAP REC PRTNERS II	932,836.00
SLOF6046002	GLENVIEW CAPITAL PAR	21,064,149.48
SLOF6048002	BERSKHIRE CAPITAL VI	224,049.78
SLOF6049002	HIGHLINE CAPITAL	0.00
SLOF6050002	IGNITION VENTURE	24,684.11
SLOF6051002	SOVEREIGN CAPITAL LT	0.00
SLOF6052002	AG CAPITAL RECOVERY III	793,771.00
SLOF6053002	ACACIA CREDIT FUND VIII	0.00
SLOF6054002	LONE KAURI	0.00

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SLOF6055002	ALLOY VENTURES	0 00
SLOF6056002	LIME ROCK PARTNERS II, LP	909,544.00
SLOF6057002	FIRELAKE STRAT FD LP	0.00
SLOF6058002	WELLINGTON MGMT LLP REIT	17,507,786.91
SLOF6059002	DODGE AND COX	-381,586.81
SLOF6060002	BRCP REIT, LLC 1	181,754.00
SLOF6061002	LAYTON BELLING REALTY FUND	623,478.04
SLOF6062002	HOPLITE OFFSHORE FUND, LTD.	0.00
SLOF6063002	GENERAL CATALYST FUND	0 00
SLOF6065002	TIFF SECOND PRTRNS I	254,696 00
SLOF6066002	ACACIA CD FD 9-A	1,505,231.99
SLOF6067002	INDUS EVENT DR FD.	0 00
SLOF6068002	ACACIA CREDIT 9-B	0.00
SLOF6069002	CCG GOLDEN GATE II	81,501.82
SLOF6070002	CCG GOLDEN GATE II-A	0.00
SLOF6071002	AVI VALUE FUND	0.00
SLOF6072002	BAIN CAPITAL VIII	1,156,995.50
SLOF6073002	SEVIN ROSEN FUND IX	0.00
SLOF6074002	REGIMENTSPECIALSITUATIONFD III	0 00
SLOF6075002	ONSET VENTURES V	0.00
SLOF6076002	IGNITION VENTURE III	0.00
SLOF6077002	LIME ROCK PARTNERS III	0.00
SLOF6078002	MASON CAPITAL MGMT	0.00
SLOF6079002	TPG-AXON CAPITAL	0.00
SLOF6080002	LAYTON BELLING RF II	0.00
SLOF6081002	ACACIA CREDIT 10-A	0.00
SLOF6082002	ALLOY VENTURES 2005	0.00
SLOF6083002	PRIVATVARDE FUND	0.00
SLOF6084002	SUMMIT VENTURE VII-A	0 00
SLOF6085002	JLL PARTNERS V	0.00
SLOF6086002	ABERDARE VENT III LP	0.00
SLOF6087002	SAVANAH-BALTIMORE	0.00
SLOF6088002	SPINNAKER GLOBAL	0.00
SLOF7000002	CASH ACCOUNT	352,636.92
SLOF8001002		0 00
SLOF8002002		0.00
		<hr/>
		125,445,453.76

Grand Total **125,445,453.76**

SLOF7001002 CTFI Flow-Thru Account 0 00 not included in SLOG0001

	G0001	
REALIZED GAIN/LOSS	51,013,443 64	
REALIZED GAIN/LOSS-FFX CONTRACTS	382,676 05	
REALIZED SETTLEMENT G/L ID COST	-128,718 59	
REALIZED CURRENCY G/L-DIVIDENDS	-3,112 79	
REALIZED CURR G/L-NON BSE CURR	-11,116 70	
REALIZED CURRENCY G/L-INTEREST	-61 92	
REALIZED GAIN/LOSS-LONG	64,988,138 34	
REALIZED GAIN/LOSS-SHORT	5,280,172.88	
REALIZED CURRENCY G/L-SHORT	29,043 12	
REALIZED CURRENCY G/L-LONG	3,894,989 73	

Total Realized G/L in G0001 125,445,453 76

Difference 0.00

ACCOUNT	SECURITY	SECURITY DESC.	UNITS	LOT	TRADE DATE	INTRA-TRADE DATE	TRADE DATE	NEW ACQUISITION	D.COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20090002	149123101	CATERPILLAR INC	-412 0000 S		9/8/2003	3/8/2005	3/11/2005	40,874 20	-28,963 02			11,911 18 LG
SLOF20090002	149123101	CATERPILLAR INC	-387 0000 S		9/8/2003	3/8/2005	3/11/2005	38,345 21	-27,070 50			11,274 71 LG
SLOF20090002	149123101	CATERPILLAR INC	-971 0000 S		9/8/2003	3/8/2005	3/11/2005	96,209 83	-68,259 94			27,949 89 LG
SLOF20090002	149123101	CATERPILLAR INC	-981 0000 S		9/8/2003	3/9/2005	3/14/2005	95,912 84	-68,952 93			26,949 91 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,438 0000 S		9/9/2003	3/9/2005	3/14/2005	140,593 95	-100,017 36			40,576 59 LG
SLOF20090002	149123101	CATERPILLAR INC	-540 0000 S		9/9/2003	3/10/2005	3/15/2005	52,416 66	-37,558 67			14,857 99 LG
SLOF20090002	149123101	CATERPILLAR INC	-67 0000 S		9/9/2003	3/15/2005	3/18/2005	6,468 02	-4,660 06			1,807 96 LG
SLOF20090002	149123101	CATERPILLAR INC	-42 0000 S		9/9/2003	3/15/2005	3/18/2005	4,060 63	-2,921 23			1,139 40 LG
SLOF20090002	149123101	CATERPILLAR INC	-801 0000 S		9/9/2003	3/15/2005	3/18/2005	77,326 63	-55,712 03			21,614 60 LG
SLOF20090002	149123101	CATERPILLAR INC	-236 0000 S		9/9/2003	3/15/2005	3/18/2005	22,782 87	-16,414 56			6,368 31 LG
SLOF20090002	149123101	CATERPILLAR INC	-560 0000 S		9/10/2003	4/15/2005	4/20/2005	47,412 26	-38,589 32			8,822 94 LG
SLOF20090002	149123101	CATERPILLAR INC	-280 0000 S		9/10/2003	4/15/2005	4/20/2005	23,654 19	-19,294 66			4,359 53 LG
SLOF20090002	149123101	CATERPILLAR INC	-588 0000 S		9/9/2003	4/15/2005	4/20/2005	49,673 80	-40,897 28			8,776 52 LG
SLOF20090002	149123101	CATERPILLAR INC	-273 0000 S		9/10/2003	4/15/2005	4/20/2005	23,062 84	-18,812 29			4,250 55 LG
SLOF20090002	149123101	CATERPILLAR INC	-95 0000 S		9/10/2003	7/19/2005	7/22/2005	5,001 29	-3,273 20			1,728 09 LG
SLOF20090002	149123101	CATERPILLAR INC	-288 0000 S		9/10/2003	7/19/2005	7/22/2005	15,153 43	-9,922 97			5,230 46 LG
SLOF20090002	149123101	CATERPILLAR INC	-5,959 0000 S		9/10/2003	7/19/2005	7/22/2005	313,751 46	-205,315 85			108,435 61 LG
SLOF20090002	149123101	CATERPILLAR INC	-2,416 0000 S		9/10/2003	10/4/2005	10/7/2005	143,271 51	-83,242 68			60,028 83 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,650 0000 S		9/10/2003	10/4/2005	10/7/2005	97,846 85	-56,781 29			41,065 56 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,636 0000 S		9/11/2003	10/4/2005	10/7/2005	97,016 63	-55,197 33			41,819 30 LG
SLOF20090002	149123101	CATERPILLAR INC	-10,032 0000 S		9/11/2003	10/4/2005	10/7/2005	594,908 84	-340,397 80			254,511 04 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,504 0000 S		9/12/2003	10/4/2005	10/7/2005	89,188 88	-50,828 81			38,360 07 LG
SLOF20090002	149123101	CATERPILLAR INC	-3,336 0000 S		8/15/2003	10/4/2005	10/7/2005	197,828 54	-114,981 41			82,847 13 LG
SLOF20090002	149123101	CATERPILLAR INC	-113 0000 S		9/17/2003	10/12/2005	10/17/2005	6,203 80	-3,981 42			2,222 38 LG
SLOF20090002	149123101	CATERPILLAR INC	-444 0000 S		9/17/2003	10/12/2005	10/17/2005	24,753 51	-15,643 81			9,109 70 LG
SLOF20090002	149123101	CATERPILLAR INC	-2,114 0000 S		9/15/2003	10/12/2005	10/17/2005	115,887 16	-72,862 92			43,024 24 LG
SLOF20090002	149123101	CATERPILLAR INC	-656 0000 S		9/16/2003	10/12/2005	10/17/2005	35,961 20	-22,688 12			13,273 08 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,850 0000 S		9/17/2003	10/12/2005	10/17/2005	101,566 67	-64,915 30			36,651 37 LG
SLOF20090002	149123101	CATERPILLAR INC	-4,325 0000 S		9/17/2003	10/12/2005	10/17/2005	237,091 77	-152,386 18			84,705 59 LG
SLOF20090002	149123101	CATERPILLAR INC	-736 0000 S		9/17/2003	10/13/2005	10/18/2005	39,957 76	-25,825 76			14,132 00 LG
SLOF20090002	149123101	CATERPILLAR INC	-197 0000 S		10/16/2003	10/13/2005	10/18/2005	10,746 92	-7,234 43			3,512 49 LG
SLOF20090002	149123101	CATERPILLAR INC	-2,000 0000 S		9/18/2003	10/13/2005	10/18/2005	108,580 86	-71,192 30			37,388 56 LG
SLOF20090002	149123101	CATERPILLAR INC	-3,422 0000 S		10/16/2003	10/13/2005	10/18/2005	185,781 84	-125,666 11			60,115 73 LG
SLOF20090002	149123101	CATERPILLAR INC	-12 0000 S		10/16/2003	10/14/2005	10/19/2005	654 82	-440 68			214 24 LG
SLOF20090002	149123101	CATERPILLAR INC	-369 0000 S		10/16/2003	10/14/2005	10/19/2005	20,103 22	-13,550 78			6,552 44 LG
SLOF20090002	149123101	CATERPILLAR INC	-4,211 0000 S		12/17/2003	10/14/2005	10/19/2005	229,718 12	-171,149 57			58,568 55 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,343 0000 S		12/17/2003	10/14/2005	10/19/2005	73,272 76	-54,584 15			18,688 61 LG
SLOF20090002	149123101	CATERPILLAR INC	-858 0000 S		12/18/2003	10/14/2005	10/19/2005	52,260 74	-39,863 29			12,397 45 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,086 0000 S		12/17/2003	10/14/2005	10/19/2005	59,270 09	-44,138 79			15,131 30 LG
SLOF20090002	149123101	CATERPILLAR INC	-923 0000 S		12/18/2003	10/17/2005	10/20/2005	50,543 75	-38,406 91			12,136 84 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,700 0000 S		12/18/2003	10/17/2005	10/20/2005	93,275 60	-70,738 61			22,538 99 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,206 0000 S		12/19/2003	10/18/2005	10/21/2005	65,584 35	-50,825 00			14,759 35 LG
SLOF20090002	149123101	CATERPILLAR INC	-377 0000 S		12/19/2003	10/18/2005	10/21/2005	20,411 80	-15,888 08			4,523 72 LG
SLOF20090002	149123101	CATERPILLAR INC	-631 0000 S		12/18/2003	10/18/2005	10/21/2005	34,078 88	-26,256 51			7,822 37 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,884 0000 S		12/19/2003	10/18/2005	10/21/2005	101,750 58	-79,398 26			22,352 32 LG
SLOF20090002	149123101	CATERPILLAR INC	-2,523 0000 S		12/19/2003	10/21/2005	10/26/2005	123,547 40	-106,327 93			17,219 47 LG
SLOF20090002	149123101	CATERPILLAR INC	-499 0000 S		12/19/2003	10/21/2005	10/26/2005	24,345 48	-21,029 58			3,315 90 LG
SLOF20090002	149123101	CATERPILLAR INC	-511 0000 S		12/19/2003	10/24/2005	10/27/2005	25,658 06	-21,535 30			4,122 76 LG
SLOF20090002	149123101	CATERPILLAR INC	-1,005 0000 S		12/19/2003	10/24/2005	10/27/2005	25,905 31	-21,746 02			4,159 29 LG
SLOF20090002	149123101	CATERPILLAR INC	-167 0000 S		1/6/2004	10/24/2005	10/27/2005	50,455 12	-42,104 47			8,350 65 LG
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-167 0000 S		1/1/2004	11/17/2005	11/22/2005	63,208 85	-33,977 43			29,231 42 LG
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-169 0000 S		1/1/2004	11/17/2005	11/22/2005	63,958 76	-33,482 28			30,476 48 LG
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-122 0000 S		1/1/2004	11/17/2005	11/22/2005	46,171 41	-24,481 30			21,690 11 LG
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-214 0000 S		1/1/2004	11/17/2005	11/22/2005	80,989 19	-43,539 95			37,449 24 LG
SLOF20090002	172967101	CITIGROUP INC COM	-368 0000 S		10/16/2002	1/13/2005	1/19/2005	17,526 89	-12,378 71			5,148 18 LG
SLOF20090002	172967101	CITIGROUP INC COM	-1,105 0000 S		10/16/2002	1/13/2005	1/19/2005	52,628 31	-37,169 77			15,458 54 LG
SLOF20090002	172967101	CITIGROUP INC COM	-860 0000 S		10/16/2002	1/14/2005	1/20/2005	40,898 36	-28,828 51			11,869 85 LG
SLOF20090002	172967101	CITIGROUP INC COM	-462 0000 S		10/17/2002	1/14/2005	1/20/2005	21,970 97	-16,333 55			5,637 42 LG
SLOF20090002	172967101	CITIGROUP INC COM	-527 0000 S		10/17/2002	1/14/2005	1/20/2005	25,062 13	-18,631 56			6,430 57 LG
SLOF20090002	172967101	CITIGROUP INC COM	-1,072 0000 S		10/17/2002	3/18/2005	3/23/2005	48,709 79	-37,899 49			11,810 30 LG
SLOF20090002	172967101	CITIGROUP INC COM	-4,287 0000 S		10/17/2002	3/18/2005	3/23/2005	198,792 79	-151,562 60			47,230 19 LG
SLOF20090002	172967101	CITIGROUP INC COM	-13,652 0000 S		10/17/2002	3/22/2005	3/28/2005	609,541 72	-482,652 80			126,888 92 LG
SLOF20090002	172967101	CITIGROUP INC COM	-220 0000 S		4/23/2003	3/22/2005	3/28/2005	10,012 95	-8,834 15			1,178 80 LG
SLOF20090002	172967101	CITIGROUP INC COM	-193 0000 S		4/23/2003	3/22/2005	3/28/2005	8,755 56	-7,749 95			1,005 61 LG

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	INTRA DATE	SETTLE DATE	NET AMOUNT	D.COST/BASE	REALIZED GAIN/LOSS	ACQU. UNIT
SLOF20090002	172967101	CITIGROUP INC COM	-341 0000 S			6/16/2003	3/22/2005	3/28/2005	15,520 07	-15,328 66	180 41 LG	33,833 99 LG
SLOF20090002	172967101	CITIGROUP INC COM	-4,874 0000 S			11/6/2002	3/22/2005	3/28/2005	217,616 93	-183,782 94		-2,720 10 LL
SLOF20090002	172967101	CITIGROUP INC COM	-1,500 0000 S			12/10/2003	3/22/2005	3/28/2005	68,270 10	-70,990 20		59,180 82 LG
SLOF20090002	172967101	CITIGROUP INC COM	-7,406 0000 S			1/23/2003	3/22/2005	3/28/2005	330,667 01	-271,488 19		1,575 77 LG
SLOF20090002	172967101	CITIGROUP INC COM	-190 0000 S			1/23/2003	3/22/2005	3/28/2005	8,483 22	-6,907 45		14,370 64 LG
SLOF20090002	172967101	CITIGROUP INC COM	-1,622 0000 S			1/24/2003	3/22/2005	3/28/2005	72,418 91	-58,049 27		39,479 40 LG
SLOF20090002	172967101	CITIGROUP INC COM	-4,456 0000 S			1/24/2003	3/22/2005	3/28/2005	198,953 85	-159,474 45		31,082 34 LG
SLOF20090002	172967101	CITIGROUP INC COM	-5,504 0000 S			4/17/2003	3/22/2005	3/28/2005	245,745 50	-214,663 16		22,182 70 LG
SLOF20090002	172967101	CITIGROUP INC COM	-3,818 0000 S			4/21/2003	3/22/2005	3/28/2005	170,468 09	-148,285 39		6,867 45 LG
SLOF20090002	172967101	CITIGROUP INC COM	-1,182 0000 S			4/21/2003	3/22/2005	3/28/2005	52,774 56	-45,907 11		5,920 33 LG
SLOF20090002	172967101	CITIGROUP INC COM	-1,000 0000 S			4/21/2003	3/22/2005	3/28/2005	44,648 53	-38,728 20		26,053 66 LG
SLOF20090002	172967101	CITIGROUP INC COM	-5,066 0000 S			4/23/2003	3/22/2005	3/28/2005	245,566 91	-219,513 25		22,763 21 LG
SLOF20090002	172967101	CITIGROUP INC COM	-13,168 0000 S			10/14/2003	2/28/2005	3/3/2005	226,189 45	-203,426 24		138,685 13 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-1,330 0000 S			10/14/2003	3/11/2005	3/4/2005	46,481 04	-32,197 80		14,283 24 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-1,465 0000 S			10/14/2003	3/11/2005	3/4/2005	51,199 03	-35,466 00		15,733 03 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-443 0000 S			10/14/2003	3/11/2005	3/4/2005	15,570 93	-10,724 53		4,846 40 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-7,670 0000 S			10/14/2003	3/11/2005	3/4/2005	268,052 29	-185,878 58		82,173 71 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-4,074 0020 S			10/16/2003	3/2/2005	3/7/2005	142,707 59	-98,731 39		43,976 20 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-6,253 9980 S			10/16/2003	3/2/2005	3/7/2005	219,070 33	-148,589 68		70,480 65 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-9,178 0020 S			10/16/2003	8/10/2005	8/15/2005	325,346 55	-218,061 52		107,285 03 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-10,969 9980 S			10/16/2003	8/10/2005	8/15/2005	388,870 15	-261,134 22		127,735 93 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-104 0020 S			10/16/2003	9/29/2005	10/4/2005	3,432 76	-2,475 71		957 05 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-642 0000 S			10/16/2003	9/29/2005	10/4/2005	21,193 20	-15,282 42		5,910 78 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-1,361 9980 S			10/17/2003	9/29/2005	10/4/2005	44,955 08	-32,043 72		12,911 36 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-975 0000 S			10/17/2003	9/30/2005	10/5/2005	32,132 99	-22,938 82		9,184 17 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-91 0000 S			10/17/2003	10/4/2005	10/7/2005	2,916 80	-2,140 96		775 84 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-673 0000 S			10/17/2003	10/4/2005	10/7/2005	21,625 41	-15,833 66		5,791 75 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-210 0000 S			10/17/2003	10/10/2005	10/13/2005	6,541 45	-4,940 67		1,600 78 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-647 0000 S			10/17/2003	10/10/2005	10/13/2005	20,031 25	-15,221 86		4,809 29 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-178 0000 S			10/17/2003	10/10/2005	10/13/2005	5,535 56	-4,187 80		1,347 76 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-249 0000 S			10/17/2003	10/7/2005	10/13/2005	7,822 42	-5,858 22		1,964 20 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-210 0000 S			10/17/2003	10/7/2005	10/13/2005	6,592 15	-4,940 67		1,651 48 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-842 0040 S			10/17/2003	10/11/2005	10/14/2005	25,948 46	-19,809 82		6,138 64 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-835 0000 S			10/17/2003	10/11/2005	10/14/2005	25,710 49	-19,645 04		6,065 45 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-1,808 9960 S			10/20/2003	10/11/2005	10/14/2005	55,748 75	-43,092 36		12,656 39 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-72 0000 S			10/20/2003	10/12/2005	10/17/2005	2,180 35	-1,715 12		465 23 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-113 0000 S			10/20/2003	10/12/2005	10/17/2005	3,423 51	-2,691 79		731 72 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-1,118 0000 S			10/20/2003	10/24/2005	10/27/2005	36,323 87	-26,632 05		9,691 82 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-86 0000 S			10/20/2003	10/24/2005	10/27/2005	2,793 16	-2,048 62		744 54 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-2,191 0000 S			10/20/2003	10/25/2005	10/28/2005	69,901 58	-52,192 14		17,709 44 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-1,271 0000 S			10/20/2003	10/26/2005	10/31/2005	38,931 26	-30,276 68		8,654 58 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-389 0000 S			10/20/2003	12/16/2005	12/21/2005	13,775 46	-9,268 43		4,509 03 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-680 0000 S			10/20/2003	12/19/2005	12/22/2005	24,001 63	-16,198 38		7,803 25 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-121 0000 S			10/20/2003	12/20/2005	12/23/2005	4,223 19	-2,882 36		1,340 83 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-280 0040 S			10/20/2003	12/21/2005	12/27/2005	10,285 08	-6,908 23		3,376 85 LG
SLOF20090002	22372104	COUNTRYWIDE FINANCIAL CORP COM	-234 9960 S			10/22/2003	12/21/2005	12/27/2005	8,334 21	-5,578 95		2,754 26 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-309 0000 S			1/9/2003	3/22/2005	3/28/2005	17,767 71	-7,893 42		9,874 29 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-4,215 0000 S			12/13/2002	3/22/2005	3/28/2005	234,357 24	-118,832 88		115,524 38 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-1,232 0000 S			12/17/2002	3/22/2005	3/28/2005	68,500 15	-38,734 61		31,765 54 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-3,453 0000 S			1/9/2003	3/23/2005	3/28/2005	191,989 45	-88,207 06		103,782 39 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-2,496 0000 S			1/29/2003	3/23/2005	3/29/2005	138,780 00	-63,788 03		75,001 97 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-4,326 0000 S			1/29/2003	3/23/2005	3/29/2005	240,221 79	-110,507 88		129,713 91 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-1,202 0000 S			1/29/2003	3/23/2005	3/29/2005	66,746 78	-30,718 43		36,028 35 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-747 0000 S			1/29/2003	3/28/2005	3/31/2005	40,232 09	-19,090 41		21,141 68 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-2,711 0000 S			1/29/2003	3/28/2005	3/31/2005	147,015 39	-68,282 59		77,732 80 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-61 0000 S			1/29/2003	3/29/2005	4/1/2005	3,296 94	-1,558 92		1,738 02 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-272 0000 S			1/29/2003	3/29/2005	4/1/2005	14,708 02	-6,951 26		7,756 76 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-490 0000 S			1/29/2003	3/29/2005	4/1/2005	26,123 08	-12,522 49		13,600 60 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-159 0000 S			1/29/2003	3/29/2005	4/1/2005	8,376 00	-4,063 42		4,312 58 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-198 0000 S			1/29/2003	3/29/2005	4/1/2005	10,430 49	-5,060 11		5,370 38 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-58 0000 S			1/29/2003	3/29/2005	4/1/2005	3,121 74	-1,482 25		1,639 49 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-3 0000 S			1/29/2003	3/30/2005	4/4/2005	160 66	-76 67		83 99 LG
SLOF20090002	285512109	ELECTRONIC ARTS	-198 0000 S			1/29/2003	3/30/2005	4/4/2005	10,599 34	-5,060 11		5,539 23 LG

ACCOUNT	SECURITY	SECURITY DESC	UNIT	TRADE DATE	TRADE RATE	TRADE DATE	TRADE RATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20090002	285512109	ELECTRONIC ARTS	-580 0000 S	1/29/2003	3/30/2005	4/12/2005	31,048 57	16,226 03 LG	-14,822 54	6,858 84 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-256 0000 S	1/29/2003	3/31/2005	4/5/2005	13,401 20	6,542 36	-6,858 84 LG	28,850 63 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-1,113 0000 S	1/29/2003	3/31/2005	4/5/2005	58,294 56	-28,443 93	-28,443 93	10,253 94 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-384 0000 S	1/29/2003	3/31/2005	4/5/2005	20,067 48	-9,813 54	-9,813 54	2,547 90 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-95 0000 S	1/29/2003	3/31/2005	4/5/2005	4,975 73	-6,133 46	-6,133 46	6,333 53 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-240 0000 S	1/29/2003	4/1/2005	4/6/2005	12,466 99	-26,195 00	-26,195 00	27,049 47 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-1,025 0000 S	1/29/2003	4/1/2005	4/6/2005	53,244 47	-22,842 71	-22,842 71	24,238 63 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-886 0000 S	1/29/2003	4/5/2005	4/8/2005	46,881 34	-9,711 32	-9,711 32	10,395 80 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-380 0000 S	1/29/2003	4/6/2005	4/11/2005	3,316 81	-1,610 03	-1,610 03	1,706 78 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-63 0000 S	1/29/2003	4/6/2005	4/11/2005	12,670 23	-6,159 02	-6,159 02	6,511 21 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-241 0000 S	1/29/2003	4/6/2005	4/11/2005	19,662 53	-9,557 99	-9,557 99	10,104 54 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-374 0000 S	1/29/2003	4/6/2005	4/11/2005	30,913 27	-14,450 10	-14,450 10	16,463 17 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-588 0000 S	1/29/2003	4/7/2005	4/12/2005	420 32	-196 60	-196 60	223 72 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-316 0000 S	1/29/2003	4/7/2005	4/12/2005	16,589 84	-7,765 70	-7,765 70	8,824 14 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-942 0000 S	1/29/2003	4/7/2005	4/12/2005	48,454 53	-23,149 65	-23,149 65	26,304 88 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-35 0000 S	1/29/2003	4/8/2005	4/13/2005	1,818 17	-849 15	-849 15	969 02 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-754 0000 S	1/29/2003	4/8/2005	4/13/2005	38,853 05	-18,293 18	-18,293 18	20,559 87 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-94 0000 S	1/29/2003	4/8/2005	4/13/2005	4,883 09	-2,280 58	-2,280 58	2,602 51 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-187 0000 S	1/29/2003	4/8/2005	4/13/2005	9,635 96	-4,595 52	-4,595 52	5,040 44 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-63 0000 S	1/29/2003	4/8/2005	4/13/2005	3,310 19	-1,548 23	-1,548 23	1,761 96 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-41 0000 S	1/29/2003	4/8/2005	4/13/2005	2,112 70	-994 72	-994 72	1,117 98 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-92 0000 S	1/30/2003	4/8/2005	4/13/2005	4,779 20	-2,414 74	-2,414 74	2,364 46 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-422 0000 S	1/30/2003	4/11/2005	4/14/2005	21,319 13	-11,076 30	-11,076 30	10,242 83 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-881 0000 S	1/30/2003	4/11/2005	4/14/2005	65,018 31	-33,780 08	-33,780 08	31,238 23 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-300 0000 S	1/30/2003	4/12/2005	4/15/2005	44,190 78	-23,123 74	-23,123 74	21,067 04 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-63 0000 S	1/30/2003	4/12/2005	4/15/2005	15,047 84	-7,874 14	-7,874 14	7,173 80 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-62 0000 S	1/30/2003	4/13/2005	4/18/2005	3,073 83	-1,627 32	-1,627 32	1,446 51 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-1,182 0000 S	1/30/2003	4/13/2005	4/18/2005	58,386 93	-31,024 13	-31,024 13	27,362 80 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-435 0000 S	1/30/2003	4/14/2005	4/19/2005	21,451 17	-11,417 51	-11,417 51	10,033 66 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-809 0000 S	1/30/2003	4/14/2005	4/19/2005	39,894 25	-21,233 95	-21,233 95	18,660 30 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-866 0000 S	4/9/2003	4/15/2005	4/20/2005	43,833 35	-24,738 11	-24,738 11	19,095 24 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-1,656 0000 S	1/30/2003	4/15/2005	4/20/2005	84,850 72	-43,465 28	-43,465 28	41,385 44 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-243 0000 S	1/30/2003	4/15/2005	4/20/2005	12,287 99	-6,378 06	-6,378 06	5,909 93 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-874 0000 S	4/9/2003	4/15/2005	4/20/2005	44,782 32	-24,966 64	-24,966 64	19,815 68 LG	
SLOF20090002	285512109	ELECTRONIC ARTS	-404 0000 S	6/2/2003	4/15/2005	4/20/2005	20,448 82	-13,637 89	-13,637 89	6,810 93 LG	
SLOF20090002	31428X106	FEDEX CORP COM	-2,709 0000 S	11/14/2002	10/4/2005	10/7/2005	234,636 45	-150,943 85	-150,943 85	83,692 60 LG	
SLOF20090002	31428X106	FEDEX CORP COM	-2,694 0000 S	3/27/2003	10/4/2005	10/7/2005	233,337 25	-152,677 60	-152,677 60	80,659 65 LG	
SLOF20090002	31428X106	FEDEX CORP COM	-3,248 0000 S	5/5/2003	10/4/2005	10/7/2005	281,321 23	-199,769 86	-199,769 86	81,551 37 LG	
SLOF20090002	31428X106	FEDEX CORP COM	-2,602 0000 S	5/15/2003	10/4/2005	10/7/2005	225,368 79	-161,553 50	-161,553 50	63,815 29 LG	
SLOF20090002	31428X106	FEDEX CORP COM	-5,509 0000 S	6/16/2003	10/4/2005	10/7/2005	477,154 76	-355,708 42	-355,708 42	121,446 34 LG	
SLOF20090002	31428X106	FEDEX CORP COM	-5,130 0000 S	10/21/2003	10/4/2005	10/7/2005	444,328 17	-371,709 03	-371,709 03	72,619 14 LG	
SLOF20090002	31428X106	FEDEX CORP COM	-440 0000 S	10/21/2003	10/4/2005	10/7/2005	38,110 02	-31,906 60	-31,906 60	6,203 42 LG	
SLOF20090002	31428X106	FEDEX CORP COM	-243 0000 S	11/12/2003	10/4/2005	10/7/2005	21,047 12	-18,508 24	-18,508 24	2,538 88 LG	
SLOF20090002	368710406	GENENTECH INC	-270 0000 S	1/23/2003	6/1/2005	6/6/2005	21,933 99	-5,163 99	-5,163 99	16,770 00 LG	
SLOF20090002	368710406	GENENTECH INC	-2 0000 S	1/23/2003	6/1/2005	6/6/2005	163 50	-38 25	-38 25	125 25 LG	
SLOF20090002	368710406	GENENTECH INC	-159 0000 S	1/23/2003	6/1/2005	6/6/2005	12,917 40	-3,041 02	-3,041 02	9,876 38 LG	
SLOF20090002	368710406	GENENTECH INC	-191 0000 S	1/23/2003	6/1/2005	6/6/2005	15,621 23	-3,653 05	-3,653 05	11,968 18 LG	
SLOF20090002	368710406	GENENTECH INC	-381 0000 S	1/23/2003	6/1/2005	6/6/2005	31,147 39	-7,286 97	-7,286 97	23,860 42 LG	
SLOF20090002	368710406	GENENTECH INC	-1,147 0000 S	1/23/2003	6/2/2005	6/7/2005	94,905 92	-21,937 41	-21,937 41	72,968 51 LG	
SLOF20090002	368710406	GENENTECH INC	-383 0000 S	1/23/2003	6/2/2005	6/7/2005	31,764 69	-7,325 22	-7,325 22	24,439 47 LG	
SLOF20090002	368710406	GENENTECH INC	-988 0000 S	1/23/2003	6/7/2005	6/10/2005	79,651 99	-18,896 39	-18,896 39	60,755 60 LG	
SLOF20090002	368710406	GENENTECH INC	-90 0000 S	1/23/2003	6/9/2005	6/14/2005	7,256 05	-33,259 94	-33,259 94	5,527 72 LG	
SLOF20090002	368710406	GENENTECH INC	-1,739 0000 S	1/23/2003	6/9/2005	6/14/2005	140,063 81	-12,728 33	-12,728 33	106,803 87 LG	
SLOF20090002	368710406	GENENTECH INC	-666 0000 S	1/23/2003	6/9/2005	6/14/2005	53,641 46	-12,789 63	-12,789 63	40,851 83 LG	
SLOF20090002	368710406	GENENTECH INC	-1,796 0000 S	1/23/2003	6/9/2005	6/14/2005	144,798 41	-34,489 76	-34,489 76	110,308 65 LG	
SLOF20090002	368710406	GENENTECH INC	-520 0000 S	1/24/2003	6/8/2005	6/14/2005	41,923 82	-9,884 00	-9,884 00	32,039 82 LG	
SLOF20090002	368710406	GENENTECH INC	-83 0000 S	1/24/2003	6/10/2005	6/15/2005	6,722 25	-1,577 64	-1,577 64	5,144 61 LG	
SLOF20090002	368710406	GENENTECH INC	-2,865 0000 S	1/24/2003	8/31/2005	9/6/2005	268,519 78	-54,457 06	-54,457 06	214,062 72 LG	
SLOF20090002	368710406	GENENTECH INC	-941 0000 S	1/24/2003	9/1/2005	9/7/2005	89,068 88	-17,886 25	-17,886 25	71,182 63 LG	
SLOF20090002	368710406	GENENTECH INC	-280 0000 S	1/24/2003	9/7/2005	9/12/2005	25,837 17	-5,322 16	-5,322 16	20,515 01 LG	
SLOF20090002	368710406	GENENTECH INC	-10,895 0000 S	1/24/2003	10/4/2005	10/7/2005	948,056 33	-207,088 89	-207,088 89	740,967 44 LG	
SLOF20090002	368710406	GENENTECH INC	-9,068 0000 S	1/24/2003	10/4/2005	10/7/2005	789,075 25	-172,361 82	-172,361 82	616,713 43 LG	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	TRADE DATE	TRADE DATE	SETTLE DATE	NET ACQ. AMOUNT	DICOS	BASE	REALIZED GAIN/LOSS	ADJUSTMENT
SLOF20090002	368710406	GENENTECH INC	-2,520,000	S		1/28/2003	10/4/2005	10/7/2005	10/7/2005	219,284.25	-46,940.29	172,343.96	LG	
SLOF20090002	368710406	GENENTECH INC	-912,000	S		1/29/2003	10/4/2005	10/7/2005	10/7/2005	79,360.02	-16,666.25	62,693.77	LG	
SLOF20090002	368710406	GENENTECH INC	-171,000	S		1/29/2003	11/2/2005	11/7/2005	11/7/2005	15,739.89	-3,124.92	12,614.97	LG	
SLOF20090002	368710406	GENENTECH INC	-285,000	S		1/29/2003	11/2/2005	11/7/2005	11/7/2005	26,193.05	-5,208.20	20,984.85	LG	
SLOF20090002	368710406	GENENTECH INC	-951,000	S		1/29/2003	11/3/2005	11/8/2005	11/8/2005	88,322.23	-17,378.96	70,943.27	LG	
SLOF20090002	368710406	GENENTECH INC	-951,000	S		1/29/2003	11/3/2005	11/8/2005	11/8/2005	88,318.71	-17,378.95	70,939.76	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-2,666,000	S		3/21/2003	8/2/2005	8/5/2005	8/5/2005	91,294.67	-73,908.19	17,386.48	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-6,452,000	S		3/17/2003	8/2/2005	8/5/2005	8/5/2005	220,942.71	-168,439.14	52,503.57	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-889,000	S		3/17/2003	8/2/2005	8/5/2005	8/5/2005	30,424.74	-23,208.68	7,216.06	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-1,465,000	S		3/21/2003	8/2/2005	8/5/2005	8/5/2005	50,167.56	-40,613.46	9,554.10	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-9,759,000	S		3/21/2003	8/3/2005	8/8/2005	8/8/2005	333,989.74	-270,543.88	63,445.86	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-1,466,000	S		3/21/2003	8/3/2005	8/8/2005	8/8/2005	50,208.39	-40,641.19	9,567.20	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-893,000	S		4/2/2003	8/4/2005	8/9/2005	8/9/2005	30,389.03	-24,214.50	6,174.53	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-422,000	S		3/21/2003	8/4/2005	8/9/2005	8/9/2005	14,360.78	-11,698.89	2,661.89	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-6,307,000	S		4/2/2003	8/4/2005	8/9/2005	8/9/2005	214,628.94	-171,019.98	43,608.96	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-789,000	S		4/3/2003	8/4/2005	8/9/2005	8/9/2005	26,849.89	-21,760.46	5,089.43	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-1,050,000	S		4/3/2003	8/5/2005	8/10/2005	8/10/2005	35,488.72	-28,958.79	6,529.93	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-2,449,000	S		4/3/2003	8/5/2005	8/10/2005	8/10/2005	82,773.22	-67,542.93	15,230.29	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-2,226,000	S		4/3/2003	10/4/2005	10/7/2005	10/7/2005	73,619.42	-61,392.64	12,226.78	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-1,986,000	S		4/3/2003	10/4/2005	10/7/2005	10/7/2005	65,682.02	-54,773.48	10,908.54	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-31,181,000	S		6/2/2003	10/4/2005	10/7/2005	10/7/2005	1,031,234.15	-908,003.19	123,230.96	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-11,885,000	S		3/3/2004	10/4/2005	10/7/2005	10/7/2005	393,066.86	-390,278.44	2,788.42	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-3,177,000	S		3/4/2004	10/4/2005	10/7/2005	10/7/2005	105,071.39	-104,368.22	702.17	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-8,352,000	S		3/4/2004	10/4/2005	10/7/2005	10/7/2005	276,221.66	-274,387.42	1,834.24	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-643,000	S		3/4/2004	10/4/2005	10/7/2005	10/7/2005	21,265.63	-21,124.41	141.22	LG	
SLOF20090002	369604103	GENERAL ELEC CO COM	-3,627,000	S		3/5/2004	10/4/2005	10/7/2005	10/7/2005	119,954.01	-119,235.45	718.56	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-922,000	S		3/29/2004	10/4/2005	10/7/2005	10/7/2005	111,394.15	-96,292.67	15,101.48	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-1,425,000	S		3/30/2004	10/4/2005	10/7/2005	10/7/2005	172,165.58	-148,565.09	23,600.49	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-1,397,000	S		3/31/2004	10/4/2005	10/7/2005	10/7/2005	168,782.67	-145,459.69	23,322.98	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-84,000	S		3/31/2004	10/4/2005	10/7/2005	10/7/2005	10,148.71	-8,714.58	1,434.13	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-2,458,000	S		4/1/2004	10/4/2005	10/7/2005	10/7/2005	296,970.52	-260,136.78	36,833.74	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-282,000	S		4/1/2004	10/4/2005	10/7/2005	10/7/2005	34,070.66	-29,539.50	4,531.16	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-2,845,000	S		4/2/2004	10/4/2005	10/7/2005	10/7/2005	343,727.06	-300,719.35	43,007.71	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-1,175,000	S		4/7/2004	10/4/2005	10/7/2005	10/7/2005	141,961.09	-123,703.65	18,257.44	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-6,564,000	S		4/8/2004	10/4/2005	10/7/2005	10/7/2005	793,049.01	-695,713.77	97,335.24	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-1,163,000	S		4/11/2004	10/4/2005	10/7/2005	10/7/2005	140,511.27	-118,247.44	22,263.83	LG	
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-2,000,000	S		4/15/2004	10/4/2005	10/7/2005	10/7/2005	241,635.90	-202,715.00	38,920.90	LG	
SLOF20090002	526057104	LENNAR CORP COM	-2,000	S		4/23/2002	8/31/2005	9/6/2005	9/6/2005	124.20	-50.80	73.40	LG	
SLOF20090002	526057104	LENNAR CORP COM	-85,000	S		4/23/2002	8/31/2005	9/6/2005	9/6/2005	5,278.43	-2,159.10	3,119.33	LG	
SLOF20090002	526057104	LENNAR CORP COM	-495,000	S		6/3/2003	9/1/2005	9/7/2005	9/7/2005	30,499.73	-16,578.44	13,921.29	LG	
SLOF20090002	526057104	LENNAR CORP COM	-143,000	S		4/23/2002	9/1/2005	9/7/2005	9/7/2005	8,836.52	-3,632.37	5,204.15	LG	
SLOF20090002	526057104	LENNAR CORP COM	-502,000	S		5/2/2003	9/1/2005	9/7/2005	9/7/2005	31,020.49	-13,532.09	17,488.40	LG	
SLOF20090002	526057104	LENNAR CORP COM	-662,000	S		6/26/2003	9/1/2005	9/7/2005	9/7/2005	40,789.54	-24,680.68	16,108.86	LG	
SLOF20090002	526057104	LENNAR CORP COM	-148,000	S		7/15/2003	9/1/2005	9/7/2005	9/7/2005	9,119.11	-5,244.94	3,874.17	LG	
SLOF20090002	526057104	LENNAR CORP COM	-717,000	S		6/3/2003	9/1/2005	9/7/2005	9/7/2005	44,306.17	-24,013.62	20,292.55	LG	
SLOF20090002	548661107	LOWES COS INC COM	-3,888,000	S		9/11/2002	10/4/2005	10/7/2005	10/7/2005	251,351.41	-176,325.85	75,025.56	LG	
SLOF20090002	548661107	LOWES COS INC COM	-96,000	S		9/11/2002	10/4/2005	10/7/2005	10/7/2005	6,206.21	-4,393.44	1,812.77	LG	
SLOF20090002	548661107	LOWES COS INC COM	-4,492,000	S		9/23/2002	10/4/2005	10/7/2005	10/7/2005	290,398.80	-164,857.20	105,441.60	LG	
SLOF20090002	548661107	LOWES COS INC COM	-12,684,000	S		9/24/2002	10/4/2005	10/7/2005	10/7/2005	819,995.19	-513,861.82	306,133.37	LG	
SLOF20090002	548661107	LOWES COS INC COM	-5,496,000	S		9/25/2002	10/4/2005	10/7/2005	10/7/2005	355,305.39	-223,184.87	132,120.52	LG	
SLOF20090002	548661107	LOWES COS INC COM	-1,396,000	S		2/25/2003	10/4/2005	10/7/2005	10/7/2005	90,248.60	-53,821.94	36,426.66	LG	
SLOF20090002	548661107	LOWES COS INC COM	-3,162,000	S		2/25/2003	10/4/2005	10/7/2005	10/7/2005	204,416.97	-121,909.01	82,507.96	LG	
SLOF20090002	548661107	LOWES COS INC COM	-143,000	S		2/26/2003	10/4/2005	10/7/2005	10/7/2005	9,244.66	-5,604.27	3,640.39	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-585,000	S		2/6/2004	3/22/2005	3/28/2005	3/28/2005	30,543.60	-27,863.80	2,679.80	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-404,000	S		2/6/2004	3/22/2005	3/28/2005	3/28/2005	21,064.75	-19,291.00	1,773.75	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-2,197,000	S		2/5/2004	3/22/2005	3/28/2005	3/28/2005	114,552.64	-103,575.15	10,977.49	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-1,186,000	S		2/6/2004	3/22/2005	3/28/2005	3/28/2005	61,838.61	-56,530.69	5,307.92	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-1,788,000	S		2/6/2004	3/22/2005	3/28/2005	3/28/2005	93,227.18	-85,163.51	8,063.67	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-557,000	S		3/8/2004	3/22/2005	3/28/2005	3/28/2005	29,081.68	-27,987.41	1,094.27	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-3,138,000	S		2/6/2004	3/22/2005	3/28/2005	3/28/2005	163,616.84	-149,839.50	13,777.34	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-839,000	S		3/6/2004	3/23/2005	3/29/2005	3/29/2005	43,420.85	-42,156.98	1,263.87	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-3,526,000	S		3/8/2004	3/23/2005	3/29/2005	3/29/2005	182,481.41	-177,169.87	5,311.54	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-383,000	S		3/8/2004	3/23/2005	3/29/2005	3/29/2005	19,815.42	-18,244.49	570.93	LG	
SLOF20090002	585055106	MEDTRONIC INC COM	-3,015,000	S		3/9/2004	3/23/2005	3/29/2005	3/29/2005	155,986.25	-150,484.98	5,503.27	LG	

ACCOUNT	SECURITY	SECURITY DESC.	UNITS	TAN TRADE DATE	TAN TRADE DATE	SECURITY DATE	NET AMOUNT	ADJUSTMENT	REALIZED GAIN/LOSS	ADJUSTMENT
SLOF20090002	585055106	MEDTRONIC INC COM	-167 0000 S	3/11/2004	3/23/2005	3/29/2005	8,640 14	-8,433 18		206 96 LG
SLOF20090002	585055106	MEDTRONIC INC COM	-1,103 0000 S	3/11/2004	3/24/2005	3/30/2005	56,504 83	-55,699 40		805 43 LG
SLOF20090002	585055106	MEDTRONIC INC COM	-834 0000 S	3/11/2004	3/24/2005	3/30/2005	42,660 53	-42,115 42		545 11 LG
SLOF20090002	585055106	MEDTRONIC INC COM	-2,501 0000 S	3/11/2004	3/24/2005	3/30/2005	127,930 43	-126,295 75		1,634 68 LG
SLOF20090002	585055106	MEDTRONIC INC COM	-395 0000 S	3/11/2004	3/24/2005	3/30/2005	20,235 18	-19,912 11		323 07 LG
SLOF20090002	585055106	MEDTRONIC INC COM	-795 0000 S	3/12/2004	3/28/2005	3/30/2005	40,726 51	-40,214 60		511 91 LG
SLOF20090002	585055106	MEDTRONIC INC COM	-1,874 0000 S	3/12/2004	3/28/2005	3/31/2005	95,684 41	-94,795 17		889 24 LG
SLOF20090002	585055106	MEDTRONIC INC COM	-2,192 0000 S	3/12/2004	3/28/2005	3/31/2005	111,819 00	-110,140 76		1,678 24 LG
SLOF20090002	585055106	MEDTRONIC INC COM	-4,951 0000 S	3/19/2004	3/28/2005	3/31/2005	252,561 89	-250,443 36		2,118 53 LG
SLOF20090002	585055106	MEDTRONIC INC COM	-1,425 0000 S	3/19/2004	3/28/2005	3/31/2005	117,800 87	-109,654 89		8,145 98 LG
SLOF20090002	585055106	NIKE INC CL B COM	-539 0000 S	3/19/2004	3/22/2005	3/28/2005	44,716 01	-41,478 48		3,239 53 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,615 0000 S	3/19/2004	3/22/2005	3/28/2005	133,982 12	-124,275 54		9,706 58 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,642 0000 S	3/19/2004	3/22/2005	3/28/2005	134,620 84	-126,353 22		8,267 62 LG
SLOF20090002	585055106	NIKE INC CL B COM	-992 0000 S	3/19/2004	3/23/2005	3/29/2005	81,156 91	-76,335 19		4,821 72 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,174 0000 S	3/19/2004	3/23/2005	3/29/2005	96,046 59	-90,421 48		5,625 11 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1 0000 S	3/19/2004	3/28/2005	3/31/2005	83 55	-77 02		6 53 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,268 0000 S	3/19/2004	3/28/2005	3/31/2005	105,745 43	-97,712 08		8,033 35 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,161 0000 S	3/22/2004	3/28/2005	3/31/2005	96,820 37	-88,838 79		7,981 58 LG
SLOF20090002	585055106	NIKE INC CL B COM	-515 0000 S	3/22/2004	3/28/2005	3/31/2005	42,948 66	-39,407 39		3,541 27 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,079 0000 S	3/19/2004	3/28/2005	3/31/2005	90,153 74	-83,147 74		7,006 00 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,611 0000 S	3/22/2004	6/13/2005	6/16/2005	140,645 20	-123,272 43		17,372 77 LG
SLOF20090002	585055106	NIKE INC CL B COM	-134 0000 S	3/23/2004	6/13/2005	6/16/2005	11,698 61	-10,204 10		1,494 51 LG
SLOF20090002	585055106	NIKE INC CL B COM	-299 0000 S	3/23/2004	6/13/2005	6/16/2005	26,103 61	-22,780 84		3,322 77 LG
SLOF20090002	585055106	NIKE INC CL B COM	-2,664 0000 S	3/23/2004	6/16/2005	6/21/2005	234,738 66	-202,970 43		31,768 23 LG
SLOF20090002	585055106	NIKE INC CL B COM	-387 0000 S	3/23/2004	6/16/2005	6/21/2005	34,150 35	-29,485 57		4,664 78 LG
SLOF20090002	585055106	NIKE INC CL B COM	-764 0000 S	3/23/2004	6/17/2005	6/22/2005	67,420 18	-58,209 23		9,210 95 LG
SLOF20090002	585055106	NIKE INC CL B COM	-97 0000 S	3/23/2004	8/9/2005	8/12/2005	8,126 23	-7,390 44		735 79 LG
SLOF20090002	585055106	NIKE INC CL B COM	-181 0000 S	3/24/2004	8/9/2005	8/12/2005	15,163 38	-13,843 06		1,320 32 LG
SLOF20090002	585055106	NIKE INC CL B COM	-278 0000 S	3/24/2004	8/10/2005	8/15/2005	23,267 62	-21,261 72		2,005 90 LG
SLOF20090002	585055106	NIKE INC CL B COM	-514 0000 S	3/24/2004	8/10/2005	8/15/2005	42,778 94	-39,311 24		3,467 70 LG
SLOF20090002	585055106	NIKE INC CL B COM	-192 0000 S	3/24/2004	8/11/2005	8/16/2005	15,741 02	-14,684 35		1,056 67 LG
SLOF20090002	585055106	NIKE INC CL B COM	-142 0000 S	3/25/2004	8/11/2005	8/16/2005	11,641 79	-10,834 60		807 19 LG
SLOF20090002	585055106	NIKE INC CL B COM	-546 0000 S	3/25/2004	8/12/2005	8/17/2005	44,523 88	-41,659 80		2,864 08 LG
SLOF20090002	585055106	NIKE INC CL B COM	-451 0000 S	3/25/2004	8/15/2005	8/18/2005	37,023 20	-34,532 94		2,490 26 LG
SLOF20090002	585055106	NIKE INC CL B COM	-385 0000 S	3/25/2004	8/15/2005	8/18/2005	31,651 41	-29,375 50		2,275 91 LG
SLOF20090002	585055106	NIKE INC CL B COM	-325 0000 S	3/25/2004	8/15/2005	8/18/2005	26,718 72	-24,885 15		1,833 57 LG
SLOF20090002	585055106	NIKE INC CL B COM	-611 0000 S	3/25/2004	8/16/2005	8/19/2005	49,607 94	-46,784 08		2,823 86 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,013 0000 S	4/7/2004	8/17/2005	8/22/2005	81,060 00	-77,585 16		3,474 84 LG
SLOF20090002	585055106	NIKE INC CL B COM	-74 0000 S	3/25/2004	8/17/2005	8/22/2005	5,921 46	-5,666 16		255 30 LG
SLOF20090002	585055106	NIKE INC CL B COM	-194 0000 S	3/25/2004	8/17/2005	8/22/2005	15,523 82	-14,781 44		742 38 LG
SLOF20090002	585055106	NIKE INC CL B COM	-102 0000 S	4/7/2004	8/17/2005	8/22/2005	800 20	-765 90		34 30 LG
SLOF20090002	585055106	NIKE INC CL B COM	-38 0000 S	4/7/2004	8/23/2005	8/26/2005	8,056 74	-7,812 13		244 61 LG
SLOF20090002	585055106	NIKE INC CL B COM	-107 0000 S	4/7/2004	8/24/2005	8/29/2005	3,001 46	-2,910 40		91 06 LG
SLOF20090002	585055106	NIKE INC CL B COM	-33 0000 S	4/8/2004	8/24/2005	8/29/2005	8,562 64	-8,195 08		367 56 LG
SLOF20090002	585055106	NIKE INC CL B COM	-70 0000 S	4/8/2004	8/24/2005	8/29/2005	2,640 81	-2,540 69		100 12 LG
SLOF20090002	585055106	NIKE INC CL B COM	-95 0000 S	4/8/2004	8/25/2005	8/30/2005	5,603 61	-5,389 33		214 28 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,202 0000 S	4/8/2004	8/25/2005	8/30/2005	7,599 26	-7,314 10		285 16 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,170 0000 S	4/8/2004	9/6/2005	9/9/2005	92,712 27	-92,542 58		169 69 LG
SLOF20090002	585055106	NIKE INC CL B COM	-2,537 0000 S	4/8/2004	9/7/2005	9/12/2005	196,155 93	-195,324 90		831 03 LG
SLOF20090002	585055106	NIKE INC CL B COM	-86 0000 S	5/21/2004	9/7/2005	9/12/2005	6,658 81	-5,781 42		877 39 LG
SLOF20090002	585055106	NIKE INC CL B COM	-924 0000 S	4/19/2004	9/7/2005	9/12/2005	71,441 89	-70,577 25		864 64 LG
SLOF20090002	585055106	NIKE INC CL B COM	-400 0000 S	4/20/2004	9/7/2005	9/12/2005	30,927 23	-30,621 00		306 23 LG
SLOF20090002	585055106	NIKE INC CL B COM	-390 0000 S	5/21/2004	9/7/2005	9/12/2005	30,154 05	-26,236 67		3,917 38 LG
SLOF20090002	585055106	NIKE INC CL B COM	-442 0000 S	5/21/2004	9/7/2005	9/12/2005	34,174 58	-29,713 80		4,460 78 LG
SLOF20090002	585055106	NIKE INC CL B COM	-179 0000 S	5/21/2004	9/8/2005	9/13/2005	13,866 35	-12,033 42		1,832 93 LG
SLOF20090002	585055106	NIKE INC CL B COM	-1,664 0000 S	5/21/2004	9/8/2005	9/13/2005	129,467 76	-111,863 73		17,604 03 LG
SLOF20090002	585055106	NIKE INC CL B COM	-380 0000 S	5/24/2004	9/8/2005	9/13/2005	29,565 95	-26,221 14		3,344 81 LG
SLOF20090002	747525103	QUALCOMM INC	-5,517 0000 S	9/15/2003	1/4/2005	1/7/2005	236,125 82	-119,824 55		116,301 37 LG
SLOF20090002	747525103	QUALCOMM INC	-696 0000 S	9/15/2003	1/4/2005	1/7/2005	29,788 59	-15,116 53		14,672 06 LG
SLOF20090002	747525103	QUALCOMM INC	-108 0000 S	9/15/2003	1/4/2005	1/7/2005	4,609 36	-2,345 67		2,263 69 LG
SLOF20090002	747525103	QUALCOMM INC	-1,143 0000 S	9/15/2003	1/4/2005	1/7/2005	48,920 05	-24,824 99		24,095 06 LG
SLOF20090002	747525103	QUALCOMM INC	-2,865 0000 S	9/15/2003	1/20/2005	1/25/2005	108,935 17	-61,815 81		47,119 36 LG
SLOF20090002	747525103	QUALCOMM INC	-294 0000 S	9/15/2003	1/20/2005	1/25/2005	11,178 95	-6,385 43		4,793 52 LG

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	IN TRADE DATE	SELL DATE	NEW ACQ DATE	REALIZED GAIN	AGG. UNITS
SLOF20090002	747525103	QUALCOMM INC	-25,988 000 S			9/15/2003	1/20/2005	1/25/2005	1/25/2005	-562,265 35	422,080 83 LG
SLOF20090002	747525103	QUALCOMM INC	-1,262 000 S			9/15/2003	1/20/2005	1/25/2005	1/25/2005	-27,409 57	20,878 77 LG
SLOF20090002	747525103	QUALCOMM INC	-8,516 000 S			9/15/2003	1/20/2005	1/25/2005	1/25/2005	-183,742 92	140,066 46 LG
SLOF20090002	747525103	QUALCOMM INC	-8 000 S			9/15/2003	2/7/2005	2/10/2005	2/10/2005	-161 25	127 04 LG
SLOF20090002	747525103	QUALCOMM INC	-8,520 000 S			9/15/2003	2/7/2005	2/10/2005	2/10/2005	-171,729 69	135,546 76 LG
SLOF20090002	747525103	QUALCOMM INC	-8,275 000 S			9/15/2003	2/8/2005	2/11/2005	2/11/2005	-166,791 46	131,457 02 LG
SLOF20090002	747525103	QUALCOMM INC	-3,501 000 S			9/16/2003	2/8/2005	2/11/2005	2/11/2005	-77,878 87	48,304 57 LG
SLOF20090002	747525103	QUALCOMM INC	-947 000 S			11/26/2003	4/8/2005	4/13/2005	4/13/2005	-21,005 17	12,116 37 LG
SLOF20090002	747525103	QUALCOMM INC	-729 000 S			11/7/2003	4/8/2005	4/13/2005	4/13/2005	-17,374 62	8,239 55 LG
SLOF20090002	747525103	QUALCOMM INC	-400 000 S			9/16/2003	4/8/2005	4/13/2005	4/13/2005	-8,897 90	5,156 51 LG
SLOF20090002	747525103	QUALCOMM INC	-99 000 S			9/16/2003	4/8/2005	4/13/2005	4/13/2005	-2,202 23	1,279 45 LG
SLOF20090002	747525103	QUALCOMM INC	-317 000 S			11/7/2003	4/8/2005	4/13/2005	4/13/2005	-7,555 22	3,582 90 LG
SLOF20090002	747525103	QUALCOMM INC	-348 000 S			11/7/2003	4/8/2005	4/13/2005	4/13/2005	-8,294 06	3,933 28 LG
SLOF20090002	747525103	QUALCOMM INC	-1,444 000 S			2/23/2004	4/8/2005	4/13/2005	4/13/2005	-44,974 68	5,529 56 LG
SLOF20090002	747525103	QUALCOMM INC	-1,099 000 S			11/26/2003	4/8/2005	4/13/2005	4/13/2005	-24,376 64	14,237 85 LG
SLOF20090002	747525103	QUALCOMM INC	-1,088 000 S			2/23/2004	4/11/2005	4/14/2005	4/14/2005	-33,886 74	3,784 44 LG
SLOF20090002	747525103	QUALCOMM INC	-499 000 S			2/23/2004	4/11/2005	4/14/2005	4/14/2005	-15,541 80	1,769 68 LG
SLOF20090002	747525103	QUALCOMM INC	-1,485 000 S			2/23/2004	4/11/2005	4/14/2005	4/14/2005	-46,563 12	5,301 93 LG
SLOF20090002	747525103	QUALCOMM INC	-1,704 000 S			3/8/2004	4/11/2005	4/14/2005	4/14/2005	-54,545 89	8,813 57 LG
SLOF20090002	747525103	QUALCOMM INC	-3,980 000 S			3/8/2004	4/12/2005	4/15/2005	4/15/2005	-63,700 90	4,406 78 LG
SLOF20090002	747525103	QUALCOMM INC	-1,990 000 S			3/8/2004	4/13/2005	4/18/2005	4/18/2005	-95,199 23	3,743 68 LG
SLOF20090002	747525103	QUALCOMM INC	-2,974 000 S			3/8/2004	4/13/2005	4/18/2005	4/18/2005	-119,335 14	4,692 83 LG
SLOF20090002	747525103	QUALCOMM INC	-3,728 000 S			3/8/2004	4/13/2005	4/18/2005	4/18/2005	-143,214 98	4,234 27 LG
SLOF20090002	747525103	QUALCOMM INC	-4,474 000 S			3/8/2004	4/13/2005	4/18/2005	4/18/2005	-131,754 42	1,248 73 LG
SLOF20090002	747525103	QUALCOMM INC	-992 000 S			3/8/2004	4/13/2005	4/18/2005	4/18/2005	-13,739 72	699 16 LG
SLOF20090002	747525103	QUALCOMM INC	-434 000 S			3/9/2004	10/4/2005	10/7/2005	10/7/2005	-241,933 11	106,905 02 LG
SLOF20090002	747525103	QUALCOMM INC	-7,642 000 S			3/9/2004	10/4/2005	10/7/2005	10/7/2005	-252,681 77	109,759 31 LG
SLOF20090002	747525103	QUALCOMM INC	-7,940 000 S			3/10/2004	10/4/2005	10/7/2005	10/7/2005	-61,273 04	28,469 93 LG
SLOF20090002	747525103	QUALCOMM INC	-1,966 000 S			3/11/2004	10/4/2005	10/7/2005	10/7/2005	-59,742 97	89,119 39 LG
SLOF20090002	747525103	QUALCOMM INC	-13,207 000 S			9/17/2004	10/4/2005	10/7/2005	10/7/2005	-28,104 93	30,960 89 LG
SLOF20090002	78442P106	SLM CORP	-1,205 000 S			2/21/2001	1/31/2005	2/3/2005	2/3/2005	-89,726 68	261,752 70 LG
SLOF20090002	78442P106	SLM CORP	-243 000 S			2/21/2001	1/31/2005	2/3/2005	2/3/2005	-5,886 50	94,662 37 LG
SLOF20090002	78442P106	SLM CORP	-578 000 S			2/23/2001	1/31/2005	2/3/2005	2/3/2005	-14,289 74	6,219 36 LG
SLOF20090002	78442P106	SLM CORP	-516 000 S			2/21/2001	1/31/2005	2/3/2005	2/3/2005	-12,507 84	14,483 71 LG
SLOF20090002	78442P106	SLM CORP	-2,089 000 S			2/21/2001	1/31/2005	2/3/2005	2/3/2005	-50,604 49	13,179 19 LG
SLOF20090002	78442P106	SLM CORP	-2,750 000 S			2/23/2001	1/31/2005	2/3/2005	2/3/2005	-67,987 52	53,388 14 LG
SLOF20090002	78442P106	SLM CORP	-2,100 000 S			2/23/2001	2/1/2005	2/4/2005	2/4/2005	-51,917 74	70,251 26 LG
SLOF20090002	78442P106	SLM CORP	-2,180 000 S			2/23/2001	2/2/2005	2/7/2005	2/7/2005	-53,895 56	54,293 61 LG
SLOF20090002	78442P106	SLM CORP	-3,097 000 S			2/23/2001	2/2/2005	2/7/2005	2/7/2005	-76,566 30	56,699 39 LG
SLOF20090002	78442P106	SLM CORP	-2,691 000 S			2/23/2001	2/2/2005	2/7/2005	2/7/2005	-66,528 88	80,380 77 LG
SLOF20090002	78442P106	SLM CORP	-800 000 S			2/23/2001	2/4/2005	2/9/2005	2/9/2005	-19,778 19	70,251 48 LG
SLOF20090002	78442P106	SLM CORP	-1,207 000 S			2/23/2001	2/4/2005	2/9/2005	2/9/2005	-29,840 34	21,001 02 LG
SLOF20090002	78442P106	SLM CORP	-872 000 S			2/23/2001	2/7/2005	2/10/2005	2/10/2005	-21,558 22	31,900 98 LG
SLOF20090002	78442P106	SLM CORP	-546 000 S			2/23/2001	2/7/2005	2/10/2005	2/10/2005	-13,498 61	22,597 27 LG
SLOF20090002	78442P106	SLM CORP	-384 000 S			2/23/2001	2/8/2005	2/11/2005	2/11/2005	-9,493 53	14,120 27 LG
SLOF20090002	78442P106	SLM CORP	-1,673 000 S			2/23/2001	2/8/2005	2/11/2005	2/11/2005	-4,361 13	8,906 72 LG
SLOF20090002	78442P106	SLM CORP	-396 000 S			2/23/2001	4/6/2005	4/11/2005	4/11/2005	-9,790 20	37,905 84 LG
SLOF20090002	78442P106	SLM CORP	-375 000 S			2/23/2001	4/6/2005	4/11/2005	4/11/2005	-9,271 03	10,165 38 LG
SLOF20090002	78442P106	SLM CORP	-223 000 S			2/23/2001	4/7/2005	4/12/2005	4/12/2005	-5,513 17	9,614 86 LG
SLOF20090002	78442P106	SLM CORP	-55 000 S			2/23/2001	4/7/2005	4/12/2005	4/12/2005	-1,359 75	5,683 19 LG
SLOF20090002	78442P106	SLM CORP	-1,578 000 S			2/23/2001	4/7/2005	4/12/2005	4/12/2005	-39,012 47	1,406 52 LG
SLOF20090002	78442P106	SLM CORP	-5 000 S			2/23/2001	4/8/2005	4/13/2005	4/13/2005	-123 61	40,406 36 LG
SLOF20090002	78442P106	SLM CORP	-271 000 S			2/23/2001	4/8/2005	4/13/2005	4/13/2005	-6,698 86	130 56 LG
SLOF20090002	78442P106	SLM CORP	-359 000 S			2/23/2001	4/12/2005	4/15/2005	4/15/2005	-8,875 46	6,908 38 LG
SLOF20090002	78442P106	SLM CORP	-1,035 000 S			2/23/2001	4/12/2005	4/15/2005	4/15/2005	-25,588 03	9,223 12 LG
SLOF20090002	78442P106	SLM CORP	-339 000 S			2/23/2001	4/13/2005	4/18/2005	4/18/2005	-8,381 01	26,590 34 LG
SLOF20090002	78442P106	SLM CORP	-1,891 000 S			2/23/2001	4/13/2005	4/18/2005	4/18/2005	-46,750 69	8,607 96 LG
SLOF20090002	78442P106	SLM CORP	-139 000 S			2/23/2001	4/13/2005	4/18/2005	4/18/2005	-3,436 46	47,411 69 LG
SLOF20090002	78442P106	SLM CORP	-202 000 S			2/23/2001	4/14/2005	4/19/2005	4/19/2005	-4,993 99	3,500 70 LG
SLOF20090002	78442P106	SLM CORP	-1,577 000 S			2/23/2001	4/14/2005	4/19/2005	4/19/2005	-38,987 75	4,984 39 LG
SLOF20090002	78442P106	SLM CORP	-719 000 S			2/23/2001	4/15/2005	4/20/2005	4/20/2005	-17,775 65	39,039 41 LG
SLOF20090002	78442P106	SLM CORP	-164 000 S			2/23/2001	4/15/2005	4/20/2005	4/20/2005	-4,054 53	17,578 69 LG
SLOF20090002	78442P106	SLM CORP									4,009 60 LG

ACCOUNT	SECURITY	TRADE DATE	UNITS	SECURITY DESC	4/15/2005	4/20/2005	8,056.98	-4,054.53	4,002.45 LG
SLOF20090002	78442P106	2/23/2001	-164.0000 S	SLM CORP	4/15/2005	4/20/2005	8,056.98	-4,054.53	4,002.45 LG
SLOF20090002	78442P106	2/23/2001	-163.0000 S	SLM CORP	6/11/2005	6/6/2005	7,912.25	-4,029.81	3,882.44 LG
SLOF20090002	78442P106	2/23/2001	-474.0000 S	SLM CORP	6/11/2005	6/6/2005	23,149.76	-11,718.57	11,431.19 LG
SLOF20090002	78442P106	2/23/2001	-390.0000 S	SLM CORP	6/11/2005	6/6/2005	19,091.65	-9,641.87	9,449.78 LG
SLOF20090002	78442P106	2/23/2001	-1,918.0000 S	SLM CORP	6/6/2005	6/9/2005	93,308.90	-47,418.20	45,890.70 LG
SLOF20090002	78442P106	2/23/2001	-640.0000 S	SLM CORP	6/6/2005	6/9/2005	31,227.81	-15,822.55	15,405.26 LG
SLOF20090002	78442P106	2/23/2001	-633.0000 S	SLM CORP	6/7/2005	6/10/2005	31,339.33	-15,649.49	15,689.84 LG
SLOF20090002	78442P106	2/23/2001	-1,121.0000 S	SLM CORP	6/7/2005	6/10/2005	55,493.90	-27,714.18	27,779.72 LG
SLOF20090002	78442P106	2/23/2001	-227.0000 S	SLM CORP	6/17/2005	6/22/2005	11,240.57	-5,612.06	5,628.51 LG
SLOF20090002	78442P106	2/26/2001	-665.0000 S	SLM CORP	6/17/2005	6/22/2005	32,898.69	-15,762.05	17,136.64 LG
SLOF20090002	78442P106	2/26/2001	-1,020.0000 S	SLM CORP	6/17/2005	6/22/2005	50,508.28	-24,176.38	26,331.90 LG
SLOF20090002	78442P106	2/26/2001	-20,773.0000 S	SLM CORP	10/4/2005	10/7/2005	1,112,472.27	-492,368.57	620,103.70 LG
SLOF20090002	78442P106	2/27/2001	-11,742.0000 S	SLM CORP	10/4/2005	10/7/2005	628,828.25	-278,549.60	350,278.65 LG
SLOF20090002	78442P106	3/19/2001	-5,916.0000 S	SLM CORP	10/4/2005	10/7/2005	316,824.05	-142,785.42	174,038.63 LG
SLOF20090002	78442P106	4/3/2001	-9,002.0000 S	SLM CORP	10/4/2005	10/7/2005	482,090.95	-224,226.61	257,864.34 LG
SLOF20090002	78442P106	7/15/2004	-967.0000 S	SLM CORP	7/22/2005	7/27/2005	49,739.33	-44,556.84	5,182.49 LG
SLOF20090002	855244109	7/15/2004	-62.0000 S	STARBUCKS CORP COM	7/22/2005	7/27/2005	3,189.08	-2,856.80	332.28 LG
SLOF20090002	855244109	7/16/2004	-99.0000 S	STARBUCKS CORP COM	7/22/2005	7/27/2005	5,092.23	-4,575.25	516.98 LG
SLOF20090002	855244109	7/19/2004	-205.0000 S	STARBUCKS CORP COM	7/25/2005	7/28/2005	10,467.61	-9,583.63	883.98 LG
SLOF20090002	855244109	7/16/2004	-701.0000 S	STARBUCKS CORP COM	7/25/2005	7/28/2005	35,469.96	-32,396.43	3,073.53 LG
SLOF20090002	855244109	7/19/2004	-2,090.0000 S	STARBUCKS CORP COM	7/25/2005	7/28/2005	105,752.08	-97,232.03	8,520.05 LG
SLOF20090002	855244109	7/19/2004	-183.0000 S	STARBUCKS CORP COM	7/26/2005	7/29/2005	9,229.98	-8,513.62	716.36 LG
SLOF20090002	855244109	7/19/2004	-937.0000 S	STARBUCKS CORP COM	7/26/2005	7/29/2005	47,214.86	-43,591.58	3,623.28 LG
SLOF20090002	855244109	7/19/2004	-375.0000 S	STARBUCKS CORP COM	7/26/2005	7/29/2005	18,959.68	-17,445.94	1,513.74 LG
SLOF20090002	855244109	7/20/2004	-469.0000 S	STARBUCKS CORP COM	7/27/2005	8/1/2005	23,490.75	-21,676.48	1,814.27 LG
SLOF20090002	855244109	7/20/2004	-450.0000 S	STARBUCKS CORP COM	7/27/2005	8/1/2005	22,668.93	-20,798.33	1,870.60 LG
SLOF20090002	855244109	7/19/2004	-1,053.0000 S	STARBUCKS CORP COM	7/27/2005	8/1/2005	52,720.34	-48,988.19	3,732.15 LG
SLOF20090002	855244109	7/19/2004	-156.0000 S	STARBUCKS CORP COM	7/27/2005	8/1/2005	7,832.45	-7,257.51	574.94 LG
SLOF20090002	855244109	7/20/2004	-188.0000 S	STARBUCKS CORP COM	7/27/2005	8/1/2005	9,412.56	-8,689.08	723.48 LG
SLOF20090002	855244109	7/20/2004	-889.0000 S	STARBUCKS CORP COM	7/28/2005	8/2/2005	47,455.31	-41,088.24	6,367.07 LG
SLOF20090002	855244109	7/20/2004	-2,273.0000 S	STARBUCKS CORP COM	7/28/2005	8/2/2005	120,668.52	-105,054.65	15,613.87 LG
SLOF20090002	855244109	7/20/2004	-7,361.0000 S	STARBUCKS CORP COM	7/28/2005	8/2/2005	390,779.13	-340,214.38	50,564.75 LG
SLOF20090002	855244109	7/20/2004	-426.0000 S	STARBUCKS CORP COM	7/28/2005	8/2/2005	22,445.72	-19,689.08	2,756.64 LG
SLOF20090002	91324P102	7/13/2001	-1,627.0000 S	UNITED HEALTH GROUP INC COM	6/7/2005	6/7/2005	81,742.10	-26,753.86	54,988.24 LG
SLOF20090002	91324P102	7/13/2001	-813.0000 S	UNITED HEALTH GROUP INC COM	6/7/2005	6/7/2005	40,831.78	-13,368.71	27,463.07 LG
SLOF20090002	91324P102	7/13/2001	-3,025.0000 S	UNITED HEALTH GROUP INC COM	6/7/2005	6/7/2005	156,928.61	-48,742.12	107,186.49 LG
SLOF20090002	91324P102	7/13/2001	-384.0000 S	UNITED HEALTH GROUP INC COM	6/10/2005	6/10/2005	19,996.65	-6,314.37	13,682.28 LG
SLOF20090002	91324P102	7/13/2001	-6,039.0000 S	UNITED HEALTH GROUP INC COM	6/10/2005	6/10/2005	313,304.10	-99,303.35	214,000.75 LG
SLOF20090002	91324P102	7/13/2001	-1,602.0000 S	UNITED HEALTH GROUP INC COM	6/9/2005	6/14/2005	82,983.49	-26,342.77	56,640.72 LG
SLOF20090002	91324P102	7/13/2001	-1,365.0000 S	UNITED HEALTH GROUP INC COM	6/17/2005	6/22/2005	70,936.08	-22,445.61	48,490.47 LG
SLOF20090002	91324P102	7/13/2001	-8,454.0000 S	UNITED HEALTH GROUP INC COM	8/1/2005	8/4/2005	444,179.93	-138,413.33	305,766.60 LG
SLOF20090002	91324P102	7/13/2001	-37.0000 S	UNITED HEALTH GROUP INC COM	8/1/2005	8/4/2005	1,944.01	-608.42	1,335.59 LG
SLOF20090002	91324P102	7/16/2001	-21,552.0000 S	UNITED HEALTH GROUP INC COM	8/1/2005	8/4/2005	1,132,359.36	-346,858.43	785,500.93 LG
SLOF20090002	91324P102	7/17/2001	-3,773.0000 S	UNITED HEALTH GROUP INC COM	8/1/2005	8/4/2005	198,236.45	-61,773.54	136,462.91 LG
SLOF20090002	91324P102	7/17/2001	-4,469.0000 S	UNITED HEALTH GROUP INC COM	8/2/2005	8/5/2005	235,439.41	-73,168.81	162,270.60 LG
SLOF20090002	91324P102	8/2/2001	-2,529.0000 S	UNITED HEALTH GROUP INC COM	8/2/2005	8/5/2005	133,234.79	-42,218.81	91,015.98 LG
SLOF20090002	91324P102	8/2/2001	-716.0000 S	UNITED HEALTH GROUP INC COM	9/23/2005	9/28/2005	39,422.96	-11,952.81	27,470.15 LG
SLOF20090002	91324P102	1/24/2002	-4,571.0000 S	UNITED HEALTH GROUP INC COM	9/23/2005	9/28/2005	250,810.33	-84,765.20	166,045.13 LG
SLOF20090002	91324P102	8/21/2001	-3,112.0000 S	UNITED HEALTH GROUP INC COM	9/23/2005	9/28/2005	58,546.19	-17,812.37	40,733.82 LG
SLOF20090002	91324P102	8/22/2001	-4,288.0000 S	UNITED HEALTH GROUP INC COM	9/23/2005	9/28/2005	170,755.14	-52,272.19	118,482.95 LG
SLOF20090002	91324P102	1/24/2002	-1,800.0000 S	UNITED HEALTH GROUP INC COM	9/23/2005	9/28/2005	235,282.15	-71,772.87	163,509.28 LG
SLOF20090002	91324P102	1/24/2002	-3,444.0000 S	UNITED HEALTH GROUP INC COM	9/23/2005	9/28/2005	98,765.82	-33,367.50	65,398.32 LG
SLOF20090002	91324P102	1/24/2002	-49,509.0000 S	UNITED HEALTH GROUP INC COM	9/23/2005	9/28/2005	189,971.95	-63,865.97	125,105.98 LG
SLOF20090002	98956P102	1/30/2003	-1,083.0000 S	ZIMMER HLDGS INC COM	10/4/2005	10/7/2005	2,853,455.66	-918,101.08	1,935,354.58 LG
SLOF20090002	98956P102	1/30/2003	-3,145.0000 S	ZIMMER HLDGS INC COM	9/13/2005	9/16/2005	81,112.32	-44,334.23	36,778.09 LG
SLOF20090002	98956P102	1/30/2003	-4,328.0000 S	ZIMMER HLDGS INC COM	9/13/2005	9/16/2005	232,721.20	-128,745.29	103,975.91 LG
SLOF20090002	98956P102	1/31/2003	-982.0000 S	ZIMMER HLDGS INC COM	9/14/2005	9/19/2005	315,108.93	-177,173.17	137,935.76 LG
SLOF20090002	98956P102	1/31/2003	-869.0000 S	ZIMMER HLDGS INC COM	9/16/2005	9/21/2005	62,713.27	-35,617.01	27,096.26 LG
SLOF20090002	98956P102	1/31/2003	-234.0000 S	ZIMMER HLDGS INC COM	9/16/2005	9/21/2005	16,893.65	-9,590.77	7,302.88 LG
SLOF20090002	98956P102	1/31/2003	-12,905.0000 S	ZIMMER HLDGS INC COM	10/4/2005	10/7/2005	889,963.86	-528,926.91	361,036.95 LG
SLOF20090002	98956P102	2/4/2003	-2,000.0000 S	ZIMMER HLDGS INC COM	10/4/2005	10/7/2005	137,925.43	-81,317.40	56,608.03 LG
SLOF20090002	98956P102	2/5/2003	-500.0000 S	ZIMMER HLDGS INC COM	10/4/2005	10/7/2005	34,481.36	-20,733.35	13,748.01 LG
SLOF20090002	98956P102	7/19/2004	-5,000.0000 S	ZIMMER HLDGS INC COM	10/4/2005	10/7/2005	344,813.58	-429,912.00	-85,098.42 LL

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	TAX TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	APPLICABLE
SLOF20090002	98956P102	ZIMMER HLDGS INC COM	-112 0000	S		11/16/2004	11/23/2005	11/29/2005	6,941 35		-8,884 03	-1,942 68	LL
SLOF20090002	98956P102	ZIMMER HLDGS INC COM	-76 0000	S		11/16/2004	11/23/2005	11/29/2005	4,724 70		-6,028 45	-1,303 75	LL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-6,754 0000	S		1/4/2005	4/20/2005	4/25/2005	325,045 60		-387,693 78	-62,648 18	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-494 0000	S		1/4/2005	4/20/2005	4/25/2005	24,029 62		-28,356 64	-4,327 02	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-2,595 0000	S		1/4/2005	4/21/2005	4/26/2005	126,718 66		-148,958 45	-22,239 78	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-89 0000	S		1/4/2005	4/21/2005	4/26/2005	4,346 04		-5,103 46	-757 42	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-1,388 0000	S		1/4/2005	4/26/2005	4/29/2005	67,778 61		-79,438 16	-11,659 55	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-3,099 0000	S		1/5/2005	4/26/2005	4/29/2005	149,705 19		-176,704 05	-26,998 86	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-197 0000	S		1/4/2005	4/26/2005	4/29/2005	9,501 11		-11,274 72	-1,773 61	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-1,347 0000	S		1/4/2005	4/26/2005	4/29/2005	65,531 22		-77,091 64	-11,560 42	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-823 0000	S		1/5/2005	4/26/2005	4/29/2005	39,692 45		-46,927 21	-7,234 76	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-1,153 0000	S		1/5/2005	4/26/2005	4/29/2005	55,698 64		-65,743 71	-10,045 07	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-1,195 0000	S		1/6/2005	4/26/2005	4/29/2005	15,023 66		-17,743 99	-2,720 33	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-10,904 0000	S		1/6/2005	4/26/2005	4/29/2005	57,727 55		-68,387 46	-10,659 91	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-1,615 0000	S		1/6/2005	4/27/2005	5/2/2005	512,282 28		-624,014 11	-111,731 83	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-885 0000	S		1/7/2005	4/27/2005	5/2/2005	75,928 14		-92,423 22	-16,495 08	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-33 0000	S		1/7/2005	4/27/2005	5/2/2005	41,593 26		-50,646 78	-8,053 52	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-230 0000	S		1/7/2005	8/10/2005	8/15/2005	1,741 54		-1,889 83	-148 29	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-3,090 0000	S		1/6/2005	8/10/2005	8/15/2005	12,081 78		-13,171 52	-1,089 74	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-237 0000	S		1/7/2005	8/10/2005	8/15/2005	162,173 41		-176,834 52	-14,661 11	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-1,630 0000	S		1/28/2005	8/10/2005	8/15/2005	12,438 54		-13,572 40	-1,133 86	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-5,036 0000	S		1/28/2005	8/10/2005	8/15/2005	86,021 77		-92,229 15	-6,207 38	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-38 0000	S		1/28/2005	8/11/2005	8/16/2005	257,253 79		-284,948 46	-27,694 67	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-477 0000	S		1/28/2005	8/11/2005	8/16/2005	1,978 01		-2,150 13	-172 12	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-3,650 0000	S		1/28/2005	8/11/2005	8/16/2005	24,435 05		-26,989 76	-2,554 71	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-822 0000	S		1/31/2005	8/12/2005	8/17/2005	184,390 64		-206,525 39	-22,134 75	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-398 0000	S		1/31/2005	8/12/2005	8/17/2005	41,470 13		-47,312 43	-5,842 30	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-1,356 0000	S		1/31/2005	8/15/2005	8/18/2005	67,957 02		-78,048 24	-10,091 22	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-4,650 0000	S		1/31/2005	8/15/2005	8/18/2005	233,091 95		-267,643 31	-34,551 36	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-1,382 0000	S		1/31/2005	8/16/2005	8/19/2005	68,311 33		-79,544 74	-11,233 41	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-788 0000	S		5/18/2005	8/16/2005	8/19/2005	38,950 31		-41,684 81	-2,734 50	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-4,256 0000	S		5/18/2005	8/16/2005	8/19/2005	210,371 24		-225,140 27	-14,769 03	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-788 0000	S		5/18/2005	8/16/2005	8/19/2005	38,950 31		-41,672 43	-2,722 12	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-330 0000	S		5/19/2005	8/16/2005	8/19/2005	16,311 68		-17,442 38	-1,130 70	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-890 0000	S		5/19/2005	8/17/2005	8/22/2005	44,090 89		-47,041 57	-2,950 68	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-774 0000	S		5/19/2005	8/17/2005	8/22/2005	38,416 11		-40,887 02	-2,470 91	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-3,964 0000	S		5/19/2005	8/17/2005	8/22/2005	196,377 85		-209,519 99	-13,142 14	SL
SLOF20090002	143658300	CARNIVAL CORP PAIRED CTF 1 COM	-1,056 0000	S		5/19/2005	8/17/2005	8/22/2005	52,314 58		-55,783 83	-3,469 25	SL
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-1,636 0000	S		10/28/2004	10/4/2005	10/7/2005	558,006 46		-279,173 42	278,833 04	SG
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-1,881 0000	S		10/29/2004	10/4/2005	10/7/2005	641,570 99		-331,213 25	310,357 74	SG
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-81 0000	S		11/11/2004	10/4/2005	10/7/2005	27,627 46		-16,022 57	11,604 89	SG
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-16 0000	S		11/11/2004	10/4/2005	10/7/2005	5,457 28		-3,160 24	2,297 04	SG
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-101 0000	S		11/11/2004	10/4/2005	10/7/2005	34,449 05		-20,010 12	14,438 93	SG
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-10 0000	S		12/2/2004	11/17/2005	11/22/2005	3,782 92		-2,090 28	1,692 63	SG
SLOF20090002	167760107	CHICAGO MERCANTILE EXCH HLDGS	-76 0000	S		12/2/2004	11/17/2005	11/22/2005	28,765 71		-15,886 20	12,879 51	SG
SLOF20090002	172967101	CITIGROUP INC COM	-1,289 0000	S		1/28/2005	3/22/2005	3/28/2005	58,559 28		-62,458 36	-3,899 08	SL
SLOF20090002	172967101	CITIGROUP INC COM	-3,314 0000	S		1/28/2005	3/22/2005	3/28/2005	150,831 41		-160,579 54	-9,748 13	SL
SLOF20090002	172967101	CITIGROUP INC COM	-1,636 0000	S		1/28/2005	3/22/2005	3/28/2005	74,323 49		-79,272 22	-4,948 73	SL
SLOF20090002	172967101	CITIGROUP INC COM	-4,806 0000	S		1/31/2005	3/22/2005	3/28/2005	218,336 59		-235,889 53	-17,552 94	SL
SLOF20090002	172967101	CITIGROUP INC COM	-306 0000	S		1/28/2005	3/22/2005	3/28/2005	13,927 10		-14,827 20	-900 10	SL
SLOF20090002	24702R101	DELL INC COM	-69 0000	S		5/12/2004	4/26/2005	4/29/2005	2,475 53		-2,482 52	-6 99	SL
SLOF20090002	24702R101	DELL INC COM	-2,042 0000	S		5/10/2004	4/26/2005	4/29/2005	73,158 94		-73,308 00	-148 06	SL
SLOF20090002	24702R101	DELL INC COM	-3,389 0000	S		5/11/2004	4/26/2005	4/29/2005	121,588 16		-123,898 11	-2,309 95	SL
SLOF20090002	24702R101	DELL INC COM	-46 0000	S		5/11/2004	4/26/2005	4/29/2005	1,649 26		-1,681 71	-32 45	SL
SLOF20090002	24702R101	DELL INC COM	-6,268 0000	S		5/12/2004	4/26/2005	4/29/2005	224,878 90		-225,513 87	-634 97	SL
SLOF20090002	24702R101	DELL INC COM	-317 0000	S		5/12/2004	4/26/2005	4/29/2005	11,357 19		-11,561 91	-204 72	SL
SLOF20090002	24702R101	DELL INC COM	-3,297 0000	S		5/13/2004	4/26/2005	4/29/2005	118,287 45		-118,491 54	-204 09	SL
SLOF20090002	24702R101	DELL INC COM	-4,212 0000	S		6/2/2004	4/26/2005	4/29/2005	151,115 18		-150,487 60	627 58	SG
SLOF20090002	24702R101	DELL INC COM	-4,757 0000	S		5/11/2004	4/26/2005	4/29/2005	170,429 52		-173,910 69	-3,481 17	SL
SLOF20090002	24702R101	DELL INC COM	-19 0000	S		6/2/2004	4/26/2005	4/29/2005	681 67		-678 90	2 77	SG
SLOF20090002	24702R101	DELL INC COM	-2,314 0000	S		6/3/2004	4/26/2005	4/29/2005	83,020 07		-81,882 71	1,037 36	SG
SLOF20090002	24702R101	DELL INC COM	-2,693 0000	S		11/12/2004	4/27/2005	5/2/2005	94,502 29		-107,512 64	-13,010 35	SL
SLOF20090002	24702R101	DELL INC COM	-5,984 0000	S		11/12/2004	4/27/2005	5/2/2005	209,002 80		-238,899 23	-29,896 43	SL

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TRADE DATE	TRADE DATE	TRADE DATE	TRADE DATE	NET AMOUNT	IN COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF20090002	24702R101	DELL INC COM	-48 0000 S	6/3/2004	4/27/2005	5/2/2005	1,684 68	-1,700 58				-15 91 SL	
SLOF20090002	24702R101	DELL INC COM	-6,236 0000 S	11/12/2004	4/27/2005	5/2/2005	218,868 21	-248,959 83				-30,091 62 SL	
SLOF20090002	24702R101	DELL INC COM	-5,452 0000 S	11/16/2004	4/29/2005	5/4/2005	189,581 55	-220,047 08				-30,465 53 SL	
SLOF20090002	24702R101	DELL INC COM	-15,199 0000 S	11/12/2004	4/29/2005	5/4/2005	527,392 34	-606,789 68				-79,397 34 SL	
SLOF20090002	24702R101	DELL INC COM	-2,633 0000 S	11/12/2004	4/29/2005	5/4/2005	92,217 75	-105,117 28				-12,899 51 SL	
SLOF20090002	24702R101	DELL INC COM	-1,126 0000 S	11/16/2004	4/29/2005	5/4/2005	39,071 24	-45,446 26				-6,375 02 SL	
SLOF20090002	24702R101	DELL INC COM	-5,380 0000 S	11/16/2004	5/2/2005	5/5/2005	190,437 03	-216,050 04				-10,344 89 SL	
SLOF20090002	24702R101	DELL INC COM	-2,003 0000 S	11/17/2004	5/2/2005	5/5/2005	70,128 69	-81,186 81				-25,613 01 SL	
SLOF20090002	24702R101	DELL INC COM	-2,088 0000 S	11/17/2004	5/2/2005	5/5/2005	73,606 85	-84,642 51				-11,068 12 SL	
SLOF20090002	24702R101	DELL INC COM	-1,529 0000 S	1/28/2005	5/2/2005	5/5/2005	54,120 50	-62,689 31				-11,035 66 SL	
SLOF20090002	24702R101	DELL INC COM	-6,676 0000 S	1/28/2005	5/2/2005	5/5/2005	235,344 51	-273,717 33				-8,568 81 SL	
SLOF20090002	24702R101	DELL INC COM	-4,179 0000 S	11/17/2004	5/2/2005	5/5/2005	168,788 13	-194,094 03				-38,372 82 SL	
SLOF20090002	24702R101	DELL INC COM	-1,081 0000 S	11/18/2004	5/2/2005	5/5/2005	38,107 76	-43,557 49				-25,305 90 SL	
SLOF20090002	24702R101	DELL INC COM	-3,505 0000 S	1/28/2005	5/2/2005	5/5/2005	123,559 40	-143,705 70				-21,481 68 SL	
SLOF20090002	24702R101	DELL INC COM	-2,854 0000 S	1/28/2005	5/2/2005	5/5/2005	100,610 13	-117,014 57				-5,449 73 SL	
SLOF20090002	24702R101	DELL INC COM	-1,134 0000 S	8/17/2004	1/20/2005	1/25/2005	95,857 60	-90,171 82				-20,146 30 SL	
SLOF20090002	278642103	EBAY INC COM	-3 0000 S	8/17/2004	1/20/2005	1/25/2005	257 99	-238 55				5,685 78 SG	
SLOF20090002	278642103	EBAY INC COM	-5,113 0000 S	4/28/2004	1/20/2005	1/25/2005	432,871 76	-427,421 24				19 44 SG	
SLOF20090002	278642103	EBAY INC COM	-2,500 0000 S	4/22/2004	1/20/2005	1/25/2005	211,652 53	-198,594 25				5,450 52 SG	
SLOF20090002	278642103	EBAY INC COM	-73 0000 S	4/27/2004	1/20/2005	1/25/2005	6,180 25	-6,083 35				13,058 28 SG	
SLOF20090002	278642103	EBAY INC COM	-1,188 0000 S	4/29/2004	1/20/2005	1/25/2005	100,577 28	-98,402 99				96 90 SG	
SLOF20090002	278642103	EBAY INC COM	-1,613 0000 S	5/3/2004	1/20/2005	1/25/2005	136,558 21	-131,194 00				2,174 29 SG	
SLOF20090002	278642103	EBAY INC COM	-3,187 0000 S	4/27/2004	1/20/2005	1/25/2005	287,254 82	-284,662 52				5,384 21 SG	
SLOF20090002	278642103	EBAY INC COM	-982 0000 S	4/28/2004	1/20/2005	1/25/2005	83,137 11	-82,090 29				2,592 30 SG	
SLOF20090002	278642103	EBAY INC COM	-63 0000 S	5/4/2004	1/20/2005	1/25/2005	5,333 64	-5,131 67				1,046 82 SG	
SLOF20090002	278642103	EBAY INC COM	-4,354 0000 S	5/4/2004	1/20/2005	1/25/2005	368,614 05	-358,611 11				201 97 SG	
SLOF20090002	278642103	EBAY INC COM	-2,898 0000 S	5/27/2004	1/20/2005	1/25/2005	245,347 62	-253,175 08				10,002 94 SG	
SLOF20090002	278642103	EBAY INC COM	-2,124 0000 S	5/28/2004	1/20/2005	1/25/2005	179,819 99	-186,851 89				-7,827 46 SL	
SLOF20090002	278642103	EBAY INC COM	-3,807 0000 S	8/17/2004	1/20/2005	1/25/2005	322,304 48	-302,719 69				19,584 79 SG	
SLOF20090002	278642103	EBAY INC COM	-3,187 0000 S	8/17/2004	1/24/2005	1/27/2005	265,370 52	-253,419 41				11,951 11 SG	
SLOF20090002	278642103	EBAY INC COM	-1,240 0000 S	8/25/2004	1/24/2005	1/27/2005	103,250 53	-106,237 87				-2,987 34 SL	
SLOF20090002	278642103	EBAY INC COM	-188 0000 S	8/25/2004	1/24/2005	1/27/2005	15,654 12	-15,022 14				631 98 SG	
SLOF20090002	278642103	EBAY INC COM	-258 0000 S	8/25/2004	1/24/2005	1/27/2005	21,482 77	-22,104 33				-621 56 SL	
SLOF20090002	278642103	EBAY INC COM	-4,746 0000 S	8/25/2004	1/25/2005	1/28/2005	383,597 06	-406,616 87				-23,019 81 SL	
SLOF20090002	278642103	EBAY INC COM	-361 0000 S	8/25/2004	1/25/2005	1/28/2005	29,102 86	-30,928 92				-336 28 SL	
SLOF20090002	278642103	EBAY INC COM	-1,404 0000 S	8/25/2004	1/25/2005	1/28/2005	113,478 77	-120,288 69				-1,826 06 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-27 0000 S	7/7/2004	4/15/2005	4/20/2005	1,359 74	-1,434 11				-6,809 92 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-308 0000 S	7/6/2004	4/15/2005	4/20/2005	15,589 69	-16,214 66				-74 37 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-2,834 0000 S	7/6/2004	4/15/2005	4/20/2005	143,445 41	-149,414 71				-624 97 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-1,252 0000 S	7/7/2004	4/15/2005	4/20/2005	63,371 08	-66,500 35				-5,969 30 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-6,268 0000 S	7/7/2004	4/20/2005	4/25/2005	315,463 39	-332,926 70				-3,129 27 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-135 0000 S	7/7/2004	4/20/2005	4/25/2005	6,844 21	-7,170 57				-17,463 31 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-1,516 0000 S	7/21/2004	4/20/2005	4/25/2005	76,299 06	-80,792 49				-326 36 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-219 0000 S	7/21/2004	4/20/2005	4/25/2005	11,022 09	-11,635 05				-4,493 43 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-179 0000 S	7/21/2004	4/20/2005	4/25/2005	9,008 93	-8,539 48				-612 96 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-2,061 0000 S	7/23/2004	4/20/2005	4/25/2005	103,728 47	-102,700 25				-530 55 SL	
SLOF20090002	285512109	ELECTRONIC ARTS	-3,585 0000 S	2/18/2005	4/21/2005	4/26/2005	179,277 06	-177,645 02				1,028 22 SG	
SLOF20090002	285512109	ELECTRONIC ARTS	-4,021 0000 S	2/17/2005	4/21/2005	4/26/2005	202,208 43	-255,723 94				1,632 04 SG	
SLOF20090002	285512109	ELECTRONIC ARTS	-68 0000 S	2/18/2005	4/21/2005	4/26/2005	3,419 59	-4,289 12				-9,880 43 SL	
SLOF20090002	30231G102	EXXON MOBIL CORP	-4,836 0000 S	2/3/2005	3/9/2005	3/14/2005	304,416 18	-263,504 45				-53,515 51 SL	
SLOF20090002	30231G102	EXXON MOBIL CORP	-5,338 0000 S	2/3/2005	3/9/2005	3/14/2005	336,016 03	-293,044 46				-879 53 SL	
SLOF20090002	30231G102	EXXON MOBIL CORP	-13 0000 S	2/7/2005	3/9/2005	3/14/2005	818 32	-707 05				40,911 73 S3	
SLOF20090002	30231G102	EXXON MOBIL CORP	-73 0000 S	2/7/2005	3/9/2005	3/14/2005	4,595 20	-4,009 80				42,971 57 S3	
SLOF20090002	30231G102	EXXON MOBIL CORP	-5,215 0000 S	2/4/2005	3/9/2005	3/14/2005	328,273 44	-287,576 48				111 27 S3	
SLOF20090002	30231G102	EXXON MOBIL CORP	-38 0000 S	2/4/2005	3/9/2005	3/14/2005	2,392 02	-2,080 32				585 30 S3	
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,862 0000 S	2/4/2005	3/9/2005	3/14/2005	117,209 04	-102,219 70				40,696 96 S3	
SLOF20090002	30231G102	EXXON MOBIL CORP	-2,923 0000 S	2/8/2005	3/14/2005	3/17/2005	183,996 79	-162,455 66				311 70 S3	
SLOF20090002	30231G102	EXXON MOBIL CORP	-251 0000 S	2/8/2005	3/14/2005	3/17/2005	13,804 62	-13,950 18				14,889 34 S3	
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,771 0000 S	2/8/2005	3/14/2005	3/17/2005	97,313 26	-98,429 35				21,541 13 S3	
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,649 0000 S	2/8/2005	3/14/2005	3/17/2005	90,609 58	-91,648 78				-145 56 SL	
SLOF20090002	30231G102	EXXON MOBIL CORP										-1,116 09 SL	
SLOF20090002	30231G102	EXXON MOBIL CORP										-1,039 20 SL	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TRADE DATE	TRADE DATE	NET AMOUNT	BASE REALIZED GAIN/LOSS	ACQUISITION
SLOF20090002	30231G102	EXXON MOBIL CORP	-309 0000 S	2/8/2005	5/17/2005	16,978 89	-17,187 73	-208 74 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-346 0000 S	2/8/2005	5/13/2005	18,662 46	-18,245 80	-563 34 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-2,780 0000 S	2/14/2005	5/18/2005	149,759 56	-157,723 86	-7,964 30 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-877 0000 S	2/8/2005	5/18/2005	47,244 29	-48,821 27	-1,576 98 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-376 0000 S	2/8/2005	5/18/2005	20,478 43	-20,931 36	-452 93 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-413 0000 S	2/8/2005	5/18/2005	22,276 28	-22,991 09	-714 81 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-2,916 0000 S	2/14/2005	5/18/2005	157,085 93	-165,439 84	-8,353 81 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,672 0000 S	2/14/2005	5/18/2005	90,071 22	-94,228 40	-4,157 18 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-6 0000 S	2/14/2005	5/18/2005	323 22	-339 53	-16 31 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-3,403 0000 S	2/15/2005	5/18/2005	183,320 79	-193,166 53	-8,845 74 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-237 0000 S	2/15/2005	5/18/2005	12,767 27	-13,427 03	-659 76 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,134 0000 S	2/15/2005	5/18/2005	61,088 98	-64,369 92	-3,280 94 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-77 0000 S	2/16/2005	5/18/2005	4,148 02	-4,403 58	-255 56 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-2,374 0000 S	2/16/2005	5/18/2005	127,888 20	-136,279 94	-8,391 74 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-760 0000 S	2/16/2005	5/18/2005	40,941 46	-43,627 95	-2,686 49 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-876 0000 S	2/18/2005	5/18/2005	47,190 43	-51,612 08	-4,421 65 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,166 0000 S	2/18/2005	5/19/2005	62,215 27	-68,698 27	-6,483 00 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-933 0000 S	3/18/2005	5/19/2005	49,734 56	-58,242 90	-8,508 34 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,114 0000 S	3/18/2005	5/19/2005	59,066 49	-69,541 89	-10,475 40 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-2,397 0000 S	3/1/2005	5/19/2005	127,422 78	-148,313 68	-21,890 90 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-3,592 0000 S	2/24/2005	5/19/2005	191,338 91	-216,391 42	-25,052 51 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-759 0000 S	2/24/2005	5/19/2005	40,494 75	-45,724 13	-5,229 38 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-86 0000 S	3/18/2005	5/19/2005	4,556 73	-5,368 58	-811 85 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-185 0000 S	3/18/2005	5/19/2005	9,800 89	-11,548 70	-1,747 81 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-23 0000 S	3/21/2005	5/19/2005	1,218 66	-1,435 85	-217 19 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-2,000 0000 S	2/25/2005	5/19/2005	106,536 15	-126,087 80	-19,551 65 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-7,000 0000 S	3/2/2005	5/19/2005	372,114 94	-438,336 50	-66,221 56 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,345 0000 S	3/18/2005	5/19/2005	71,696 67	-83,962 17	-12,265 50 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-2,365 0000 S	2/24/2005	5/19/2005	126,191 35	-142,473 75	-16,282 40 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-8 0000 S	3/3/2005	5/19/2005	425 27	-502 28	-77 01 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-103 0000 S	3/1/2005	5/19/2005	5,486 61	-6,416 07	-929 46 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-77 0000 S	3/2/2005	5/19/2005	4,079 87	-4,806 97	-727 10 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-373 0000 S	3/3/2005	5/19/2005	19,828 41	-23,414 59	-3,586 18 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,119 0000 S	3/3/2005	5/19/2005	59,485 23	-70,243 77	-10,758 54 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-152 0000 S	3/18/2005	5/19/2005	8,080 21	-9,477 96	-1,397 75 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-133 0000 S	3/18/2005	5/19/2005	7,070 18	-8,339 37	-1,269 19 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-67 0000 S	3/18/2005	5/19/2005	3,561 67	-4,201 03	-639 36 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,185 0000 S	3/18/2005	5/19/2005	62,993 75	-73,974 10	-10,980 35 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-6,033 0000 S	9/6/2005	10/21/2005	343,564 97	-365,944 88	-22,379 91 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-7,860 0000 S	9/1/2005	10/21/2005	447,608 27	-483,522 83	-35,914 56 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-6,553 0000 S	8/31/2005	10/21/2005	373,177 74	-390,765 87	-17,588 13 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-3,520 0000 S	9/31/2005	10/21/2005	200,455 61	-209,983 14	-9,527 53 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-4,109 0000 S	9/1/2005	10/21/2005	233,997 76	-252,772 94	-18,775 18 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,433 0000 S	9/7/2005	10/21/2005	81,605 94	-88,004 11	-6,398 17 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-5,901 0000 S	9/8/2005	10/21/2005	336,047 89	-361,706 52	-25,658 63 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-149 0000 S	9/1/2005	10/21/2005	8,485 19	-9,165 07	-679 88 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-14,042 0000 S	8/31/2005	10/21/2005	799,658 44	-837,346 93	-37,688 49 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,868 0000 S	9/1/2005	10/21/2005	106,378 15	-115,180 88	-8,802 73 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-957 0000 S	9/9/2005	10/21/2005	54,498 87	-60,173 58	-5,674 71 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-13,478 0000 S	9/2/2005	10/21/2005	767,539 89	-820,695 64	-53,155 65 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-2,695 0000 S	9/6/2005	10/21/2005	153,473 83	-163,471 15	-9,997 32 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-2,813 0000 S	9/9/2005	10/21/2005	160,193 65	-176,873 84	-16,680 19 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-4,692 0000 S	9/1/2005	10/21/2005	267,198 22	-288,637 30	-21,439 08 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-705 0000 S	9/6/2005	10/21/2005	40,148 07	-42,763 33	-2,615 26 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-1,707 0000 S	9/12/2005	10/21/2005	97,209 58	-106,917 26	-9,707 68 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-486 0000 S	9/12/2005	10/21/2005	27,676 54	-30,440 42	-2,763 88 SL
SLOF20090002	30231G102	EXXON MOBIL CORP	-5,842 0000 S	10/28/2004	10/4/2005	705,818 46	-570,864 47	134,953 99 SG
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-427 0000 S	10/29/2004	10/4/2005	51,589 26	-41,768 50	9,820 76 SG
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-2,906 0000 S	10/29/2004	10/4/2005	351,096 96	-285,008 28	66,088 68 SG
SLOF20090002	38141G104	GOLDMAN SACHS GROUP INC COM	-1,985 0000 S	4/26/2005	6/7/2005	573,976 66	-437,484 27	136,492 39 SG
SLOF20090002	38259P508	GOOGLE INC CL A	-2,437 0000 S	4/26/2005	7/16/2005	718,343 70	-537,102 86	181,240 84 SG
SLOF20090002	38259P508	GOOGLE INC CL A	-1,263 0000 S	4/27/2005	12/9/2005	520,816 18	-277,841 94	242,974 24 SG
SLOF20090002	38259P508	GOOGLE INC CL A	-660 0000 S	4/26/2005	12/9/2005	272,160 47	-145,460 77	126,699 70 SG
SLOF20090002	38259P508	GOOGLE INC CL A	-242 0000 S	4/26/2005	12/9/2005	100,084 18	-53,335 61	46,748 57 SG

ACCOUNT	SECURITY	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SELL DATE	NET AMOUNT	DICOS	REALIZED GAIN/LOSS	ACQUISITION
SLOF20090002	GOOGLE INC CL A	-18 0000 S			4/27/2005	12/6/2005	12/9/2005	7,422.56	-3,959.74	3,462.82	SG
SLOF20090002	GOOGLE INC CL A	-833 0000 S			5/3/2005	12/6/2005	12/9/2005	343,499.51	-187,711.97	155,787.54	SG
SLOF20090002	GOOGLE INC CL A	-116 0000 S			5/3/2005	12/19/2005	12/22/2005	50,258.99	-26,139.96	24,119.03	SG
SLOF20090002	GOOGLE INC CL A	-519 0000 S			5/4/2005	12/19/2005	12/22/2005	228,314.07	-118,760.70	109,553.37	SG
SLOF20090002	GOOGLE INC CL A	-310 0000 S			5/3/2005	12/19/2005	12/22/2005	134,312.83	-69,856.80	64,456.03	SG
SLOF20090002	GOOGLE INC CL A	-34 0000 S			5/4/2005	12/19/2005	12/22/2005	14,731.08	-7,780.08	6,951.00	SG
SLOF20090002	HALLIBURTON CO COM	-88 0000 S			9/2/2005	12/16/2005	12/21/2005	4,394.73	-4,238.75	155.98	SG
SLOF20090002	HALLIBURTON CO COM	-21 0000 S			9/2/2005	12/16/2005	12/21/2005	1,357.97	-1,309.02	48.95	SG
SLOF20090002	HALLIBURTON CO COM	-1,230 0000 S			9/2/2005	12/16/2005	12/21/2005	79,492.92	-76,780.79	2,712.13	SG
SLOF20090002	HALLIBURTON CO COM	-310 0000 S			9/2/2005	12/16/2005	12/21/2005	20,034.80	-19,351.25	683.55	SG
SLOF20090002	HALLIBURTON CO COM	-554 0000 S			9/2/2005	12/19/2005	12/22/2005	34,928.91	-34,582.56	246.35	SG
SLOF20090002	HALLIBURTON CO COM	-280 0000 S			9/2/2005	12/19/2005	12/22/2005	17,843.68	-17,478.55	365.13	SG
SLOF20090002	HALLIBURTON CO COM	-2,403 0000 S			9/2/2005	12/19/2005	12/22/2005	151,071.96	-150,003.43	1,068.53	SG
SLOF20090002	HALLIBURTON CO COM	-845 0000 S			9/2/2005	12/20/2005	12/23/2005	53,515.91	-52,747.77	768.14	SG
SLOF20090002	HALLIBURTON CO COM	-3,432 0000 S			9/2/2005	12/20/2005	12/23/2005	217,949.65	-214,237.11	3,712.54	SG
SLOF20090002	HARMAN INTL INDS INC NEW COM	-425 0000 S			10/28/2004	1/28/2005	2/2/2005	51,734.73	-50,754.69	980.04	SG
SLOF20090002	HARMAN INTL INDS INC NEW COM	-559 0000 S			10/28/2004	1/31/2005	2/3/2005	68,246.78	-66,757.35	1,489.43	SG
SLOF20090002	HARMAN INTL INDS INC NEW COM	-426 0000 S			10/28/2004	1/31/2005	2/3/2005	52,147.03	-50,874.11	1,272.92	SG
SLOF20090002	HARMAN INTL INDS INC NEW COM	-155 0000 S			10/28/2004	2/1/2005	2/4/2005	18,953.52	-18,510.53	442.99	SG
SLOF20090002	HARMAN INTL INDS INC NEW COM	-110 0000 S			10/29/2004	2/1/2005	2/4/2005	13,512.28	-13,136.51	375.77	SG
SLOF20090002	HARMAN INTL INDS INC NEW COM	-236 0000 S			10/29/2004	2/1/2005	2/4/2005	28,858.26	-28,300.81	557.45	SG
SLOF20090002	HARMAN INTL INDS INC NEW COM	-220 0000 S			10/29/2004	2/1/2005	2/4/2005	26,901.77	-26,379.43	522.34	SG
SLOF20090002	HARMAN INTL INDS INC NEW COM	-171 0000 S			10/29/2004	2/2/2005	2/7/2005	86,523.06	-85,972.96	550.10	SG
SLOF20090002	HARMAN INTL INDS INC NEW COM	-8 0000 S			10/29/2004	2/3/2005	2/8/2005	946.37	-959.25	-12.88	SL
SLOF20090002	HARMAN INTL INDS INC NEW COM	-51 0000 S			10/29/2004	2/3/2005	2/8/2005	6,079.53	-6,115.23	-35.70	SL
SLOF20090002	HARMAN INTL INDS INC NEW COM	-312 0000 S			10/29/2004	2/4/2005	2/9/2005	36,522.35	-37,410.83	-888.48	SL
SLOF20090002	JOHNSON & JOHNSON COM	-3,108 0000 S			3/23/2005	7/22/2005	7/27/2005	199,417.71	-211,086.66	-11,668.95	SL
SLOF20090002	JOHNSON & JOHNSON COM	-2,937 0000 S			3/23/2005	7/25/2005	7/28/2005	186,640.59	-199,472.81	-12,832.22	SL
SLOF20090002	JOHNSON & JOHNSON COM	-239 0000 S			3/23/2005	7/25/2005	7/28/2005	15,287.86	-16,232.21	-944.35	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,963 0000 S			3/24/2005	7/25/2005	7/28/2005	125,565.10	-134,151.03	-8,585.93	SL
SLOF20090002	JOHNSON & JOHNSON COM	-2,857 0000 S			3/28/2005	7/26/2005	7/29/2005	179,765.78	-195,482.51	-15,716.73	SL
SLOF20090002	JOHNSON & JOHNSON COM	-240 0000 S			3/24/2005	7/26/2005	7/29/2005	15,102.57	-16,401.55	-1,298.98	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,553 0000 S			3/24/2005	7/26/2005	7/29/2005	97,862.07	-106,131.71	-8,269.64	SL
SLOF20090002	JOHNSON & JOHNSON COM	-230 0000 S			3/28/2005	7/26/2005	7/29/2005	14,473.29	-15,737.13	-1,263.84	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,044 0000 S			3/28/2005	7/26/2005	7/29/2005	65,689.70	-71,432.88	-5,743.18	SL
SLOF20090002	JOHNSON & JOHNSON COM	-202 0000 S			3/29/2005	7/26/2005	7/29/2005	12,710.07	-13,729.03	-1,018.96	SL
SLOF20090002	JOHNSON & JOHNSON COM	-265 0000 S			3/29/2005	7/26/2005	7/29/2005	16,674.11	-18,010.86	-1,336.75	SL
SLOF20090002	JOHNSON & JOHNSON COM	-414 0000 S			3/29/2005	7/27/2005	8/1/2005	28,327.77	-28,137.71	-1,809.94	SL
SLOF20090002	JOHNSON & JOHNSON COM	-92 0000 S			3/30/2005	7/27/2005	8/1/2005	5,809.50	-6,265.15	-455.65	SL
SLOF20090002	JOHNSON & JOHNSON COM	-645 0000 S			3/30/2005	7/27/2005	8/1/2005	41,017.89	-43,924.11	-2,906.22	SL
SLOF20090002	JOHNSON & JOHNSON COM	-464 0000 S			3/29/2005	7/27/2005	8/1/2005	29,507.45	-31,518.50	-2,011.05	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,114 0000 S			3/30/2005	7/27/2005	8/1/2005	70,843.31	-75,862.73	-5,019.42	SL
SLOF20090002	JOHNSON & JOHNSON COM	-274 0000 S			3/30/2005	9/6/2005	9/9/2005	17,492.49	-18,659.24	-1,166.75	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,229 0000 S			3/30/2005	9/6/2005	9/9/2005	78,389.96	-83,694.16	-5,304.20	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,118 0000 S			3/30/2005	9/6/2005	9/9/2005	71,309.99	-76,135.13	-4,825.14	SL
SLOF20090002	JOHNSON & JOHNSON COM	-3,033 0000 S			3/31/2005	9/6/2005	9/9/2005	193,455.45	-203,921.94	-10,466.49	SL
SLOF20090002	JOHNSON & JOHNSON COM	-4,942 0000 S			3/31/2005	10/18/2005	10/21/2005	310,861.52	-332,272.40	-21,410.88	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,144 0000 S			3/31/2005	10/18/2005	10/21/2005	71,906.77	-76,916.15	-5,009.38	SL
SLOF20090002	JOHNSON & JOHNSON COM	-5,246 0000 S			3/31/2005	10/31/2005	11/3/2005	328,821.26	-352,711.67	-23,890.41	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,017 0000 S			4/1/2005	10/31/2005	11/3/2005	63,757.84	-68,402.61	-4,644.77	SL
SLOF20090002	JOHNSON & JOHNSON COM	-78 0000 S			4/1/2005	10/31/2005	11/3/2005	4,889.98	-5,246.22	-356.24	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,644 0000 S			4/1/2005	11/1/2005	11/4/2005	102,064.13	-110,574.12	-8,509.99	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,124 0000 S			4/1/2005	11/1/2005	11/4/2005	69,767.13	-75,599.34	-5,832.21	SL
SLOF20090002	JOHNSON & JOHNSON COM	-3,336 0000 S			4/1/2005	11/1/2005	11/4/2005	207,108.22	-223,340.53	-16,232.31	SL
SLOF20090002	JOHNSON & JOHNSON COM	-780 0000 S			4/4/2005	11/2/2005	11/7/2005	48,022.82	-52,956.85	-4,934.03	SL
SLOF20090002	JOHNSON & JOHNSON COM	-495 0000 S			4/1/2005	11/2/2005	11/7/2005	30,462.11	-33,139.56	-2,677.45	SL
SLOF20090002	JOHNSON & JOHNSON COM	-2,283 0000 S			4/4/2005	11/2/2005	11/7/2005	140,494.97	-155,000.63	-14,505.66	SL
SLOF20090002	JOHNSON & JOHNSON COM	-438 0000 S			4/4/2005	11/2/2005	11/7/2005	26,966.66	-29,794.00	-2,817.34	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,094 0000 S			4/4/2005	11/2/2005	11/7/2005	67,355.09	-74,275.38	-6,920.29	SL
SLOF20090002	JOHNSON & JOHNSON COM	-3,052 0000 S			4/5/2005	11/2/2005	11/7/2005	187,904.70	-210,025.82	-22,121.12	SL
SLOF20090002	JOHNSON & JOHNSON COM	-2,583 0000 S			4/5/2005	11/3/2005	11/8/2005	158,161.83	-177,751.21	-19,589.38	SL
SLOF20090002	JOHNSON & JOHNSON COM	-2,977 0000 S			4/5/2005	11/3/2005	11/8/2005	182,265.45	-204,864.64	-22,599.19	SL
SLOF20090002	JOHNSON & JOHNSON COM	-1,103 0000 S			4/5/2005	11/3/2005	11/8/2005	67,530.67	-75,889.27	-8,358.60	SL

ACCOUNT	SECURITY	SECURITY DESC	UNITS	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	D.COST/BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20090002	478160104	JOHNSON & JOHNSON COM	-1,189 0000 S		4/5/2005	11/3/2005	11/8/2005	72,795 98	-81,568 38	-8,772 40 SL	
SLOF20090002	478160104	JOHNSON & JOHNSON COM	-264 0000 S		10/14/2005	11/3/2005	11/8/2005	16,163 28	-16,824 64	-661 36 SL	
SLOF20090002	478160104	JOHNSON & JOHNSON COM	-684 0000 S		10/14/2005	11/3/2005	11/8/2005	41,877 58	-43,762 32	-1,884 74 SL	
SLOF20090002	478160104	JOHNSON & JOHNSON COM	-2,373 0000 S		10/14/2005	11/3/2005	11/8/2005	145,285 83	-151,030 78	-5,744 95 SL	
SLOF20090002	549463131	LUCENT TECHNOLOGIES INC WT	-514 0000 S		12/14/2004	1/25/2005	1/31/2005	570 52	0 00	570 52 S3	
SLOF20090002	585055106	MEDTRONIC INC COM	-931 0000 S		2/2/2004	1/28/2005	2/2/2005	48,595 66	-46,812 17	1,783 49 SG	
SLOF20090002	585055106	MEDTRONIC INC COM	-960 0000 S		2/2/2004	1/28/2005	2/2/2005	50,109 39	-48,270 34	1,839 05 SG	
SLOF20090002	585055106	MEDTRONIC INC COM	-3,152 0000 S		2/5/2004	1/28/2005	2/2/2005	164,525 83	-148,597 57	15,928 26 SG	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-4,248 0000 S		1/5/2005	1/25/2005	1/28/2005	217,455 17	-215,555 84	1,899 33 S3	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-85 0000 S		1/5/2005	1/25/2005	1/28/2005	4,464 05	-4,313 15	150 90 S3	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-1,452 0000 S		1/5/2005	1/25/2005	1/28/2005	74,327 90	-73,678 69	649 21 S3	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-25 0000 S		1/6/2005	1/25/2005	1/28/2005	1,279 75	-1,287 41	-7 66 SL	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-959 0000 S		1/6/2005	1/25/2005	1/28/2005	49,223 36	-50,332 73	-1,109 37 SL	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-23 0000 S		1/6/2005	1/25/2005	1/31/2005	1,187 69	-1,184 42	3 27 S3	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-1,185 0000 S		1/6/2005	1/25/2005	1/31/2005	61,192 09	-62,194 25	-1,002 16 SL	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-288 0000 S		1/6/2005	1/25/2005	1/31/2005	14,782 41	-15,115 56	-333 15 SL	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-670 0000 S		1/7/2005	1/27/2005	2/1/2005	34,437 40	-35,803 86	-1,366 46 SL	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-6,143 0000 S		1/6/2005	1/27/2005	2/1/2005	315,744 71	-322,412 90	-6,668 19 SL	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-321 0000 S		1/7/2005	1/27/2005	2/1/2005	16,499 11	-17,153 79	-654 68 SL	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-1,191 0000 S		1/7/2005	1/27/2005	2/1/2005	61,216 33	-63,338 22	-2,121 89 SL	
SLOF20090002	61166W101	MONSANTO CO NEW COM	-318 0000 S		1/7/2005	1/27/2005	2/1/2005	16,344 92	-16,993 47	-648 55 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-34 0000 S		7/18/2005	10/12/2005	10/17/2005	673 72	-660 78	12 94 S3	
SLOF20090002	620076109	MOTOROLA INC COM	-5,554 0000 S		7/18/2005	10/12/2005	10/17/2005	110,054 56	-108,072 51	1,982 05 S3	
SLOF20090002	620076109	MOTOROLA INC COM	-3,863 0000 S		7/18/2005	10/12/2005	10/17/2005	76,546 77	-75,120 29	1,426 48 S3	
SLOF20090002	620076109	MOTOROLA INC COM	-6,820 0000 S		7/19/2005	10/12/2005	10/17/2005	135,140 82	-134,894 14	246 68 S3	
SLOF20090002	620076109	MOTOROLA INC COM	-1,723 0000 S		7/19/2005	10/12/2005	10/17/2005	34,141 88	-34,234 64	-92 76 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-2,225 0000 S		7/19/2005	10/12/2005	10/17/2005	44,089 20	-44,008 72	80 48 S3	
SLOF20090002	620076109	MOTOROLA INC COM	-2,408 0000 S		7/19/2005	10/12/2005	10/17/2005	47,715 41	-47,283 01	432 40 S3	
SLOF20090002	620076109	MOTOROLA INC COM	-1,149 0000 S		7/19/2005	10/12/2005	10/17/2005	22,767 86	-22,572 11	195 75 S3	
SLOF20090002	620076109	MOTOROLA INC COM	-384 0000 S		7/20/2005	10/12/2005	10/17/2005	7,609 10	-7,637 11	-28 01 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-5,976 0000 S		7/20/2005	10/12/2005	10/17/2005	118,416 65	-119,458 45	-1,041 80 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-2,003 0000 S		7/20/2005	10/12/2005	10/17/2005	39,690 19	-40,039 37	-349 18 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-901 0000 S		7/27/2005	10/12/2005	10/17/2005	17,853 65	-18,695 75	-842 10 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-14,727 0000 S		7/27/2005	10/12/2005	10/17/2005	291,820 95	-307,289 16	-15,468 21 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-451 0000 S		7/27/2005	10/13/2005	10/18/2005	8,978 54	-9,410 43	-431 89 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-1,378 0000 S		8/1/2005	10/13/2005	10/18/2005	27,551 95	-29,308 40	-1,756 45 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-1,451 0000 S		8/1/2005	10/13/2005	10/18/2005	28,936 50	-30,861 03	-1,924 53 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-2,295 0000 S		8/1/2005	10/13/2005	10/18/2005	45,689 01	-49,319 09	-3,630 08 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-1,361 0000 S		8/1/2005	10/13/2005	10/18/2005	27,094 88	-29,247 62	-2,152 74 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-1,201 0000 S		7/27/2005	10/13/2005	10/18/2005	23,909 59	-25,120 48	-1,210 89 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-5,959 0000 S		7/29/2005	10/13/2005	10/18/2005	118,632 15	-125,790 32	-7,158 17 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-1,511 0000 S		8/1/2005	10/13/2005	10/18/2005	30,081 08	-32,137 16	-2,056 08 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-664 0000 S		8/1/2005	10/13/2005	10/18/2005	13,218 96	-14,224 08	-1,005 12 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-6 0000 S		8/1/2005	10/13/2005	10/18/2005	119 45	-127 26	-7 81 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-1,807 0000 S		8/1/2005	10/13/2005	10/18/2005	35,973 87	-38,832 07	-2,858 20 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-342 0000 S		8/1/2005	10/14/2005	10/19/2005	6,847 92	-7,273 83	-426 01 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-750 0000 S		8/2/2005	10/14/2005	10/19/2005	15,168 11	-16,316 10	-1,147 99 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-521 0000 S		8/1/2005	10/14/2005	10/19/2005	10,455 46	-11,047 81	-592 35 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-138 0000 S		8/1/2005	10/14/2005	10/19/2005	2,788 92	-2,926 29	-127 37 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-355 0000 S		8/2/2005	10/14/2005	10/19/2005	75,481 68	-80,862 59	-5,380 91 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-363 0000 S		8/1/2005	10/14/2005	10/19/2005	7,124 05	-7,722 85	-598 90 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-50 0000 S		8/1/2005	10/14/2005	10/19/2005	1,001 16	-1,060 25	-59 09 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-2,690 0000 S		8/2/2005	10/14/2005	10/19/2005	53,983 08	-58,020 07	-4,036 99 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-674 0000 S		8/2/2005	10/14/2005	10/19/2005	13,525 87	-14,633 28	-1,107 41 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-3,365 0000 S		8/2/2005	10/14/2005	10/19/2005	67,529 02	-73,204 90	-5,675 88 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-1,920 0000 S		8/2/2005	10/14/2005	10/19/2005	38,530 67	-41,769 22	-3,238 55 SL	
SLOF20090002	620076109	MOTOROLA INC COM	-3,638 0000 S		8/2/2005	10/17/2005	10/20/2005	72,981 04	-79,143 97	-6,162 93 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-480 0000 S		1/28/2005	9/8/2005	9/13/2005	37,346 47	-41,558 88	-4,212 41 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-291 0000 S		1/28/2005	9/9/2005	9/14/2005	22,983 49	-25,195 07	-2,211 58 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-1,724 0000 S		1/28/2005	9/12/2005	9/15/2005	137,510 13	-149,265 65	-11,755 52 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-11 0000 S		1/28/2005	9/12/2005	9/15/2005	870 65	-952 39	-81 74 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-97 0000 S		1/28/2005	9/13/2005	9/16/2005	7,842 48	-8,398 36	-555 88 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-871 0000 S		1/28/2005	9/13/2005	9/16/2005	69,505 24	-75,412 05	-5,906 81 SL	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	TKN	TRADE DATE	SETTLE DATE	NET AMOUNT	B COST BASE	REALIZED GAINS/LOSS	AGGREGATION
SLOF20090002	654106103	NIKE INC CL B COM	-332 0000 S			1/28/2005		9/14/2005	9/19/2005	26,151 74	-28,744 89	-2,593 15 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-80 0000 S			1/28/2005		9/14/2005	9/19/2005	6,330 11	-6,926 48	-596 37 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-619 0000 S			1/28/2005		9/14/2005	9/20/2005	48,677 60	-53,593 64	-4,916 04 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-48 0000 S			1/28/2005		9/15/2005	9/20/2005	3,782 84	-4,155 89	-373 05 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-358 0000 S			1/28/2005		9/15/2005	9/20/2005	28,119 72	-30,996 00	-2,876 28 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-96 0000 S			1/28/2005		9/15/2005	9/20/2005	7,540 48	-8,311 78	-771 30 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-167 0000 S			1/28/2005		9/16/2005	9/21/2005	13,199 52	-14,459 03	-1,259 51 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-305 0000 S			1/28/2005		9/16/2005	9/21/2005	24,099 87	-26,407 20	-2,307 33 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-508 0000 S			1/28/2005		9/16/2005	9/21/2005	40,151 86	-43,983 14	-3,831 28 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-231 0000 S			1/28/2005		9/19/2005	9/22/2005	19,471 31	-20,000 21	-528 80 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-1,450 0000 S			1/31/2005		9/19/2005	9/22/2005	122,222 49	-125,512 73	-3,290 24 SL	
SLOF20090002	654106103	NIKE INC CL B COM	-7,056 0000 S			12/27/2004		2/1/2005	2/4/2005	168,848 75	-187,113 12	-18,264 37 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-12,563 0000 S			12/27/2004		2/1/2005	2/4/2005	298,945 55	-333,149 40	-33,203 85 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-11,244 0000 S			12/27/2004		2/2/2005	2/7/2005	270,269 86	-298,171 77	-27,901 91 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-816 0000 S			12/28/2004		2/2/2005	2/7/2005	19,556 75	-21,992 91	-2,436 16 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-135 0000 S			12/28/2004		2/15/2005	2/18/2005	3,404 14	-3,638 53	-234 39 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-7,282 0000 S			12/28/2004		2/15/2005	2/18/2005	183,621 95	-196,265 20	-12,643 25 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-11 0000 S			12/28/2004		2/15/2005	2/18/2005	277 52	-296 47	-18 85 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-2,513 0000 S			12/28/2004		2/15/2005	2/18/2005	63,367 47	-67,741 69	-4,374 22 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-5,430 0000 S			12/30/2004		2/16/2005	2/22/2005	134,876 21	-146,756 61	-11,880 40 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-134 0000 S			12/30/2004		2/16/2005	2/22/2005	3,320 37	-3,621 62	-301 25 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-1,182 0000 S			12/29/2004		2/16/2005	2/22/2005	29,286 63	-32,169 67	-2,883 04 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-1,134 0000 S			12/28/2004		2/16/2005	2/22/2005	28,167 52	-30,568 67	-2,401 15 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-3,039 0000 S			12/30/2004		2/16/2005	2/22/2005	75,297 85	-82,135 05	-6,837 20 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-4,553 0000 S			12/29/2004		2/16/2005	2/22/2005	113,092 33	-122,712 91	-9,620 58 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-2,332 0000 S			12/29/2004		2/16/2005	2/22/2005	57,780 39	-63,025 80	-5,245 41 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-5,604 0000 S			12/30/2004		2/16/2005	2/22/2005	138,851 33	-151,459 31	-12,607 98 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-9,395 0000 S			12/29/2004		2/16/2005	2/22/2005	233,363 16	-255,697 14	-22,333 98 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-5,503 0000 S			12/30/2004		2/17/2005	2/23/2005	136,638 28	-148,729 58	-12,091 30 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-165 0000 S			12/30/2004		2/22/2005	2/28/2005	4,095 51	-4,459 46	-363 95 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-6,439 0000 S			1/3/2005		3/22/2005	3/28/2005	164,892 20	-174,026 85	-9,134 65 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-883 0000 S			1/3/2005		3/22/2005	3/28/2005	22,661 53	-23,440 21	-778 68 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-6,382 0000 S			1/3/2005		3/22/2005	3/28/2005	163,489 32	-169,417 21	-5,927 89 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-6,165 0000 S			1/3/2005		3/22/2005	3/28/2005	157,875 51	-163,656 71	-5,781 20 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-157 0000 S			1/3/2005		3/22/2005	3/28/2005	4,020 51	-4,162 06	-141 55 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-8,541 0000 S			1/3/2005		3/22/2005	3/28/2005	218,720 97	-226,730 24	-8,009 27 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-2,691 0000 S			1/3/2005		3/23/2005	3/29/2005	69,196 25	-71,435 55	-2,239 30 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-6,186 0000 S			1/5/2005		3/23/2005	3/29/2005	158,808 57	-163,630 22	-4,821 65 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-4,639 0000 S			1/5/2005		3/23/2005	3/29/2005	119,287 02	-122,709 44	-3,422 42 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-2,151 0000 S			1/4/2005		3/23/2005	3/29/2005	55,310 71	-56,701 22	-1,390 51 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-6,452 0000 S			1/4/2005		3/23/2005	3/29/2005	165,906 42	-170,077 30	-4,170 88 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-2,352 0000 S			1/5/2005		3/23/2005	3/29/2005	60,479 21	-62,214 40	-1,735 19 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-6,688 0000 S			4/15/2005		7/22/2005	7/27/2005	177,385 75	-187,132 24	-9,746 49 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-4,131 0000 S			4/15/2005		7/22/2005	7/27/2005	99,560 25	-105,094 01	-5,533 76 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-12,769 0000 S			4/15/2005		7/22/2005	7/27/2005	109,347 12	-115,566 62	-6,239 50 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-5,329 0000 S			4/15/2005		7/22/2005	7/27/2005	337,994 04	-357,280 45	-19,286 41 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-4,453 0000 S			4/15/2005		7/25/2005	7/28/2005	141,341 01	-149,107 02	-7,766 01 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-6,220 0000 S			4/15/2005		7/25/2005	7/28/2005	117,958 59	-124,596 27	-6,637 68 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-2,227 0000 S			4/15/2005		7/25/2005	7/28/2005	164,500 29	-174,037 47	-9,537 18 SL	
SLOF20090002	654106103	PFIZER INC COM STK USD0 05	-3,008 0000 S			11/8/2004		10/4/2005	10/7/2005	137,307 65	-116,230 92	21,076 73 SG	
SLOF20090002	654106103	QUALCOMM INC	-144 0000 S			11/9/2004		10/4/2005	10/7/2005	6,573 24	-5,618 89	954 35 SG	
SLOF20090002	654106103	QUALCOMM INC	-7,734 0000 S			11/9/2004		10/4/2005	10/7/2005	353,037 69	-302,267 15	50,770 54 SG	
SLOF20090002	654106103	QUALCOMM INC	-8,531 0000 S			11/10/2004		10/4/2005	10/7/2005	389,418 75	-332,620 28	56,798 47 SG	
SLOF20090002	654106103	QUALCOMM INC	-361 0000 S			1/28/2005		10/4/2005	10/7/2005	16,478 74	-13,091 05	3,387 69 SG	
SLOF20090002	654106103	QUALCOMM INC	-488 0000 S			1/28/2005		10/13/2005	10/18/2005	20,348 25	-17,696 49	2,651 76 SG	
SLOF20090002	654106103	QUALCOMM INC	-8,859 0000 S			1/28/2005		10/13/2005	10/18/2005	369,093 89	-321,256 57	47,837 32 SG	
SLOF20090002	654106103	QUALCOMM INC	-2,908 0000 S			1/28/2005		10/13/2005	10/18/2005	121,879 07	-105,453 68	16,425 39 SG	
SLOF20090002	654106103	QUALCOMM INC	-31 0000 S			1/28/2005		10/13/2005	10/18/2005	1,291 56	-1,125 11	166 45 SG	
SLOF20090002	654106103	QUALCOMM INC	-1,470 0000 S			1/28/2005		10/13/2005	10/18/2005	61,244 84	-53,307 05	7,937 79 SG	
SLOF20090002	654106103	QUALCOMM INC	-2,407 0000 S			1/28/2005		10/14/2005	10/19/2005	100,691 43	-87,285 76	13,405 67 SG	
SLOF20090002	654106103	QUALCOMM INC	-1,112 0000 S			1/28/2005		10/14/2005	10/19/2005	46,441 73	-40,324 79	6,116 94 SG	
SLOF20090002	654106103	QUALCOMM INC	-4,200 0000 S			1/31/2005		10/14/2005	10/19/2005	175,697 54	-156,431 84	19,265 60 SG	

ACCOUNT	SECURITY	SECURITY DESC	UNIT	AN CODE	LOT	TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASIS	REALIZED GAIN/LOSS	ACQUISITION
SLOF20090002	747525103	QUALCOMM INC	-200 0000 S			2/24/2005	10/19/2005	8,366 55	-7,090 68	1,275 87 SG	
SLOF20090002	747525103	QUALCOMM INC	-724 0000 S			2/24/2005	12/21/2005	32,729 50	-25,668 26	7,061 24 SG	
SLOF20090002	747525103	QUALCOMM INC	-415 0000 S			2/25/2005	12/21/2005	18,834 44	-15,227 76	3,606 68 SG	
SLOF20090002	747525103	QUALCOMM INC	-2,763 0000 S			2/25/2005	12/21/2005	124,905 58	-101,383 86	23,521 72 SG	
SLOF20090002	747525103	QUALCOMM INC	-473 0000 S			2/25/2005	12/21/2005	21,489 85	-17,355 98	4,133 87 SG	
SLOF20090002	747525103	QUALCOMM INC	-560 0000 S			2/25/2005	12/21/2005	25,315 64	-20,548 30	4,767 34 SG	
SLOF20090002	747525103	QUALCOMM INC	-344 0000 S			2/25/2005	12/21/2005	15,551 04	-12,622 53	2,928 51 SG	
SLOF20090002	747525103	QUALCOMM INC	-1,105 0000 S			3/15/2005	12/22/2005	49,313 09	-41,893 42	7,419 67 SG	
SLOF20090002	747525103	QUALCOMM INC	-1,490 0000 S			3/15/2005	12/22/2005	65,702 23	-56,489 77	9,212 46 SG	
SLOF20090002	747525103	QUALCOMM INC	-837 0000 S			3/15/2005	12/22/2005	37,255 89	-31,839 25	5,416 64 SG	
SLOF20090002	747525103	QUALCOMM INC	-445 0000 S			2/25/2005	12/22/2005	19,659 12	-16,328 57	3,330 55 SG	
SLOF20090002	747525103	QUALCOMM INC	-3,039 0000 S			3/15/2005	12/22/2005	135,622 15	-115,965 81	19,656 34 SG	
SLOF20090002	747525103	QUALCOMM INC	-745 0000 S			3/15/2005	12/22/2005	33,160 94	-28,244 89	4,916 05 SG	
SLOF20090002	747525103	QUALCOMM INC	-523 0000 S			3/15/2005	12/23/2005	23,119 76	-19,828 29	3,291 47 SG	
SLOF20090002	747525103	QUALCOMM INC	-1,431 0000 S			3/15/2005	12/23/2005	63,401 38	-54,252 93	9,148 45 SG	
SLOF20090002	747525103	QUALCOMM INC	-1,310 0000 S			3/15/2005	12/23/2005	58,030 57	-49,665 51	8,365 06 SG	
SLOF20090002	747525103	QUALCOMM INC	-2,306 0000 S			3/15/2005	12/23/2005	102,168 82	-87,995 12	14,173 70 SG	
SLOF20090002	747525103	QUALCOMM INC	-2,401 0000 S			3/15/2005	12/23/2005	106,377 86	-91,028 15	15,349 71 SG	
SLOF20090002	747525103	QUALCOMM INC	-5,640 0000 S			3/15/2005	12/23/2005	248,883 84	-215,217 89	34,665 95 SG	
SLOF20090002	747525103	QUALCOMM INC	-12 0000 S			3/15/2005	12/27/2005	535 51	-457 91	77 60 SG	
SLOF20090002	747525103	QUALCOMM INC	-2,433 0000 S			3/15/2005	12/27/2005	107,124 88	-92,841 33	14,283 55 SG	
SLOF20090002	747525103	QUALCOMM INC	-558 0000 S			3/15/2005	12/28/2005	24,401 36	-21,292 83	3,108 53 SG	
SLOF20090002	747525103	QUALCOMM INC	-7,099 0000 S			4/20/2005	6/21/2005	289,397 79	-311,463 66	-22,065 87 SL	
SLOF20090002	80105N105	SANOFI-AVENTIS ADR	-15,056 0000 S			6/16/2005	6/21/2005	613,772 80	-659,272 13	-45,499 33 SL	
SLOF20090002	80105N105	SANOFI-AVENTIS ADR	-10,474 0000 S			6/16/2005	6/21/2005	426,983 02	-455,681 84	-28,698 82 SL	
SLOF20090002	80105N105	SANOFI-AVENTIS ADR	-3,328 0000 S			4/22/2005	6/21/2005	135,669 23	-145,520 13	-9,850 90 SL	
SLOF20090002	80105N105	SANOFI-AVENTIS ADR	-2,533 0000 S			4/25/2005	6/21/2005	103,260 26	-111,059 64	-7,799 38 SL	
SLOF20090002	80105N105	SANOFI-AVENTIS ADR	-2,461 0000 S			5/20/2005	6/21/2005	100,325 11	-108,895 56	-8,570 45 SL	
SLOF20090002	80105N105	SANOFI-AVENTIS ADR	-5,322 0000 S			5/23/2005	6/21/2005	216,956 62	-237,929 59	-20,972 97 SL	
SLOF20090002	80105N105	SANOFI-AVENTIS ADR	-5,552 0000 S			5/24/2005	6/21/2005	226,332 80	-250,510 68	-24,177 88 SL	
SLOF20090002	80105N105	SANOFI-AVENTIS ADR	-1,378 0000 S			5/25/2005	6/21/2005	56,175 54	-62,390 05	-6,214 51 SL	
SLOF20090002	80105N105	SANOFI-AVENTIS ADR	-6,409 0000 S			5/26/2005	6/21/2005	261,269 25	-293,170 73	-31,901 48 SL	
SLOF20090002	80105N105	SANOFI-AVENTIS ADR	-2,997 0000 S			6/1/2005	6/21/2005	122,175 69	-135,339 13	-13,163 44 SL	
SLOF20090002	806857108	SCHLUMBERGER LTD COM	-1,727 0000 S			6/2/2005	6/21/2005	70,402 87	-76,808 33	-6,405 46 SL	
SLOF20090002	806857108	SCHLUMBERGER LTD COM	-1,000 0000 S			3/1/2005	4/5/2005	70,680 57	-74,586 30	-3,905 73 SL	
SLOF20090002	806857108	SCHLUMBERGER LTD COM	-3,000 0000 S			3/1/2005	4/5/2005	212,041 72	-223,758 90	-11,717 18 SL	
SLOF20090002	806857108	SCHLUMBERGER LTD COM	-903 0000 S			3/2/2005	4/5/2005	63,824 55	-68,038 97	-4,214 42 SL	
SLOF20090002	806857108	SCHLUMBERGER LTD COM	-1,097 0000 S			3/2/2005	4/5/2005	77,536 59	-82,656 43	-5,119 84 SL	
SLOF20090002	806857108	SCHLUMBERGER LTD COM	-132 0000 S			10/26/2004	9/1/2005	12,890 92	-8,078 91	4,812 01 SG	
SLOF20090002	873168108	TXU CORP	-2,449 0000 S			10/26/2004	9/1/2005	238,134 47	-149,888 35	88,246 12 SG	
SLOF20090002	873168108	TXU CORP	-11 0000 S			10/26/2004	9/2/2005	1,071 90	-873 24	398 66 SG	
SLOF20090002	873168108	TXU CORP	-15 0000 S			10/26/2004	9/2/2005	1,463 70	-918 06	545 64 SG	
SLOF20090002	873168108	TXU CORP	-609 0000 S			10/26/2004	9/2/2005	59,555 63	-37,273 18	22,282 45 SG	
SLOF20090002	873168108	TXU CORP	-182 0000 S			10/26/2004	9/2/2005	17,831 61	-11,139 11	6,692 50 SG	
SLOF20090002	873168108	TXU CORP	-1,594 0000 S			10/26/2004	9/2/2005	155,560 08	-97,559 02	58,001 06 SG	
SLOF20090002	873168108	TXU CORP	-1,079 0000 S			10/26/2004	9/2/2005	104,495 70	-66,039 01	38,456 69 SG	
SLOF20090002	873168108	TXU CORP	-187 0000 S			10/26/2004	9/6/2005	18,098 97	-11,445 13	6,653 84 SG	
SLOF20090002	873168108	TXU CORP	-7 0000 S			10/26/2004	9/7/2005	718 89	-428 43	290 46 SG	
SLOF20090002	873168108	TXU CORP	-1,648 0000 S			10/26/2004	9/7/2005	169,003 90	-100,864 03	68,139 87 SG	
SLOF20090002	873168108	TXU CORP	-11,805 0000 S			10/26/2004	10/7/2005	1,358,515 72	-722,512 03	636,003 69 SG	
SLOF20090002	873168108	TXU CORP	-3,137 0000 S			10/27/2004	10/7/2005	361,004 98	-188,955 00	172,049 98 SG	
SLOF20090002	873168108	TXU CORP	-2,930 0000 S			10/27/2004	10/7/2005	337,183 49	-178,486 50	160,696 99 SG	
SLOF20090002	873168108	TXU CORP	-3,632 0000 S			10/27/2004	10/24/2005	344,843 98	-218,770 98	126,073 00 SG	
SLOF20090002	873168108	TXU CORP	-21 0000 S			10/28/2004	10/24/2005	1,993 87	-1,246 83	747 04 SG	
SLOF20090002	873168108	TXU CORP	-4,118 0000 S			10/28/2004	10/24/2005	390,987 75	-246,031 97	144,955 78 SG	
SLOF20090002	873168108	TXU CORP	-1,449 0000 S			10/28/2004	10/24/2005	137,576 80	-86,571 23	51,005 57 SG	
SLOF20090002	873168108	TXU CORP	-1,229 0000 S			10/29/2004	10/24/2005	116,688 67	-74,624 51	42,064 16 SG	
SLOF20090002	873168108	TXU CORP	-108 0000 S			10/29/2004	10/24/2005	10,254 17	-6,539 65	3,714 52 SG	
SLOF20090002	873168108	TXU CORP	-2,253 0000 S			10/29/2004	10/24/2005	213,913 40	-136,801 48	77,111 92 SG	
SLOF20090002	873168108	TXU CORP	-819 0000 S			11/1/2004	10/24/2005	77,760 80	-49,978 82	27,781 98 SG	
SLOF20090002	873168108	TXU CORP	-129 0000 S			11/1/2004	10/24/2005	12,248 04	-7,861 65	4,386 39 SG	
SLOF20090002	873168108	TXU CORP	-1,637 0000 S			11/1/2004	10/24/2005	155,426 65	-99,896 62	55,530 03 SG	
SLOF20090002	873168108	TXU CORP	-3,375 0000 S			12/2/2004	10/24/2005	320,442 84	-196,984 91	123,457 93 SG	
SLOF20090002	873168108	TXU CORP	-2,954 0000 S			12/2/2004	10/24/2005	280,470 57	-172,412 87	108,057 70 SG	

ACCOUNT	SECURITY	UNITS	SECURITY DESC.	TXN CODE	LOT	TRADE DATE	INTRADE DATE	SETTLE DATE	NET AMOUNT	DIGEST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20090002	873168108	-62,000	S			6/17/2005		10/19/2005	5,886.65	-5,204.28		682.37	SG
SLOF20090002	873168108	-287,000	S			6/17/2005		10/19/2005	27,249.51	-24,110.88		3,138.63	SG
SLOF20090002	873168108	-2,731,000	S			6/17/2005		10/19/2005	259,297.60	-228,833.49		30,464.11	SG
SLOF20090002	873168108	-920,000	S			6/17/2005		10/19/2005	87,350.35	-77,087.81		10,262.54	SG
SLOF20090002	873168108	-1,739,000	S			8/2/2005		10/19/2005	165,111.14	-155,497.38		9,613.76	S3
SLOF20090002	873168108	-80,000	S			8/2/2005		10/19/2005	7,595.68	-7,143.60		452.08	S3
SLOF20090002	873168108	-358,000	S			8/3/2005		10/19/2005	33,990.68	-32,765.20		1,225.48	S3
SLOF20090002	87612E106	-1,514,000	S			11/11/2004		2/2/2005	75,049.54	-76,811.58		-1,762.04	SL
SLOF20090002	87612E106	-451,000	S			11/12/2004		2/2/2005	22,303.96	-23,186.09		-882.13	SL
SLOF20090002	87612E106	-5,616,000	S			11/12/2004		2/2/2005	278,387.18	-288,720.80		-10,333.62	SL
SLOF20090002	87612E106	-2,588,000	S			11/12/2004		2/7/2005	132,199.10	-132,021.91		177.19	S3
SLOF20090002	87612E106	-133,000	S			11/12/2004		2/10/2005	6,742.68	-6,837.58		-84.90	SL
SLOF20090002	87612E106	-4,393,000	S			11/12/2004		2/8/2005	223,485.20	-225,845.89		-2,360.69	SL
SLOF20090002	87612E106	-551,000	S			11/12/2004		2/9/2005	27,399.34	-28,327.13		-927.79	SL
SLOF20090002	87612E106	-30,000	S			11/24/2004		2/9/2005	1,501.60	-1,559.40		-57.80	SL
SLOF20090002	87612E106	-197,000	S			11/12/2004		2/9/2005	9,796.13	-10,204.82		-408.69	SL
SLOF20090002	87612E106	-3,779,000	S			11/23/2004		2/14/2005	187,916.68	-195,242.41		-7,325.73	SL
SLOF20090002	87612E106	-2,259,000	S			11/24/2004		2/9/2005	112,332.31	-117,513.18		-5,180.87	SL
SLOF20090002	87612E106	-3,799,000	S			11/24/2004		2/9/2005	188,911.21	-197,472.02		-8,560.81	SL
SLOF20090002	87612E106	-1,485,000	S			11/24/2004		2/10/2005	73,278.62	-77,190.30		-3,911.68	SL
SLOF20090002	87612E106	-2,303,000	S			11/24/2004		2/10/2005	113,404.50	-119,709.94		-6,305.44	SL
SLOF20090002	87612E106	-1,523,000	S			11/26/2004		2/10/2005	75,153.77	-78,516.74		-3,362.97	SL
SLOF20090002	87612E106	-12,000	S			11/26/2004		2/15/2005	592.15	-626.22		-34.07	SL
SLOF20090002	87612E106	-2,099,000	S			11/29/2004		2/15/2005	103,576.99	-108,892.34		-5,315.35	SL
SLOF20090002	87612E106	-3,514,000	S			11/29/2004		2/16/2005	173,483.27	-182,300.00		-8,816.73	SL
SLOF20090002	87612E106	-3,744,000	S			11/29/2004		2/17/2005	184,113.00	-194,231.98		-10,118.98	SL
SLOF20090002	87612E106	-435,000	S			11/30/2004		2/14/2005	21,391.33	-22,420.29		-1,028.96	SL
SLOF20090002	87612E106	-1,753,000	S			6/29/2004		2/3/2005	156,827.33	-165,887.97		-9,060.64	SL
SLOF20090002	87612E106	-488,000	S			6/30/2004		2/3/2005	43,785.04	-46,342.23		-2,557.19	SL
SLOF20090002	87612E106	-49,000	S			7/1/2004		2/3/2005	4,383.65	-4,653.22		-269.57	SL
SLOF20090002	87612E106	-388,000	S			7/7/2004		2/3/2005	35,620.21	-37,996.47		-2,376.26	SL
SLOF20090002	87612E106	-772,000	S			7/7/2004		2/3/2005	34,812.70	-36,776.15		-1,963.45	SL
SLOF20090002	87612E106	-1,285,000	S			7/8/2004		2/4/2005	68,485.41	-73,173.17		-4,687.76	SL
SLOF20090002	87612E106	-1,022,000	S			7/9/2004		2/4/2005	113,994.51	-121,264.29		-7,269.78	SL
SLOF20090002	87612E106	-2,173,000	S			7/9/2004		2/7/2005	91,953.57	-93,494.71		-1,541.14	SL
SLOF20090002	87612E106	-367,000	S			7/9/2004		2/7/2005	47,236.42	-47,968.46		-732.04	SL
SLOF20090002	87612E106	-972,000	S			7/9/2004		2/7/2005	33,020.51	-33,573.93		-553.42	SL
SLOF20090002	87612E106	-628,000	S			7/9/2004		2/8/2005	88,400.48	-88,920.60		-520.12	SL
SLOF20090002	87612E106	-899,000	S			7/29/2004		2/8/2005	56,976.56	-57,450.76		-474.20	SL
SLOF20090002	87612E106	-575,000	S			7/12/2004		2/3/2005	81,557.17	-72,550.29		9,106.88	SG
SLOF20090002	87612E106	-2,020,000	S			7/12/2004		2/3/2005	183,478.83	-174,743.94		-8,734.89	SG
SLOF20090002	87612E106	-171,000	S			7/12/2004		2/3/2005	15,514.32	-15,704.91		-190.59	SL
SLOF20090002	87612E106	-101,000	S			7/29/2004		2/3/2005	9,173.84	-8,150.81		1,023.13	SG
SLOF20090002	87612E106	-15,350,000	S			10/28/2004		10/7/2005	1,058,577.70	-1,164,150.14		-105,572.44	SL
SLOF20090002	87612E106	-3,146,000	S			10/29/2004		10/7/2005	216,956.71	-242,052.61		-25,095.90	SL
SLOF20090002	87612E106	-1,627,000	S			11/12/2004		10/7/2005	112,202.34	-129,803.52		-17,601.18	SL
SLOF20090002	87612E106	-69,000	S			11/12/2004		10/6/2005	4,452.38	-5,504.88		-1,052.50	SL
SLOF20090002	87612E106	-188,000	S			11/12/2004		10/6/2005	12,248.19	-14,988.81		-2,750.62	SL
SLOF20090002	87612E106	-247,000	S			11/12/2004		10/13/2005	16,206.24	-19,705.89		-3,499.65	SL
SLOF20090002	87612E106	-14,000	S			11/12/2004		10/13/2005	916.23	-1,116.93		-200.70	SL
SLOF20090002	87612E106	-258,000	S			11/16/2004		10/10/2005	16,974.74	-20,465.00		-3,490.26	SL
SLOF20090002	87612E106	-200,000	S			11/16/2004		10/13/2005	13,089.01	-15,864.34		-2,775.33	SL
SLOF20090002	87612E106	-512,000	S			11/16/2004		10/14/2005	33,276.45	-40,612.71		-7,336.26	SL
SLOF20090002	87612E106	-3,000	S			11/16/2004		10/17/2005	191.03	-237.97		-46.94	SL
SLOF20090002	87612E106	-29,000	S			11/16/2004		10/17/2005	1,840.34	-2,300.33		-459.99	SL
									104,756,110.88	-84,486,074.31		20,270,036.67	
SLOF20090002	747525103	0	BVA	NA				3/25/2004	0	-4,812.01		-4,812.01	
SLOF20090002	747525103	0	BVA	NA				6/25/2004	0	-7,937.70		-7,937.70	
SLOF20090002	747525103	0	BVA	NA				9/24/2004	0	-11,112.78		-11,112.78	
SLOF20090002	ES7126117	-12,314,000	SW	NA				1/31/2005	0	-1,000,376.27		0	
SLOF20090002	H8920M855	12,314,000	SD	NA				1/31/2005	0	1,000,376.27		0	

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 Marsico Capital Management

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	TRADE DATE	SETTLE DATE	NEW AMOUNT	ADJUST	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20090002	747525103	QUALCOMM INC	0.000	CD	NA	3/26/2004	3/26/2004	3/26/2004	4,812.01		0.00	4,812.01	
SLOF20090002	747525103	QUALCOMM INC	0.000	CD	NA	6/25/2004	6/25/2004	6/25/2004	7,937.70		0.00	7,937.70	
SLOF20090002	747525103	QUALCOMM INC	0.000	CD	NA	9/24/2004	9/24/2004	9/24/2004	11,112.78		0.00	11,112.78	
SLOF20090002	549463107	LUCENT TECHNOLOGIES INC COM	0.000	CD	NA	2/1/2005	2/1/2005	2/1/2005	433.76		0.00	433.76	
SLOF20090002	549463107	LUCENT TECHNOLOGIES INC COM	0.000	CD	NA	5/18/2005	5/18/2005	5/18/2005	629.41		0.00	629.41	
									24,925.66		-23,862.49	1,063.17	
									104,781,038.64		-84,509,936.80	20,271,098.84	
									0.00		-1,276.25	-1,276.25	
									0.00		206.20	206.20	
									0.00		0.00	0.00	
									0.00		0.00	0.00	
									0.00		0.00	0.00	
									0.00		0.00	0.00	
									208,588,998.94		-169,044,806.14	20,270,929.78	
									208,588,998.94		-169,044,806.14	20,270,929.78	

Realized Gain/Loss- FFX Contracts
 Realized Settlement G/L ID cost
 Realized Currency G/L- Non Base
 Realized Currency G/L- Dividend
 Realized Currency G/L- Interest
 Journal Entries on Futures Contract
 Grand Total

Alfred P Sloan Foundation
 Tax ID No. 13-1623877
 High Rock Capital

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20120002	410768105	HANOVER COMPRESSOR CO COM	53 0000	SD		10/21/2005			0.00		796.06	796.06	
									0.00		796.06	796.06	
SLOF20120002	001547108	AK STL HLDG CORP COM	0 0000	CD		8/1/2005		8/1/2005	23.77		0.00	23.77	
SLOF20120002	NA9123459	USD (UNITED STATES DOLLAR)	0 0000	CD		10/31/2005		10/31/2005	222.80		0.00	222.80	
SLOF20120002	786474106	SAFETY COMPONENTS INTL INC	0 0000	CD		11/28/2005		11/28/2005	5,459.00		0.00	5,459.00	
SLOF20120002	628852105	NCIBLDG SYS INC COM	0 0000	CD		12/19/2005		12/19/2005	3,466.24		0.00	3,466.24	
									9,171.81		0.00	9,171.81	
GRAND TOTAL											796.06	9,967.87	

Alfred P Sloan Foundation
 Tax ID No 13-1623877
 Adage Capital Management

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	AD COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20140002	899719032	ADAGE CAPITAL FUND-SLO	-22,000,000	0000 S	NA	7/1/2005	7/1/2005	7/1/2005	22,000,000.00	-18,781,297.90	3,218,702.10	
									22,000,000.00	-18,781,297.90	3,218,702.10	
GRAND TOTAL												3,218,702.10

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 Colchester Global Investment

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,034.3550	S	NA	1/31/2005				20,019.00	-18,507.88	1,511.12	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,033.4250	S	NA	2/28/2005				20,094.00	-18,491.24	1,602.76	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,035.9530	S	NA	3/31/2005				19,602.00	-18,536.48	1,065.52	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,034.3310	S	NA	4/30/2005				19,785.00	-18,507.45	1,277.55	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,034.2850	S	NA	5/31/2005				19,714.00	-18,506.63	1,207.37	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,034.9700	S	NA	6/30/2005				19,528.00	-18,518.89	1,009.11	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,034.4140	S	NA	7/31/2005				19,539.00	-18,508.94	1,030.06	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,032.4040	S	NA	8/31/2005				19,785.00	-18,472.97	1,312.03	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,033.2860	S	NA	9/30/2005				19,566.00	-18,488.76	1,077.24	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,035.8160	S	NA	10/31/2005				19,100.00	-18,534.03	565.97	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,036.2570	S	NA	11/30/2005				18,961.00	-18,541.92	419.08	
SLOF20150002	999776396	COLCHESTER GLOBAL INVESTORS	-1,033.0230	S	NA	12/31/2005				19,379.00	-18,484.05	894.95	
										235,072.00	-222,099.24	12,972.76	

GRAND TOTAL 235,072.00 -222,099.24 12,972.76

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 Blackrock Core Bond

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20160002	091928689	BLACK ROCK FDS CORP BD	0.0000	CD	NA	12/9/2005	12/9/2005	12/9/2005	286,058.68		0.00	286,058.68	

GRAND TOTAL									286,058.68		0.00	286,058.68	
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Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 Pzena Investment

ACCOUNT	SECURITY	SECURITYDESC	UNITS	TXN.CODE	LOT	TRADE DATE	TXN. TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20110002	G4933P101	IPC HOLDINGS LTD COM	-26,425,000	S		6/25/2002	9/29/2005	10/4/2005	855,825.00		-794,071.25	61,753.75	LG
SLOF20110002	G4933P101	IPC HOLDINGS LTD COM	-5,750,000	S		7/10/2002	9/29/2005	10/4/2005	186,224.93		-169,970.00	16,254.93	LG
SLOF20110002	G4933P101	IPC HOLDINGS LTD COM	-7,700,000	S		8/28/2002	9/29/2005	10/4/2005	249,379.47		-226,599.45	22,780.02	LG
SLOF20110002	020002101	ALLSTATE CORP COM	-12,500,000	S		9/13/2002	9/29/2005	10/4/2005	696,287.12		-443,982.50	252,304.62	LG
SLOF20110002	037389103	AON CORP COM	-13,925,000	S		9/17/2002	9/29/2005	10/4/2005	434,166.12		-293,260.50	140,905.62	LG
SLOF20110002	037389103	AON CORP COM	-5,025,000	S		9/18/2002	9/29/2005	10/4/2005	156,673.95		-104,419.50	52,254.45	LG
SLOF20110002	037389103	AON CORP COM	-4,325,000	S		9/25/2002	9/29/2005	10/4/2005	134,848.72		-88,143.50	46,705.22	LG
SLOF20110002	037389103	AON CORP COM	-26,975,000	S		11/8/2002	9/29/2005	10/4/2005	841,050.72		-545,523.52	295,527.20	LG
SLOF20110002	037389103	AON CORP COM	-4,400,000	S		1/29/2003	9/29/2005	10/4/2005	137,187.14		-78,450.68	58,736.46	LG
SLOF20110002	044209104	ASHLAND INC NEW	-9,325,000	S		1/30/2003	9/29/2005	10/4/2005	497,570.51		-215,328.38	282,242.13	LG
SLOF20110002	044209104	ASHLAND INC NEW	-15,925,000	S		2/4/2003	9/29/2005	10/4/2005	849,738.38		-369,776.77	479,961.61	LG
SLOF20110002	044209104	ASHLAND INC NEW	-10,625,000	S		5/7/2004	9/29/2005	10/4/2005	566,936.91		-242,717.55	324,219.36	LG
SLOF20110002	074002106	BEARINGPOINT INC COM	-158,725,000	S		6/16/2004	7/6/2005	7/11/2005	1,190,578.00		-1,543,553.01	-352,975.01	LL
SLOF20110002	074002106	BEARINGPOINT INC COM	-77,050,000	S		6/16/2004	7/6/2005	7/11/2005	577,943.20		-660,272.27	-82,329.07	LL
SLOF20110002	074002106	BEARINGPOINT INC COM	-54,350,000	S		6/16/2004	7/6/2005	7/11/2005	407,673.11		-464,056.61	-56,383.50	LL
SLOF20110002	074002106	BEARINGPOINT INC COM	-40,750,000	S		11/18/2002	7/8/2005	7/13/2005	306,023.73		-347,935.72	-41,911.99	LL
SLOF20110002	097023105	BOEING CO COM	-8,550,000	S		4/28/2003	6/7/2005	6/10/2005	561,136.97		-270,044.06	291,092.91	LG
SLOF20110002	097023105	BOEING CO COM	-12,775,000	S		4/28/2003	6/7/2005	6/10/2005	838,423.95		-350,003.06	488,420.89	LG
SLOF20110002	097023105	BOEING CO COM	-6,900,000	S		11/25/2003	9/29/2005	10/4/2005	731,912.52		-302,057.44	429,855.08	LG
SLOF20110002	125509109	CIGNA CORP COM	-4,075,000	S		11/25/2003	9/29/2005	10/4/2005	665,926.34		-371,691.96	294,234.38	LG
SLOF20110002	125509109	CIGNA CORP COM	-4,650,000	S		2/6/2004	9/19/2005	9/22/2005	466,935.13		-219,513.73	247,421.40	LG
SLOF20110002	125509109	CIGNA CORP COM	-4,450,000	S		2/6/2004	9/19/2005	9/22/2005	532,821.68		-270,203.13	262,618.55	LG
SLOF20110002	125509109	CIGNA CORP COM	-13,750,000	S		2/9/2004	9/23/2005	9/28/2005	506,390.16		-258,581.49	247,808.67	LG
SLOF20110002	125581108	CIT GROUP INC	-8,775,000	S		7/1/2002	6/8/2005	6/13/2005	371,563.58		-201,825.00	169,738.58	LG
SLOF20110002	125581108	CIT GROUP INC	-6,750,000	S		7/1/2002	6/9/2005	6/14/2005	284,297.43		-155,250.00	129,047.43	LG
SLOF20110002	125581108	CIT GROUP INC	-2,850,000	S		7/1/2002	6/9/2005	6/14/2005	120,036.69		-65,550.00	54,486.69	LG
SLOF20110002	125581108	CIT GROUP INC	-13,850,000	S		7/1/2002	6/10/2005	6/15/2005	579,732.58		-318,550.00	261,182.58	LG
SLOF20110002	125581108	CIT GROUP INC	-24,075,000	S		10/22/2002	6/10/2005	6/15/2005	1,007,730.11		-428,672.23	579,057.88	LG
SLOF20110002	125581108	CIT GROUP INC	-4,375,000	S		10/22/2002	9/29/2005	10/4/2005	197,203.19		-77,899.94	119,303.25	LG
SLOF20110002	12612W104	CNF INC	-58,100,000	S		3/31/2003	5/6/2005	5/11/2005	2,618,858.31		-987,142.24	1,631,716.07	LG
SLOF20110002	12612W104	CNF INC	-4,725,000	S		5/25/2001	5/9/2005	5/12/2005	208,962.41		-153,136.78	55,825.63	LG
SLOF20110002	12612W104	CNF INC	-22,825,000	S		7/3/2002	5/25/2005	5/31/2005	657,437.47		-320,835.05	336,602.42	LG
SLOF20110002	204912109	COMPUTER ASSOC INTL INC COM	-18,150,000	S		8/2/2002	5/25/2005	5/31/2005	522,781.61		-164,143.16	358,638.45	LG
SLOF20110002	204912109	COMPUTER ASSOC INTL INC COM	-5,050,000	S		8/2/2002	5/26/2005	6/1/2005	146,143.91		-45,670.69	100,473.22	LG
SLOF20110002	204912109	COMPUTER ASSOC INTL INC COM	-5,775,000	S		1/28/2002	2/24/2005	3/1/2005	629,223.29		-342,566.65	286,656.64	LG
SLOF20110002	20825C104	CONOCOPHILLIPS	-17,500,000	S		1/28/2002	2/25/2005	3/2/2005	713,922.26		-375,192.04	338,730.22	LG
SLOF20110002	20825C104	CONOCOPHILLIPS	-12,150,000	S		1/28/2002	3/31/2005	4/5/2005	1,872,634.36		-1,038,080.75	834,553.61	LG
SLOF20110002	232820100	CYTEC INDS INC COM	-3,475,000	S		3/23/1999	3/4/2005	3/9/2005	633,949.12		-283,430.34	350,518.78	LG
SLOF20110002	232820100	CYTEC INDS INC COM	-5,600,000	S		2/4/2000	3/4/2005	3/9/2005	181,314.66		-88,931.51	92,383.15	LG
SLOF20110002	232820100	CYTEC INDS INC COM	-11,175,000	S		2/7/2000	3/4/2005	3/9/2005	292,190.54		-144,886.00	147,304.54	LG
SLOF20110002	25212E100	DEX MEDIA INC	-4,750,000	S		2/8/2000	3/4/2005	3/9/2005	583,076.66		-291,176.92	291,899.74	LG
SLOF20110002	25212E100	DEX MEDIA INC	-3,250,000	S		2/9/2000	3/4/2005	3/9/2005	24,784.02		-12,348.81	12,435.21	LG
SLOF20110002	25212E100	DEX MEDIA INC	-40,325,000	S		7/21/2004	9/29/2005	10/4/2005	169,574.86		-85,791.88	83,782.98	LG
SLOF20110002	25212E100	DEX MEDIA INC	-39,700,000	S		7/30/2004	9/29/2005	10/4/2005	1,115,004.14		-766,175.00	348,829.14	LG
SLOF20110002	302491303	FMC CORP NEW COM	-90,000,000	S		11/23/1999	9/30/2005	10/5/2005	1,097,722.62		-772,165.00	325,557.62	LG
SLOF20110002	302491303	FMC CORP NEW COM	-3,975,000	S		8/20/2001	9/29/2005	10/4/2005	2,484,706.09		-1,750,500.00	734,206.09	LG
SLOF20110002	302491303	FMC CORP NEW COM	-11,375,000	S		8/21/2001	9/29/2005	10/4/2005	220,422.81		-100,588.04	119,834.77	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK	-31,500,000	S		8/9/2001	3/21/2005	3/24/2005	630,769.69		-382,705.86	248,063.83	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK	-6,375,000	S		8/10/2001	5/9/2005	5/12/2005	652,950.60		-403,153.58	249,797.02	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK	-13,100,000	S		8/10/2001	5/10/2005	5/13/2005	999,789.66		-547,555.06	452,234.60	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK	-11,075,000	S		8/10/2001	5/9/2005	5/12/2005	214,141.31		-110,814.71	103,326.60	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK	-50,000	S		8/10/2001	6/21/2005	6/24/2005	440,039.41		-228,469.24	211,570.17	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK	-4,250,000	S		2/24/2004	6/21/2005	6/24/2005	374,250.67		-193,152.43	181,098.24	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK	-16,725,000	S		2/25/2004	6/21/2005	6/24/2005	1,905.44		-872.02	1,033.42	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK	-375,000	S		5/20/2004	6/21/2005	6/24/2005	161,962.42		-118,476.83	43,485.59	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		S			6/21/2005	6/24/2005	637,369.77		-465,371.45	171,998.32	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		S			6/21/2005	6/24/2005	14,280.80		-8,264.51	6,026.29	LG

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 Pzena Investment

ACCOUNT	SECURITY	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/20/2004		8/12/2005	8/17/2005	414,450.23	-217,632.17	186,818.06	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/21/2004		8/12/2005	8/17/2005	257,064.07	-136,297.79	120,766.28	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/24/2004		8/12/2005	8/17/2005	667,317.34	-355,530.36	311,786.98	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/27/2004		8/12/2005	8/17/2005	337,855.63	-182,966.04	154,889.59	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/27/2004		9/28/2005	10/3/2005	1,136,485.92	-561,398.89	575,087.03	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		8/30/2004		9/28/2005	10/3/2005	969,693.96	-543,391.48	426,302.48	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		9/7/2004		9/28/2005	10/3/2005	1,067,468.55	-602,968.00	464,500.55	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		9/25/2001		8/18/2005	8/23/2005	1,409,582.53	-839,919.75	569,662.78	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		4/25/2002		8/18/2005	8/23/2005	1,201,174.72	-786,774.01	414,400.71	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		4/25/2002		9/2/2005	9/8/2005	184,823.01	-116,446.04	68,376.97	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		9/9/2003		9/2/2005	9/8/2005	10,383.32	-7,691.59	2,691.73	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		9/9/2003		9/6/2005	9/9/2005	317,592.54	-234,849.81	82,742.73	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		9/9/2003		9/9/2005	9/14/2005	407,653.35	-299,971.91	107,681.44	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		9/9/2003		10/14/2005	10/19/2005	482,279.82	-358,940.75	123,339.07	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		9/9/2003		10/17/2005	10/20/2005	337,678.27	-250,745.75	86,932.52	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		8/13/2004		10/17/2005	10/20/2005	445,403.86	-270,808.09	174,595.77	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		8/13/2004		11/17/2005	11/22/2005	607,569.68	-355,199.44	252,370.24	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		11/17/1999		2/18/2005	2/24/2005	184,044.22	-84,613.51	99,430.71	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		11/17/1999		3/2/2005	3/7/2005	1,483,146.27	-676,908.06	806,238.21	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		11/17/1999		3/9/2005	3/14/2005	79,504.38	-36,023.57	43,480.81	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		11/17/1999		3/10/2005	3/15/2005	321,461.79	-146,607.56	174,854.23	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		11/17/1999		6/23/2005	6/28/2005	123,777.82	-51,940.97	71,836.85	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		11/17/1999		6/27/2005	6/30/2005	375,804.48	-160,011.68	215,792.80	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		12/4/2001		6/27/2005	6/30/2005	283,329.03	-202,613.04	80,715.99	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		12/4/2001		9/29/2005	10/4/2005	674,543.76	-413,568.29	260,975.47	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		1/29/2002		10/27/2005	11/1/2005	1,337,615.70	-865,007.30	472,608.40	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		1/29/2002		10/27/2005	11/1/2005	246,991.91	-162,912.18	84,079.73	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		1/29/2002		10/28/2005	11/2/2005	842,074.92	-556,690.81	285,384.11	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		7/23/2003		5/3/2005	5/6/2005	682,606.26	-601,997.99	80,608.27	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		7/23/2003		6/6/2005	6/9/2005	628,955.57	-559,708.87	69,246.70	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		7/23/2003		6/7/2005	6/10/2005	685,647.12	-608,216.98	77,430.14	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		2/4/2003		7/7/2005	7/7/2005	42.46	-14.97	27.49	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		1/29/2003		7/5/2005	7/8/2005	124,562.72	-43,315.41	81,247.31	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		1/30/2003		7/5/2005	7/8/2005	212,725.08	-74,384.22	138,340.86	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		2/4/2003		7/5/2005	7/8/2005	413,050.55	-142,094.53	270,956.02	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/19/2004		8/22/2005	8/25/2005	651,376.99	-449,275.12	202,101.87	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/19/2004		8/23/2005	8/26/2005	939,244.70	-643,030.30	296,214.40	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/16/2002		9/6/2005	9/9/2005	739,655.48	-509,347.68	230,307.80	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/16/2002		11/23/2005	11/29/2005	1,287,942.25	-1,097,752.40	190,189.85	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/16/2002		12/5/2005	12/8/2005	403,721.94	-327,177.59	76,544.35	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/17/2002		12/5/2005	12/8/2005	880,847.87	-721,150.61	159,697.26	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		4/14/2003		12/5/2005	12/8/2005	70,005.66	-38,570.58	31,435.08	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		12/2/2003		4/1/2005	4/6/2005	1,433,974.51	-771,076.22	662,898.29	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		12/3/2003		4/1/2005	4/6/2005	10,498.06	-5,608.32	4,889.74	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		12/3/2003		4/4/2005	4/7/2005	267,102.36	-143,743.68	123,358.68	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		2/9/2004		4/4/2005	4/7/2005	56,637.48	-36,467.70	20,169.78	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		2/10/2004		4/4/2005	4/7/2005	551,271.48	-354,439.82	196,831.66	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		2/11/2004		4/4/2005	4/7/2005	122,714.54	-79,119.30	43,595.24	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		2/12/2004		4/4/2005	4/7/2005	98,171.64	-63,492.65	34,678.99	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		11/4/2003		9/29/2005	10/4/2005	599,319.66	-499,280.10	100,039.56	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		4/26/2004		9/29/2005	10/4/2005	872,943.98	-739,363.29	133,580.69	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		4/14/2003		9/29/2005	10/4/2005	5,354.25	-3,943.07	1,411.18	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/16/2002		9/29/2005	10/4/2005	432,844.73	-468,862.39	-36,017.66	LL
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/17/2002		9/29/2005	10/4/2005	216,847.36	-237,296.47	-20,449.11	LL
SLOF20110002	42222G108	HEALTH NET INC COM STK		4/14/2003		10/4/2005	10/4/2005	11,558.50	-8,512.10	3,046.40	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		1/29/2002		6/28/2005	7/1/2005	1,206,470.10	-1,033,939.72	172,530.38	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		5/19/2003		9/29/2005	10/4/2005	1,161,004.57	-805,134.37	355,870.20	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		1/13/2004		7/1/2005	7/7/2005	1,455,273.20	-1,241,925.88	213,347.32	LG
SLOF20110002	42222G108	HEALTH NET INC COM STK		1/15/2004		7/1/2005	7/7/2005	1,002,694.94	-854,540.42	148,154.52	LG

Alfred P. Sloan Foundation
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 Pzena Investment

ACCOUNT	SECURITY	SECURITY-DESC	UNITS	FXN-CODE	LOT-TRADE-DATE	FXN-TRADE-DATE	SETTLE-DATE	NET-AMOUNT	ID	COST-BASE	REALIZED-GAIN/LOSS	ACQUISITION
SLOF20110002	03073E105	AMERISOURCEBERGEN CORP COM	-17,025 0000 S		6/8/2005	9/29/2005	10/4/2005	1,308,817.05		-1,108,186.19		200,630.86 SG
SLOF20110002	074002106	BEARINGPOINT INC COM	-87,700 0000 S		7/14/2004	7/8/2005	7/13/2005	658,608.13		-740,740.51		-82,132.38 SL
SLOF20110002	205363104	COMPUTER SCIENCES CORP COM	-18,475 0000 S		8/30/2005	10/31/2005	11/3/2005	934,459.66		-812,894.46		121,565.20 S3
SLOF20110002	318522307	FIRST AMERICAN CORP COM	-24,450 0000 S		3/22/2005	9/29/2005	10/4/2005	1,073,566.81		-763,287.54		290,279.27 SG
SLOF20110002	478366107	JOHNSON Ctls INC COM	-6,575 0000 S		7/13/2005	12/6/2005	12/9/2005	468,027.06		-385,776.29		82,250.77 SG
SLOF20110002	478366107	JOHNSON Ctls INC COM	-14,950 0000 S		7/13/2005	12/7/2005	12/12/2005	1,065,507.71		-877,164.34		188,343.37 SG
SLOF20110002	478366107	JOHNSON Ctls INC COM	-1,750 0000 S		7/13/2005	12/8/2005	12/13/2005	124,327.57		-102,678.10		21,649.47 SG
SLOF20110002	58155Q103	MCKESSON CORP COM	-27,450 0000 S		9/23/2004	6/14/2005	6/17/2005	1,187,503.19		-752,020.20		435,482.99 SG
SLOF20110002	58155Q103	MCKESSON CORP COM	-725 0000 S		9/23/2004	6/20/2005	6/23/2005	31,514.72		-19,862.10		11,652.62 SG
SLOF20110002	58155Q103	MCKESSON CORP COM	-5,650 0000 S		9/23/2004	6/21/2005	6/24/2005	245,362.45		-154,787.40		90,575.05 SG
SLOF20110002	58155Q103	MCKESSON CORP COM	-7,675 0000 S		9/23/2004	8/16/2005	8/19/2005	358,273.20		-210,264.30		148,008.90 SG
SLOF20110002	58155Q103	MCKESSON CORP COM	-19,225 0000 S		9/23/2004	8/17/2005	8/22/2005	899,417.47		-526,688.10		372,729.37 SG
SLOF20110002	58155Q103	MCKESSON CORP COM	-35,200 0000 S		10/5/2004	8/17/2005	8/22/2005	1,646,787.76		-899,004.48		747,783.28 SG
								80,307,911.45		-52,369,724.09		27,938,187.36
SLOF20110002	204912109	COMPUTER ASSOC INTL INC COM	120 0000 SD		NA	12/15/2004		0.00		3,723.60		3,723.60
								0.00		3,723.60		3,723.60

GRAND TOTAL 80,307,911.45 -52,366,000.49 27,941,910.96

ACCOUNT	SECURITY	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST	BASE	REALIZED GAIN/LOSS	Acquisition
SLOF40020002	AA6065582 AUSTRALIA & NEW ZEALAND BANK	S		12/15/2003	3/15/2005	3/18/2005	119.00	-97.93	21.07	LG	5,066.57
SLOF40020002	AA6065582 AUSTRALIA & NEW ZEALAND BANK	S		12/16/2003	3/15/2005	3/18/2005	27,201.06	-22,134.49		LG	1,807.90
SLOF40020002	AA6065582 AUSTRALIA & NEW ZEALAND BANK	S		12/22/2003	3/15/2005	3/18/2005	10,370.41	-8,562.51		LG	1,961.20
SLOF40020002	AA6065582 AUSTRALIA & NEW ZEALAND BANK	S		12/22/2003	4/7/2005	4/12/2005	12,802.40	-10,841.20		LG	606.93
SLOF40020002	AA6065582 AUSTRALIA & NEW ZEALAND BANK	S		12/22/2003	5/23/2005	5/26/2005	3,150.32	-2,543.39		LG	2,529.80
SLOF40020002	AA6065582 AUSTRALIA & NEW ZEALAND BANK	S		12/31/2003	5/23/2005	5/26/2005	13,430.32	-10,900.52		LG	4,129.24
SLOF40020002	AA6065582 AUSTRALIA & NEW ZEALAND BANK	S		12/31/2003	6/21/2005	6/24/2005	21,993.80	-17,864.56		LL	-542.51
SLOF40020002	AA6066606 AMCOR LIMITED NPV	S		2/18/2004	3/15/2005	3/18/2005	13,886.49	-14,429.00		LL	-222.02
SLOF40020002	AA6066606 AMCOR LIMITED NPV	S		2/19/2004	3/15/2005	3/18/2005	19,388.24	-19,610.26		LL	-2,717.14
SLOF40020002	AA6066606 AMCOR LIMITED NPV	S		2/19/2004	5/23/2005	5/26/2005	18,991.57	-21,708.71		LL	-1,644.55
SLOF40020002	AA6066606 AMCOR LIMITED NPV	S		2/19/2004	6/21/2005	6/24/2005	28,693.57	-30,338.12		LL	8,696.31
SLOF40020002	AA6120007 BRAMBLES INDS ORD STK NPV	S		5/10/2004	5/23/2005	5/26/2005	31,626.29	-22,929.98		LL	8,067.03
SLOF40020002	AA6120007 BRAMBLES INDS ORD STK NPV	S		5/17/2004	5/23/2005	5/26/2005	29,193.49	-21,126.46		LL	957.55
SLOF40020002	AA6120007 BRAMBLES INDS ORD STK NPV	S		5/17/2004	6/21/2005	6/24/2005	3,244.37	-2,286.82		LL	10,642.38
SLOF40020002	AA6120007 BRAMBLES INDS ORD STK NPV	S		5/10/2004	5/23/2005	5/26/2005	35,688.07	-25,045.69		LL	1,095.53
SLOF40020002	AA6271024 INSURANCE AUSTRALIA GROUP PLC	S		6/2/2004	6/21/2005	6/24/2005	4,969.61	-3,874.08		LL	2,315.43
SLOF40020002	AA6271024 INSURANCE AUSTRALIA GROUP PLC	S		5/25/2001	6/21/2005	6/24/2005	10,101.45	-7,786.02		LL	676.94
SLOF40020002	AA6349267 FOSTERS GROUP ORD NPV	S		5/25/2001	5/23/2005	5/26/2005	33,814.03	-33,137.09		LL	188.43
SLOF40020002	AA6349267 FOSTERS GROUP ORD NPV	S		3/22/2002	6/21/2005	6/24/2005	21,045.50	-20,857.07		LL	43.91
SLOF40020002	AA6571464 WMC RES LTD NPV	S		10/13/2000	1/24/2005	1/28/2005	14,341.01	-8,934.91		LL	232.37
SLOF40020002	AA6571464 WMC RES LTD NPV	S		10/18/2000	1/24/2005	1/28/2005	66.19	-41.36		LL	692.29
SLOF40020002	AA6571464 WMC RES LTD NPV	S		10/18/2000	2/2/2005	2/2/2005	30,518.84	-18,128.21		LL	5,406.10
SLOF40020002	AA6571464 WMC RES LTD NPV	S		10/19/2000	2/2/2005	2/2/2005	13,552.19	-8,382.62		LL	24.83
SLOF40020002	AA6571464 WMC RES LTD NPV	S		10/19/2000	2/7/2005	2/7/2005	15,316.24	-9,246.01		LL	11,390.63
SLOF40020002	AA6571464 WMC RES LTD NPV	S		10/19/2000	2/7/2005	2/7/2005	3,802.34	-2,298.90		LL	5,169.57
SLOF40020002	AA6571464 WMC RES LTD NPV	S		11/1/2000	2/7/2005	2/7/2005	30,908.57	-19,199.43		LL	6,070.23
SLOF40020002	AA6571464 WMC RES LTD NPV	S		11/14/2000	2/7/2005	2/7/2005	32,074.92	-19,756.98		LL	1,503.44
SLOF40020002	AA6571464 WMC RES LTD NPV	S		11/17/2000	2/7/2005	2/7/2005	8,555.26	-5,275.55		LL	11,709.14
SLOF40020002	AA6571464 WMC RES LTD NPV	S		11/17/2000	2/10/2005	2/10/2005	13,174.27	-8,212.62		LL	12,317.93
SLOF40020002	AA6571464 WMC RES LTD NPV	S		11/17/2000	2/15/2005	2/15/2005	10,143.10	-6,277.03		LL	3,279.71
SLOF40020002	AA6571464 WMC RES LTD NPV	S		11/27/2000	2/18/2005	2/23/2005	27,756.26	-16,796.09		LL	4,961.65
SLOF40020002	AA6608514 PROMINA GROUP NPV	S		5/6/2004	5/23/2005	5/26/2005	21,260.35	-15,995.46		LL	3,868.07
SLOF40020002	AA6608514 PROMINA GROUP NPV	S		5/7/2004	6/21/2005	6/24/2005	29,470.54	-20,993.68		LL	10,960.17
SLOF40020002	AA6624602 NATL AUSTRALIA BK NPV	S		12/14/2000	3/15/2005	3/18/2005	10,255.64	-10,134.12		LL	5,264.89
SLOF40020002	AA6624602 NATL AUSTRALIA BK NPV	S		12/15/2000	3/15/2005	3/18/2005	32,264.95	-31,631.09		LL	8,476.86
SLOF40020002	AA6624602 NATL AUSTRALIA BK NPV	S		12/19/2000	3/15/2005	3/18/2005	16,132.48	-16,087.46		LL	121.52
SLOF40020002	AA6624602 NATL AUSTRALIA BK NPV	S		12/12/2001	3/15/2005	3/18/2005	10,048.23	-10,682.33		LL	633.86
SLOF40020002	AA6948837 WESFARMERS ORD NPV	S		11/7/2003	3/15/2005	3/18/2005	22,472.76	-15,782.46		LL	45.02
SLOF40020002	AA6948837 WESFARMERS ORD NPV	S		11/11/2003	5/23/2005	5/26/2005	34,704.36	-24,081.89		LL	-634.10
SLOF40020002	AA6948837 WESFARMERS ORD NPV	S		12/2/2003	5/23/2005	5/26/2005	19,857.84	-14,808.35		LL	6,690.30
SLOF40020002	AA6948837 WESFARMERS ORD NPV	S		12/2/2003	6/21/2005	6/24/2005	9,031.08	-6,379.67		LL	10,622.47
SLOF40020002	AA6948837 WESFARMERS ORD NPV	S		12/5/2003	6/21/2005	6/24/2005	30,928.37	-22,001.13		LL	136.48
SLOF40020002	AA6981234 WOOLWORTHS LIMITED ORD A\$0 25	S		5/7/2001	3/15/2005	3/18/2005	15,395.88	-10,978.08		LL	4,949.49
SLOF40020002	AA6981234 WOOLWORTHS LIMITED ORD A\$0 25	S		5/15/2001	3/15/2005	3/18/2005	52,211.01	-38,368.56		LL	2,651.41
SLOF40020002	AA6981234 WOOLWORTHS LIMITED ORD A\$0 25	S		5/17/2001	3/15/2005	3/18/2005	50,937.58	-37,649.25		LL	8,927.24
SLOF40020002	AA6981234 WOOLWORTHS LIMITED ORD A\$0 25	S		5/22/2001	3/15/2005	3/18/2005	41,908.89	-31,395.97		LL	4,417.80
SLOF40020002	AA6981234 WOOLWORTHS LIMITED ORD A\$0 25	S		6/5/2001	5/23/2005	5/26/2005	5,963.20	-4,521.45		LL	13,842.45
SLOF40020002	AA6981234 WOOLWORTHS LIMITED ORD A\$0 25	S		6/5/2001	5/23/2005	5/26/2005	28,011.79	-21,390.43		LL	13,288.33
SLOF40020002	AA6981234 WOOLWORTHS LIMITED ORD A\$0 25	S		7/3/2001	6/21/2005	6/24/2005	20,918.28	-15,398.80		LL	10,512.92
SLOF40020002	ED4325418 BAYERISCHE HYPO-UND VEREINBANK	S		4/22/2004	5/23/2005	5/26/2005	4,966.18	-4,150.41		LL	1,441.75
SLOF40020002	ED4325418 BAYERISCHE HYPO-UND VEREINBANK	S		4/23/2004	5/23/2005	5/26/2005	7,449.27	-6,256.67		LL	6,621.36
SLOF40020002	ED4325418 BAYERISCHE HYPO-UND VEREINBANK	S		4/28/2004	5/23/2005	5/26/2005	7,449.27	-6,140.60		LL	5,519.48
SLOF40020002	ED4325418 BAYERISCHE HYPO-UND VEREINBANK	S		4/29/2004	5/23/2005	5/26/2005	24,830.92	-18,930.82		LL	4,757.67
SLOF40020002	ED4325418 BAYERISCHE HYPO-UND VEREINBANK	S		4/29/2004	5/23/2005	5/26/2005	37,246.37	-28,396.23		LL	815.77
SLOF40020002	ED4325418 BAYERISCHE HYPO-UND VEREINBANK	S		4/29/2004	5/23/2005	5/26/2005	1,192.60	-1,192.60		LL	1,192.60
SLOF40020002	ED4325418 BAYERISCHE HYPO-UND VEREINBANK	S		4/29/2004	5/23/2005	5/26/2005	1,308.67	-1,308.67		LL	1,308.67
SLOF40020002	ED4325418 BAYERISCHE HYPO-UND VEREINBANK	S		4/29/2004	5/23/2005	5/26/2005	5,900.10	-5,900.10		LL	5,900.10
SLOF40020002	ED4325418 BAYERISCHE HYPO-UND VEREINBANK	S		4/29/2004	5/23/2005	5/26/2005	8,850.14	-8,850.14		LL	8,850.14

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 Cap Guard International EAFE

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EE7111318	INDUSTRIA DE DISENO TEXTIL SA	-300 0000	S		9/22/2003	5/23/2005	5/26/2005	9,038.86	-7,546.98	1,491.88	LG
SLOF40020002	EE7111318	INDUSTRIA DE DISENO TEXTIL SA	-200 0000	S		9/23/2003	5/23/2005	5/26/2005	6,025.91	-4,986.83	1,039.08	LG
SLOF40020002	EE7111318	INDUSTRIA DE DISENO TEXTIL SA	-900 0000	S		9/23/2003	6/21/2005	6/24/2005	23,814.05	-21,351.95	2,462.10	LG
SLOF40020002	EE7111318	INDUSTRIA DE DISENO TEXTIL SA	-300 0000	S		9/24/2003	6/21/2005	6/24/2005	7,938.02	-7,155.42	782.60	LG
SLOF40020002	EE7111318	INDUSTRIA DE DISENO TEXTIL SA	-300 0000	S		9/25/2003	6/21/2005	6/24/2005	7,938.01	-7,103.48	834.53	LG
SLOF40020002	EE7111318	INDUSTRIA DE DISENO TEXTIL SA	-300 0000	S		9/26/2003	6/21/2005	6/24/2005	7,938.02	-6,922.13	1,015.89	LG
SLOF40020002	EE7111318	INDUSTRIA DE DISENO TEXTIL SA	-100 0000	S		9/29/2003	6/21/2005	6/24/2005	2,646.00	-2,285.37	360.63	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-200 0000	S		4/6/1999	3/15/2005	3/18/2005	20,124.89	-16,484.51	3,640.38	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-400 0000	S		11/8/2002	3/15/2005	3/18/2005	40,249.79	-35,884.38	4,365.41	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-200 0000	S		11/11/2002	3/15/2005	3/18/2005	20,124.89	-17,827.39	2,297.50	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-200 0000	S		11/13/2002	3/15/2005	3/18/2005	20,124.89	-17,989.95	2,134.94	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-600 0000	S		11/13/2002	5/23/2005	5/26/2005	56,303.53	-50,504.69	5,798.84	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-200 0000	S		3/31/2003	5/23/2005	5/26/2005	18,767.84	-15,137.47	3,630.37	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-100 0000	S		4/14/2003	5/23/2005	5/26/2005	9,383.92	-8,248.49	1,135.43	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-100 0000	S		4/14/2003	6/21/2005	6/24/2005	8,929.21	-7,901.65	1,027.56	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-400 0000	S		4/15/2003	6/21/2005	6/24/2005	35,716.82	-31,617.32	4,099.50	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-200 0000	S		5/27/2003	6/21/2005	6/24/2005	17,858.41	-14,182.58	3,675.83	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-200 0000	S		5/28/2003	6/21/2005	6/24/2005	17,858.41	-14,199.38	3,659.03	LG
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-300 0000	S		9/15/2000	3/15/2005	3/18/2005	12,302.24	-20,849.79	-8,547.55	LL
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-200 0000	S		9/19/2000	3/15/2005	3/18/2005	8,201.49	-13,393.45	-5,191.96	LL
SLOF40020002	EFB018SX0	GROUPE DANONE EURO 50	-400 0000	S		9/22/2000	3/15/2005	3/18/2005	16,402.98	-25,894.67	-9,491.69	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-1,300 0000	S		1/19/2001	3/15/2005	3/18/2005	53,309.70	-80,211.91	-26,902.21	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-900 0000	S		1/23/2001	3/15/2005	3/18/2005	36,906.71	-54,901.59	-17,994.88	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-700 0000	S		4/6/2001	3/15/2005	3/18/2005	28,705.22	-31,000.49	-2,295.27	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-300 0000	S		6/8/2001	3/15/2005	3/18/2005	12,302.24	-14,907.82	-2,605.58	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-300 0000	S		6/8/2001	5/23/2005	5/26/2005	11,911.06	-14,331.07	-2,420.01	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-3,200 0000	S		6/15/2001	5/23/2005	5/26/2005	127,051.36	-148,004.61	-20,953.25	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-100 0000	S		6/21/2001	5/23/2005	5/26/2005	3,970.35	-4,390.41	-420.06	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-1,100 0000	S		6/21/2001	6/21/2005	6/24/2005	43,385.64	-47,149.28	-3,763.64	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-500 0000	S		8/10/2001	6/21/2005	6/24/2005	19,720.74	-21,182.22	-1,461.48	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-300 0000	S		8/17/2001	6/21/2005	6/24/2005	11,832.45	-12,806.77	-974.32	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-1,000 0000	S		7/27/2001	6/21/2005	6/24/2005	39,441.49	-41,202.78	-1,761.29	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-300 0000	S		8/3/2001	6/21/2005	6/24/2005	11,832.45	-12,844.33	-1,011.88	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-200 0000	S		8/9/2001	6/21/2005	6/24/2005	7,888.30	-8,506.45	-618.15	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-300 0000	S		8/9/2001	6/21/2005	6/24/2005	11,832.44	-12,720.76	-888.32	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-300 0000	S		8/10/2001	6/21/2005	6/24/2005	11,832.45	-12,474.19	-641.74	LL
SLOF40020002	EF4002129	BOUYGUES EUR1	-300 0000	S		8/10/2001	6/21/2005	6/24/2005	11,832.44	-12,709.34	-876.90	LL
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-40 0000	S		3/7/2002	3/15/2005	3/18/2005	7,496.35	-7,510.57	-14.22	LL
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-10 0000	S		3/7/2002	3/15/2005	3/18/2005	1,874.09	-1,693.44	180.65	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-200 0000	S		3/8/2002	3/15/2005	3/18/2005	37,481.78	-37,562.12	-80.34	LL
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-20 0000	S		3/8/2002	3/15/2005	3/18/2005	3,748.18	-3,389.55	358.63	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-100 0000	S		4/16/2002	3/15/2005	3/18/2005	18,740.89	-18,604.70	136.19	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-10 0000	S		4/16/2002	3/15/2005	3/18/2005	1,874.09	-1,678.35	195.74	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-320 0000	S		6/28/2002	3/15/2005	3/18/2005	59,970.83	-51,296.43	8,674.40	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-167 0000	S		6/28/2002	5/23/2005	5/26/2005	29,661.74	-25,076.06	4,585.68	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-48 0000	S		6/28/2002	5/23/2005	5/26/2005	8,525.53	-6,567.81	1,957.72	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-100 0000	S		3/5/2004	5/23/2005	5/26/2005	17,761.52	-16,765.03	996.49	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-10 0000	S		3/5/2004	5/23/2005	5/26/2005	1,776.15	-1,431.48	344.67	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-75 0000	S		3/18/2004	5/23/2005	5/26/2005	13,321.15	-12,195.28	1,125.87	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-25 0000	S		3/18/2004	6/21/2005	6/24/2005	4,315.88	-3,906.66	409.32	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-10 0000	S		3/18/2004	6/21/2005	6/24/2005	1,726.39	-1,326.04	400.35	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-100 0000	S		5/7/2004	6/21/2005	6/24/2005	17,263.94	-16,364.12	899.82	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-100 0000	S		5/7/2004	6/21/2005	6/24/2005	17,263.94	-16,297.26	66.68	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-10 0000	S		5/7/2004	6/21/2005	6/24/2005	1,726.39	-1,398.71	327.68	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-10 0000	S		5/7/2004	6/21/2005	6/24/2005	1,726.39	-1,393.03	333.36	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-100 0000	S		5/10/2004	6/21/2005	6/24/2005	17,263.95	-16,056.57	1,207.38	LG
SLOF40020002	EF4011401	AIR LIQUIDE (L) EUR11	-10 0000	S		5/10/2004	6/21/2005	6/24/2005	1,726.40	-1,373.65	352.75	LG
SLOF40020002	EF4057800	L'OREAL EURO 2	-200 0000	S		3/5/2003	3/15/2005	3/18/2005	16,044.08	-15,518.95	525.13	LG
SLOF40020002	EF4057800	L'OREAL EURO 2	-100 0000	S		3/6/2003	3/15/2005	3/18/2005	8,022.04	-7,564.76	357.28	LG

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	AD COST	BASE REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EF4057800	L'OREAL EURO 2	-200.0000	S		3/7/2003	3/15/2005	3/18/2005	16,044.09	-15,204.54	839.55	LG
SLOF40020002	EF4057800	L'OREAL EURO 2	-100.0000	S		4/3/2003	3/15/2005	3/18/2005	8,022.04	-8,007.06	14.98	LG
SLOF40020002	EF4057800	L'OREAL EURO 2	-100.0000	S		4/8/2003	3/15/2005	3/18/2005	8,022.04	-8,593.28	-571.24	LL
SLOF40020002	EF4057800	L'OREAL EURO 2	-100.0000	S		4/9/2003	3/15/2005	3/18/2005	8,022.04	-8,617.62	-595.58	LL
SLOF40020002	EF4057800	L'OREAL EURO 2	-100.0000	S		4/10/2003	3/15/2005	3/18/2005	16,044.09	-17,074.39	-1,030.30	LL
SLOF40020002	EF4057800	L'OREAL EURO 2	-200.0000	S		4/11/2003	5/23/2005	5/26/2005	14,629.36	-16,118.75	-1,489.39	LL
SLOF40020002	EF4057800	L'OREAL EURO 2	-200.0000	S		5/6/2004	5/23/2005	5/26/2005	14,629.36	-15,990.84	-1,361.48	LL
SLOF40020002	EF4057800	L'OREAL EURO 2	-200.0000	S		5/6/2004	5/23/2005	5/26/2005	14,629.35	-15,919.53	-1,290.18	LL
SLOF40020002	EF4057800	L'OREAL EURO 2	-200.0000	S		5/7/2004	6/21/2005	6/24/2005	14,509.96	-15,401.65	-891.69	LL
SLOF40020002	EF4057800	L'OREAL EURO 2	-100.0000	S		5/10/2004	6/21/2005	6/24/2005	7,254.98	-7,731.28	-476.30	LL
SLOF40020002	EF4057800	L'OREAL EURO 2	-300.0000	S		5/14/2004	6/21/2005	6/24/2005	21,764.94	-22,865.60	-1,100.66	LL
SLOF40020002	EF4057800	L'OREAL EURO 2	-100.0000	S		11/21/2002	6/21/2005	6/24/2005	7,254.98	-7,703.70	-448.72	LL
SLOF40020002	EF4712792	RENAULT REGIE NATIONALE DES	-100.0000	S		9/18/2003	3/15/2005	3/18/2005	9,150.73	-7,173.73	1,977.00	LG
SLOF40020002	EF4712792	RENAULT REGIE NATIONALE DES	-100.0000	S		9/19/2003	3/15/2005	3/18/2005	9,150.73	-7,982.71	1,168.02	LG
SLOF40020002	EF4712792	RENAULT REGIE NATIONALE DES	-200.0000	S		9/19/2003	3/15/2005	3/18/2005	18,301.45	-15,622.30	2,679.15	LG
SLOF40020002	EF4712792	RENAULT REGIE NATIONALE DES	-300.0000	S		9/19/2003	5/23/2005	5/26/2005	26,510.20	-21,981.46	4,528.74	LG
SLOF40020002	EF4712792	RENAULT REGIE NATIONALE DES	-100.0000	S		9/19/2003	6/21/2005	6/24/2005	8,565.24	-7,015.94	1,549.30	LG
SLOF40020002	EF4712792	RENAULT REGIE NATIONALE DES	-200.0000	S		9/22/2003	6/21/2005	6/24/2005	17,130.49	-13,388.25	3,742.24	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-200.0000	S		2/26/2003	3/15/2005	3/18/2005	16,349.81	-11,573.35	4,776.46	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-200.0000	S		3/5/2003	3/15/2005	3/18/2005	16,349.81	-11,555.07	4,794.74	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-200.0000	S		3/28/2003	3/15/2005	3/18/2005	16,349.81	-12,485.23	3,864.58	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-100.0000	S		5/10/2004	5/23/2005	5/26/2005	7,358.71	-6,908.18	450.53	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-100.0000	S		5/12/2004	5/23/2005	5/26/2005	7,358.70	-6,918.64	440.06	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-200.0000	S		5/13/2004	5/23/2005	5/26/2005	14,717.41	-13,822.75	894.66	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-100.0000	S		5/14/2004	5/23/2005	5/26/2005	7,358.71	-6,875.99	482.72	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-400.0000	S		5/17/2004	5/23/2005	5/26/2005	29,434.82	-27,425.16	2,009.66	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-200.0000	S		5/18/2004	5/23/2005	5/26/2005	14,717.41	-13,458.14	1,259.27	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-200.0000	S		5/18/2004	5/23/2005	5/26/2005	14,717.41	-13,574.54	1,142.87	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-200.0000	S		5/19/2004	6/21/2005	6/24/2005	14,813.26	-13,328.11	1,485.15	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-200.0000	S		5/21/2004	6/21/2005	6/24/2005	14,813.26	-13,407.45	1,405.81	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-200.0000	S		6/1/2004	6/21/2005	6/24/2005	14,813.26	-13,287.74	1,525.52	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-100.0000	S		6/11/2004	6/21/2005	6/24/2005	7,406.63	-6,818.69	587.94	LG
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8	-100.0000	S		6/14/2004	6/21/2005	6/24/2005	7,406.63	-6,739.35	667.28	LG
SLOF40020002	EF4834778	VIVENDI UNIVERSAL EUR5 5	-100.0000	S		1/22/2003	3/15/2005	3/18/2005	3,141.03	-2,331.45	809.58	LG
SLOF40020002	EF4834778	VIVENDI UNIVERSAL EUR5 5	-700.0000	S		1/27/2003	3/15/2005	3/18/2005	21,987.17	-16,155.43	5,831.74	LG
SLOF40020002	EF4834778	VIVENDI UNIVERSAL EUR5 5	-700.0000	S		1/27/2003	5/23/2005	5/26/2005	21,916.36	-15,106.57	6,809.79	LG
SLOF40020002	EF4834778	VIVENDI UNIVERSAL EUR5 5	-500.0000	S		1/28/2003	5/23/2005	5/26/2005	15,654.55	-10,770.78	4,883.77	LG
SLOF40020002	EF4834778	VIVENDI UNIVERSAL EUR5 5	-900.0000	S		1/29/2003	6/21/2005	6/24/2005	27,723.00	-17,624.44	10,098.56	LG
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-700.0000	S		3/11/2002	3/15/2005	3/18/2005	58,446.25	-65,592.72	-7,146.47	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-400.0000	S		3/4/2002	3/15/2005	3/18/2005	33,397.86	-37,628.66	-4,228.80	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-100.0000	S		3/5/2002	3/15/2005	3/18/2005	8,349.46	-9,445.66	-1,096.20	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-200.0000	S		7/18/2002	3/15/2005	3/18/2005	16,698.93	-15,936.89	762.04	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-1,000.0000	S		7/19/2002	3/15/2005	3/18/2005	83,494.64	-78,594.80	4,899.84	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-500.0000	S		7/22/2002	3/15/2005	3/18/2005	41,747.32	-38,248.20	3,499.12	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-800.0000	S		7/23/2002	3/15/2005	3/18/2005	66,795.72	-59,256.96	7,538.76	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-300.0000	S		8/13/2002	3/15/2005	3/18/2005	25,048.39	-25,199.43	-151.04	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-300.0000	S		8/14/2002	3/15/2005	3/18/2005	25,048.39	-25,527.50	-479.11	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-200.0000	S		8/15/2002	3/15/2005	3/18/2005	16,698.93	-17,089.56	-390.63	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-200.0000	S		8/16/2002	3/15/2005	3/18/2005	16,698.93	-17,018.45	-317.52	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-200.0000	S		8/19/2002	3/15/2005	3/18/2005	16,698.93	-16,973.14	-274.21	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-800.0000	S		8/20/2002	3/15/2005	3/18/2005	66,795.72	-67,137.08	-341.36	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-200.0000	S		8/21/2002	3/15/2005	3/18/2005	16,688.93	-16,634.75	54.18	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-300.0000	S		8/23/2002	3/15/2005	3/18/2005	25,048.39	-25,205.90	-157.51	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-100.0000	S		10/14/2002	5/17/2005	5/17/2005	8,852.11	-7,986.95	865.16	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-300.0000	S		10/14/2002	5/20/2005	5/20/2005	26,334.22	-23,639.03	2,695.19	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-200.0000	S		10/14/2002	5/23/2005	5/26/2005	17,912.47	-15,875.67	2,036.80	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-100.0000	S		10/18/2002	5/23/2005	5/26/2005	8,956.24	-7,959.20	997.04	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-1,100.0000	S		11/13/2002	5/23/2005	5/26/2005	98,518.60	-81,397.10	17,121.50	LL
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-900.0000	S		11/14/2002	5/23/2005	5/26/2005	80,606.13	-68,555.75	12,050.38	LL

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TRADE DATE	INTRA DATE	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	GROSS BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-700 0000 S	11/15/2002		5/23/2005	5/26/2005	62,693.66		-53,999.37	8,694.29 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-300 0000 S	11/20/2002		5/23/2005	5/26/2005	26,868.71		-23,349.29	3,519.42 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-300 0000 S	12/13/2002		5/23/2005	5/26/2005	26,868.71		-22,111.90	4,756.81 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-200 0000 S	12/16/2002		5/23/2005	5/26/2005	17,912.47		-15,012.70	2,899.77 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-200 0000 S	12/17/2002		5/23/2005	5/26/2005	17,912.47		-15,080.00	2,832.47 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-500 0000 S	12/17/2002		6/21/2005	6/24/2005	42,158.95		-35,952.67	6,206.28 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-400 0000 S	12/18/2002		6/21/2005	6/24/2005	33,727.16		-28,762.65	4,964.51 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-100 0000 S	12/19/2002		6/21/2005	6/24/2005	8,431.79		-7,134.85	1,296.94 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-300 0000 S	8/29/2003		6/21/2005	6/24/2005	25,295.37		-19,303.39	5,991.98 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-400 0000 S	9/1/2003		6/21/2005	6/24/2005	33,727.16		-26,316.30	7,410.86 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-300 0000 S	9/2/2003		6/21/2005	6/24/2005	25,295.37		-19,494.17	5,801.20 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-300 0000 S	9/3/2003		6/21/2005	6/24/2005	25,295.37		-19,817.35	5,478.02 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-100 0000 S	9/4/2003		6/21/2005	6/24/2005	8,431.79		-6,528.78	1,903.01 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-200 0000 S	9/5/2003		6/21/2005	6/24/2005	16,863.58		-13,143.57	3,720.01 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-100 0000 S	9/8/2003		6/21/2005	6/24/2005	8,431.79		-6,571.32	1,860.47 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-100 0000 S	12/8/2003		6/21/2005	6/24/2005	8,431.79		-6,741.10	1,690.69 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-100 0000 S	12/9/2003		6/21/2005	6/24/2005	33,727.17		-27,071.79	6,655.38 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-200 0000 S	12/17/2003		6/21/2005	6/24/2005	16,863.58		-13,937.60	2,925.78 LG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2	-100 0000 S	6/13/2003		3/15/2005	3/18/2005	5,176.68		-4,470.40	706.28 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	6/16/2003		3/15/2005	3/18/2005	10,353.37		-8,864.96	1,488.41 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	6/19/2003		3/15/2005	3/18/2005	10,353.37		-9,092.32	1,261.05 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	6/20/2003		3/15/2005	3/18/2005	10,353.37		-9,049.72	1,303.65 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	6/24/2003		3/15/2005	3/18/2005	10,353.36		-8,875.33	1,478.03 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-100 0000 S	6/25/2003		3/15/2005	3/18/2005	5,176.68		-4,237.89	938.79 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-500 0000 S	9/30/2003		3/15/2005	3/18/2005	25,883.42		-21,709.10	4,174.32 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	10/1/2003		3/15/2005	3/18/2005	10,353.37		-8,682.65	1,670.72 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	10/2/2003		3/15/2005	3/18/2005	10,353.36		-8,811.02	1,542.34 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	10/7/2003		5/23/2005	5/26/2005	9,451.50		-8,297.66	1,153.84 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	10/8/2003		5/23/2005	5/26/2005	9,451.49		-8,252.26	1,189.23 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-400 0000 S	10/9/2003		5/23/2005	5/26/2005	18,902.99		-16,707.21	2,195.78 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	10/10/2003		5/23/2005	5/26/2005	9,451.50		-8,383.63	1,067.87 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	10/14/2003		5/23/2005	5/26/2005	9,451.50		-8,442.96	1,008.54 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	10/16/2003		5/23/2005	5/26/2005	9,451.49		-8,425.99	1,025.50 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-400 0000 S	10/17/2003		6/21/2005	6/24/2005	18,989.12		-16,207.89	2,781.23 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-300 0000 S	10/17/2003		6/21/2005	6/24/2005	14,241.84		-12,106.26	2,135.58 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-300 0000 S	10/20/2003		6/21/2005	6/24/2005	14,241.84		-11,988.57	2,273.27 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	10/21/2003		6/21/2005	6/24/2005	9,494.56		-7,950.44	1,544.12 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	10/23/2003		6/21/2005	6/24/2005	9,494.57		-7,853.40	1,641.17 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	10/31/2003		6/21/2005	6/24/2005	9,494.56		-8,202.99	1,291.57 LG	
SLOF40020002	EF5852845	ACCOR EUR3	-200 0000 S	8/29/2002		3/29/2005	4/1/2005	3,301.85		-4,843.14	-1,541.29 LL	
SLOF40020002	EF5962339	STMICROELECTRONICS EUR1 04	-200 0000 S	8/28/2002		3/29/2005	4/1/2005	6,659.51		-9,936.58	-3,277.07 LL	
SLOF40020002	EF5962339	STMICROELECTRONICS EUR1 04	-400 0000 S	8/29/2002		3/29/2005	4/1/2005	18,313.65		-26,673.78	-8,360.13 LL	
SLOF40020002	EF5962339	STMICROELECTRONICS EUR1 04	-1,100 0000 S	8/30/2002		3/30/2005	4/4/2005	4,994.87		-7,321.84	-2,326.97 LL	
SLOF40020002	EF5962339	STMICROELECTRONICS EUR1 04	-300 0000 S	11/12/2002		3/30/2005	4/5/2005	13,318.64		-18,961.66	-5,642.02 LL	
SLOF40020002	EF5962339	STMICROELECTRONICS EUR1 04	-800 0000 S	11/12/2002		3/31/2005	4/5/2005	5,036.04		-7,129.97	-2,093.93 LL	
SLOF40020002	EF5962339	STMICROELECTRONICS EUR1 04	-300 0000 S	11/12/2002		5/23/2005	5/26/2005	20,903.76		-32,158.58	-11,254.82 LL	
SLOF40020002	EF5962339	STMICROELECTRONICS EUR1 04	-1,400 0000 S	11/12/2002		6/7/2005	6/10/2005	4,680.55		-6,835.55	-2,155.00 LL	
SLOF40020002	EF5962339	STMICROELECTRONICS EUR1 04	-800 0000 S	11/13/2002		6/7/2005	6/10/2005	12,481.45		-18,339.88	-5,858.43 LL	
SLOF40020002	EF5962339	STMICROELECTRONICS EUR1 04	-800 0000 S	11/13/2002		6/8/2005	6/13/2005	12,830.09		-18,451.57	-5,621.48 LL	
SLOF40020002	EF5962339	STMICROELECTRONICS EUR1 04	-400 0000 S	12/19/2002		3/15/2005	3/18/2005	43,041.22		-32,298.96	10,742.26 LG	
SLOF40020002	EF5966512	SOCIETE GENERALE EUR1 25	-400 0000 S	12/19/2002		5/23/2005	5/26/2005	40,202.43		-29,847.59	10,354.84 LG	
SLOF40020002	EF5966512	SOCIETE GENERALE EUR1.25	-400 0000 S	12/19/2002		6/21/2005	6/24/2005	50,681.73		-35,867.20	14,814.53 LG	
SLOF40020002	EF5966512	SOCIETE GENERALE EUR1 25	-500 0000 S	6/14/2002		3/15/2005	3/18/2005	7,231.14		-5,943.51	1,287.63 LG	
SLOF40020002	EF7212477	ESSILOR INTERNATIONAL EURO 35	-100 0000 S	6/20/2002		3/15/2005	3/18/2005	7,231.14		-5,953.18	1,277.96 LG	
SLOF40020002	EF7212477	ESSILOR INTERNATIONAL EURO 35	-100 0000 S	11/22/2002		3/15/2005	3/18/2005	21,683.41		-17,419.55	4,273.86 LG	
SLOF40020002	EF7212477	ESSILOR INTERNATIONAL EURO 35	-300 0000 S	11/22/2002		5/23/2005	5/26/2005	6,993.91		-5,442.36	1,551.55 LG	
SLOF40020002	EF7212477	ESSILOR INTERNATIONAL EURO 35	-100 0000 S	11/28/2002		5/23/2005	5/26/2005	13,987.83		-11,056.37	2,931.46 LG	
SLOF40020002	EF7212477	ESSILOR INTERNATIONAL EURO 35	-200 0000 S	11/29/2002		6/21/2005	6/24/2005	13,842.70		-10,552.01	3,290.69 LG	
SLOF40020002	EF7212477	ESSILOR INTERNATIONAL EURO 35	-200 0000 S	12/18/2002		6/21/2005	6/24/2005	13,842.70		-10,254.98	3,588.32 LG	

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ACCOUNT	SECURITY	SECURITYDESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST-BASE	REALIZED GAIN/LOSS	Acquisition
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-300 0000	S		11/20/2002	3/15/2005	3/18/2005	22,271.64		-18,308.46	3,963.18	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-500 0000	S		11/25/2002	3/15/2005	3/18/2005	37,119.39		-30,471.99	6,647.40	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-200 0000	S		11/27/2002	3/15/2005	3/18/2005	14,847.76		-11,742.82	3,104.94	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-500 0000	S		12/2/2002	3/15/2005	3/18/2005	37,119.39		-29,173.49	7,945.90	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-300 0000	S		12/3/2002	3/15/2005	3/18/2005	22,271.64		-17,426.84	4,844.80	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-200 0000	S		12/4/2002	3/15/2005	3/18/2005	14,847.76		-11,445.27	3,402.49	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-1,400,0000	S		1/14/2003	3/15/2005	3/18/2005	103,934.30		-82,671.38	21,262.92	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-500 0000	S		1/15/2003	3/15/2005	3/18/2005	37,119.39		-29,482.76	7,636.63	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-600 0000	S		1/15/2003	5/23/2005	5/26/2005	41,623.86		-32,858.42	8,765.44	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-800 0000	S		1/27/2003	5/23/2005	5/26/2005	55,498.48		-37,820.19	17,678.29	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-500,0000	S		1/28/2003	5/23/2005	5/26/2005	34,886.55		-23,679.60	11,006.95	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-600,0000	S		1/29/2003	5/23/2005	5/26/2005	41,623.85		-27,620.60	14,003.25	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-200 0000	S		3/12/2003	5/23/2005	5/26/2005	13,874.62		-9,069.94	4,804.68	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-200 0000	S		4/2/2003	6/21/2005	6/24/2005	20,563.86		-12,910.51	7,653.35	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-200 0000	S		4/3/2003	6/21/2005	6/24/2005	13,709.24		-9,823.21	3,886.03	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-1,200 0000	S		4/25/2003	6/21/2005	6/24/2005	82,255.46		-61,613.89	20,641.57	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-200 0000	S		4/28/2003	6/21/2005	6/24/2005	13,709.24		-10,300.15	3,409.09	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-300 0000	S		4/29/2003	6/21/2005	6/24/2005	20,563.87		-15,782.08	4,781.81	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-200 0000	S		4/30/2003	6/21/2005	6/24/2005	13,709.24		-10,534.92	3,174.32	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-300 0000	S		5/2/2003	6/21/2005	6/24/2005	20,563.87		-15,516.94	5,046.93	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-400 0000	S		5/8/2003	6/21/2005	6/24/2005	27,418.48		-20,673.20	6,745.28	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-200 0000	S		5/9/2003	6/21/2005	6/24/2005	13,709.24		-10,248.19	3,461.05	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-200 0000	S		5/19/2003	6/21/2005	6/24/2005	13,709.25		-10,111.05	3,598.20	LG
SLOF40020002	EF7309687	BNP PARIBAS EUR2	-100,0000	S		5/20/2003	6/21/2005	6/24/2005	6,854.62		-5,058.80	1,795.82	LG
SLOF40020002	E14232449	UNICREDITO ITALIAN EURO 50	-1,500 0000	S		10/22/2003	3/3/2005	3/8/2005	8,599.37		-8,301.76	297.61	LG
SLOF40020002	E14232448	UNICREDITO ITALIAN EURO 50	-400 0000	S		2/27/2004	3/3/2005	3/8/2005	2,293.16		-2,225.99	67.17	LG
SLOF40020002	E14232449	UNICREDITO ITALIAN EURO 50	-1,400 0000	S		2/27/2004	3/4/2005	3/9/2005	8,053.85		-7,859.80	194.05	LG
SLOF40020002	E14232449	UNICREDITO ITALIAN EURO 50	-4,200 0000	S		2/27/2004	3/15/2005	3/18/2005	25,443.90		-23,780.66	1,663.24	LG
SLOF40020002	E17145051	ENI EUR1	-1,000 0000	S		4/21/2004	5/3/2005	5/6/2005	25,144.40		-22,522.67	2,621.73	LG
SLOF40020002	E17145051	ENI EUR1	-900 0000	S		4/21/2004	6/7/2005	6/10/2005	23,578.56		-19,252.72	4,325.84	LG
SLOF40020002	E17145051	ENI EUR1	-2,550 0000	S		4/21/2004	6/24/2005	6/24/2005	65,771.61		-53,802.60	11,969.01	LG
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-100 0000	S		1/28/2002	3/15/2005	3/18/2005	1,396.58		-1,640.86	-244.28	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-900 0000	S		1/29/2002	3/15/2005	3/18/2005	12,569.22		-14,730.43	-2,161.21	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-1,900 0000	S		1/30/2002	3/15/2005	3/18/2005	15,362.38		-17,517.39	-2,155.01	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-900 0000	S		2/5/2002	3/15/2005	3/18/2005	12,569.22		-14,413.84	-1,844.62	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-1,000 0000	S		2/6/2002	3/15/2005	3/18/2005	13,965.80		-15,942.09	-1,976.29	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-500 0000	S		2/8/2002	3/15/2005	3/18/2005	6,982.90		-7,977.21	-994.31	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-600 0000	S		2/11/2002	3/15/2005	3/18/2005	8,379.48		-9,572.12	-1,192.64	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-600 0000	S		2/13/2002	3/15/2005	3/18/2005	8,379.48		-9,463.09	-1,083.61	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-1,200 0000	S		2/13/2002	3/15/2005	3/18/2005	16,758.95		-18,993.73	-2,234.78	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-2,900 0000	S		2/13/2002	5/23/2005	5/26/2005	37,609.90		-43,473.15	-5,863.25	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-800 0000	S		2/13/2002	6/21/2005	6/24/2005	11,802.08		-12,128.49	-326.41	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-500 0000	S		2/15/2002	6/21/2005	6/24/2005	7,376.30		-7,562.56	-186.26	LL
SLOF40020002	EL5493431	SES GLOBAL REP 1 'A' SHS NPV	-1,400 0000	S		2/18/2002	6/21/2005	6/24/2005	20,653.64		-21,162.37	-508.73	LL
SLOF40020002	EN4148818	REED ELSEVIER NV EURO 06	-5,300,0000	S		5/7/2004	5/23/2005	5/26/2005	75,135.54		-77,405.73	-2,270.19	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-400 0000	S		9/6/2000	3/15/2005	3/18/2005	11,665.53		-24,668.08	-13,000.55	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-800 0000	S		9/14/2000	3/15/2005	3/18/2005	23,331.05		-50,788.89	-27,455.84	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-500,0000	S		9/14/2000	5/23/2005	5/26/2005	13,585.30		-30,879.35	-17,294.05	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-500 0000	S		9/20/2000	5/23/2005	5/26/2005	13,585.30		-29,653.02	-16,067.72	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-700 0000	S		9/20/2000	6/21/2005	6/24/2005	19,812.89		-41,282.26	-21,469.37	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-82 0000	S		5/2/2002	6/21/2005	6/24/2005	2,320.94		-2,541.23	-220.29	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-31 0000	S		8/14/2003	6/21/2005	6/24/2005	877.43		-801.17	76.26	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-135 0000	S		4/22/2004	6/21/2005	6/24/2005	3,821.06		-2,883.24	937.82	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-200,0000	S		6/11/2004	6/21/2005	6/24/2005	5,660.82		-5,714.06	-53.24	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-200 0000	S		6/16/2004	6/21/2005	6/24/2005	5,660.82		-5,766.56	-105.74	LL
SLOF40020002	EN4970955	VNU NV EURO0 20	-200 0000	S		6/18/2004	6/21/2005	6/24/2005	5,660.83		-5,821.61	-160.78	LL
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-400 0000	S		7/30/2002	2/4/2005	2/9/2005	23,403.56		-23,322.30	81.26	LG
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-2,800 0000	S		8/5/2002	2/4/2005	2/9/2005	163,824.88		-157,196.20	6,628.68	LG

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-200 0000 S			8/5/2002	2/7/2005	2/10/2005	11,774.05		-11,167.86	606.19 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-300 0000 S			8/14/2002	2/7/2005	2/10/2005	17,661.08		-17,494.04	167.04 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-500 0000 S			8/15/2002	2/7/2005	2/10/2005	29,435.12		-29,734.34	-299.22 LL	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-300 0000 S			8/15/2002	2/8/2005	2/11/2005	17,535.46		-17,745.89	-210.43 LL	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,400 0000 S			8/16/2002	3/15/2005	3/18/2005	88,393.84		-87,440.27	953.57 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,300 0000 S			8/19/2002	3/15/2005	3/18/2005	82,080.00		-81,386.88	693.12 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,900 0000 S			9/16/2002	3/15/2005	3/18/2005	119,963.07		-114,170.37	5,792.70 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-400 0000 S			8/17/2002	3/15/2005	3/18/2005	25,255.38		-24,055.26	1,200.12 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,300 0000 S			10/25/2002	3/15/2005	3/18/2005	82,080.00		-77,071.59	5,008.41 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-700 0000 S			11/13/2002	3/15/2005	3/18/2005	44,196.93		-40,845.24	3,351.69 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-200 0000 S			11/13/2002	3/22/2005	3/29/2005	12,332.11		-11,521.30	810.81 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-400 0000 S			11/13/2002	3/23/2005	3/30/2005	24,047.46		-22,627.32	1,420.14 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-200 0000 S			11/13/2002	3/24/2005	3/31/2005	11,949.80		-11,264.18	685.62 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-100 0000 S			11/13/2002	3/29/2005	4/1/2005	5,952.67		-5,608.14	344.53 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-300 0000 S			11/14/2002	3/29/2005	4/1/2005	17,857.99		-16,848.45	1,009.54 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-400 0000 S			11/14/2002	5/16/2005	5/19/2005	22,572.10		-21,783.16	788.94 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,000 0000 S			11/14/2002	5/23/2005	5/26/2005	58,452.90		-54,723.23	3,729.67 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,800 0000 S			11/15/2002	5/23/2005	5/26/2005	105,215.22		-100,043.10	5,172.12 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,100 0000 S			12/23/2002	5/23/2005	5/26/2005	64,298.19		-60,338.16	3,960.03 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-300 0000 S			12/24/2002	5/23/2005	5/26/2005	17,535.87		-16,744.41	791.46 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-600 0000 S			12/27/2002	5/23/2005	5/26/2005	35,071.75		-32,752.00	2,319.75 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-500 0000 S			6/4/2003	5/23/2005	5/26/2005	29,226.45		-25,427.43	3,799.02 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-100 0000 S			6/4/2003	6/21/2005	6/24/2005	6,314.74		-4,903.30	1,411.44 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,500 0000 S			6/5/2003	6/21/2005	6/24/2005	94,721.16		-72,548.30	22,172.86 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-700 0000 S			7/4/2003	6/21/2005	6/24/2005	44,203.21		-34,726.75	9,476.46 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-200 0000 S			7/7/2003	6/21/2005	6/24/2005	12,629.49		-10,067.91	2,561.58 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-800 0000 S			7/8/2003	6/21/2005	6/24/2005	50,517.95		-40,614.92	9,903.03 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-700 0000 S			8/11/2003	6/21/2005	6/24/2005	44,203.21		-35,099.38	9,103.83 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-300 0000 S			8/12/2003	6/21/2005	6/24/2005	18,944.23		-15,118.42	3,825.81 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,743 0000 S			11/8/2002	3/15/2005	3/18/2005	47,426.70		-37,913.52	9,513.18 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,000 0000 S			11/11/2002	3/15/2005	3/18/2005	27,209.81		-21,634.34	5,575.47 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-2,100 0000 S			11/12/2002	3/15/2005	3/18/2005	57,140.60		-45,537.98	11,602.62 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,768 0000 S			5/2/2003	3/15/2005	3/18/2005	48,106.95		-29,894.64	18,112.31 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-2,589 0000 S			5/9/2003	3/15/2005	3/18/2005	70,446.20		-53,226.50	17,219.70 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-3,111 0000 S			5/9/2003	5/23/2005	5/26/2005	73,453.05		-58,741.08	14,711.97 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,100 0000 S			5/9/2003	5/23/2005	5/26/2005	25,971.83		-20,074.83	5,896.90 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,000 0000 S			5/9/2003	5/23/2005	5/26/2005	23,610.75		-18,249.93	5,360.82 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-400 0000 S			5/12/2003	5/23/2005	5/26/2005	9,444.30		-7,616.22	1,828.08 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-600 0000 S			5/13/2003	5/23/2005	5/26/2005	14,166.45		-11,560.18	2,606.27 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-400 0000 S			5/14/2003	5/23/2005	5/26/2005	9,444.30		-7,712.50	1,731.80 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-389 0000 S			5/15/2003	5/23/2005	5/26/2005	8,184.58		-7,727.90	1,456.68 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-111 0000 S			5/15/2003	6/21/2005	6/24/2005	2,717.56		-2,122.49	595.07 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-300 0000 S			5/16/2003	6/21/2005	6/24/2005	7,344.76		-5,829.57	1,515.19 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,200 0000 S			5/19/2003	6/21/2005	6/24/2005	29,378.03		-22,894.88	6,484.15 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-400 0000 S			5/21/2003	6/21/2005	6/24/2005	8,793.01		-7,370.68	2,422.33 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-100 0000 S			5/23/2003	6/21/2005	6/24/2005	2,448.25		-1,836.64	611.61 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-2,019 0000 S			8/8/2003	6/21/2005	6/24/2005	49,430.21		-31,089.83	18,340.38 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-400 0000 S			8/20/2003	6/21/2005	6/24/2005	9,793.01		-8,213.95	1,578.06 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-1,200 0000 S			8/22/2003	6/21/2005	6/24/2005	29,379.03		-24,730.41	4,648.62 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-700 0000 S			8/26/2003	6/21/2005	6/24/2005	17,137.76		-14,331.03	2,806.73 LG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56	-500 0000 S			8/28/2003	6/21/2005	6/24/2005	12,241.26		-10,134.90	2,106.36 LG	
SLOF40020002	EN5640896	UNILEVER NV CVA NLG1 12	-100 0000 S			8/29/2002	3/15/2005	3/18/2005	6,699.44		-7,553.48	-854.04 LL	
SLOF40020002	EN5640896	UNILEVER NV CVA NLG1 12	-1,100 0000 S			9/3/2002	3/15/2005	3/18/2005	73,693.79		-82,225.28	-8,531.49 LL	
SLOF40020002	EN5640896	UNILEVER NV CVA NLG1 12	-600 0000 S			7/17/2003	3/15/2005	3/18/2005	40,196.61		-38,767.68	1,428.93 LG	
SLOF40020002	EN5640896	UNILEVER NV CVA NLG1 12	-400 0000 S			7/21/2003	6/21/2005	6/24/2005	26,205.28		-24,016.48	2,188.80 LG	
SLOF40020002	EN5640896	UNILEVER NV CVA NLG1.12	-400 0000 S			7/22/2003	6/21/2005	6/24/2005	26,205.28		-24,229.99	1,975.29 LG	
SLOF40020002	EN5927376	AEGON NV EURO 12	-438 0000 S			10/4/2002	3/15/2005	3/18/2005	6,341.58		-6,007.09	334.49 LG	
SLOF40020002	EN5927376	AEGON NV EURO 12	-1,768 0000 S			10/14/2002	3/15/2005	3/18/2005	25,597.97		-26,419.23	-821.26 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-5,094 0000 S			10/16/2002	3/15/2005	3/18/2005	73,753.43		-80,790.08	-7,036.65 LL	

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASIS	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EN5927376	AEGON NV EURO 12	-210 0000 S			10/16/2002	3/16/2005	3/21/2005	3,060.56		-3,355.51	-294.95 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-540 0000 S			10/17/2002	3/16/2005	3/21/2005	7,870.01		-8,865.72	-995.71 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-1,250 0000 S			10/17/2002	3/17/2005	3/22/2005	17,464.11		-20,267.37	-2,803.26 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-1,122 0000 S			10/17/2002	5/23/2005	5/26/2005	14,433.86		-17,187.34	-2,753.48 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-1,178 0000 S			10/18/2002	5/23/2005	5/26/2005	15,154.27		-17,972.87	-2,818.60 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-1,006 0000 S			10/18/2002	6/21/2005	6/24/2005	13,095.82		-15,011.19	-1,915.37 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-1,456 0000 S			10/18/2002	6/21/2005	6/24/2005	18,953.79		-21,725.92	-2,772.13 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-1,456 0000 S			1/22/2003	6/21/2005	6/24/2005	18,953.79		-20,103.64	-1,149.85 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-520 0000 S			1/22/2003	6/21/2005	6/24/2005	6,769.21		-7,086.13	-316.92 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-520 0000 S			1/23/2003	6/21/2005	6/24/2005	6,769.21		-7,067.81	-298.60 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-416 0000 S			1/24/2003	6/21/2005	6/24/2005	5,415.37		-5,991.29	-275.92 LL	
SLOF40020002	EN5927376	AEGON NV EURO 12	-1,144 0000 S			1/27/2003	6/21/2005	6/24/2005	14,892.27		-14,825.32	66.95 LG	
SLOF40020002	EN5927376	AEGON NV EURO 12	-208 0000 S			1/28/2003	6/21/2005	6/24/2005	2,707.69		-2,695.55	12.14 LG	
SLOF40020002	EN5927376	AEGON NV EURO 12	-2,800 0000 S			9/25/2002	3/15/2005	3/18/2005	26,165.02		-20,805.24	5,359.78 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,000 0000 S			9/26/2002	3/15/2005	3/18/2005	9,344.65		-7,718.36	1,626.29 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,400 0000 S			9/27/2002	3/15/2005	3/18/2005	13,082.51		-10,724.35	2,358.16 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,200 0000 S			9/30/2002	3/15/2005	3/18/2005	11,213.58		-9,017.52	2,196.06 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-900 0000 S			10/1/2002	3/15/2005	3/18/2005	8,410.18		-6,812.79	1,597.39 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,500 0000 S			11/11/2002	3/15/2005	3/18/2005	14,016.97		-12,179.09	1,837.88 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-2,800 0000 S			11/16/2002	3/15/2005	3/18/2005	26,165.02		-24,831.68	1,333.34 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,000 0000 S			11/20/2002	3/15/2005	3/18/2005	9,344.65		-8,534.52	810.13 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-5,200 0000 S			11/20/2002	3/15/2005	3/18/2005	48,592.18		-44,697.54	3,894.64 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-2,900 0000 S			11/21/2002	3/15/2005	3/18/2005	27,099.48		-25,763.92	1,335.56 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,300 0000 S			10/31/2003	3/15/2005	3/18/2005	12,148.04		-11,386.90	761.14 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-5,300 0000 S			11/4/2003	3/15/2005	3/18/2005	49,526.64		-47,199.33	2,327.31 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,700 0000 S			11/5/2003	3/15/2005	3/18/2005	15,885.91		-14,957.30	928.61 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-2,000 0000 S			11/5/2003	5/23/2005	5/26/2005	16,755.21		-16,491.48	263.73 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,400 0000 S			11/6/2003	5/23/2005	5/26/2005	11,728.64		-11,568.45	160.19 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,000 0000 S			11/7/2003	5/23/2005	5/26/2005	8,377.60		-8,382.91	-5.31 LL	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-2,700 0000 S			11/10/2003	5/23/2005	5/26/2005	22,619.53		-22,300.24	319.29 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-6,900 0000 S			1/7/2004	5/23/2005	5/26/2005	57,805.47		-55,780.16	2,025.31 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-3,300 0000 S			1/8/2004	5/23/2005	5/26/2005	27,646.09		-26,837.67	808.42 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,600 0000 S			1/8/2004	6/21/2005	6/24/2005	12,520.30		-12,555.71	-35.41 LL	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-4,300 0000 S			1/9/2004	6/21/2005	6/24/2005	33,648.30		-33,510.28	138.02 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-3,000 0000 S			1/12/2004	6/21/2005	6/24/2005	23,475.56		-23,127.92	347.64 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-4,600 0000 S			1/13/2004	6/21/2005	6/24/2005	35,995.86		-35,497.66	498.20 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-2,000 0000 S			1/14/2004	6/21/2005	6/24/2005	15,650.38		-15,337.64	312.74 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-3,600 0000 S			1/15/2004	6/21/2005	6/24/2005	28,170.67		-27,873.21	197.46 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-900 0000 S			1/21/2004	6/21/2005	6/24/2005	7,042.67		-6,945.96	98.71 LG	
SLOF40020002	EN5956078	KONINKLIJKE KPN NV EURO 24	-1,800 0000 S			1/22/2004	6/21/2005	6/24/2005	14,085.34		-13,952.10	133.24 LG	
SLOF40020002	EN5986620	KONINKLIJKE PHILIPS ELECTRONIC	-300 0000 S			5/26/2003	1/25/2005	1/28/2005	7,190.28		-5,884.01	1,306.27 LG	
SLOF40020002	EN5986620	KONINKLIJKE PHILIPS ELECTRONIC	-700 0000 S			5/22/2003	1/25/2005	1/28/2005	16,777.31		-13,867.22	2,910.09 LG	
SLOF40020002	EN5986620	KONINKLIJKE PHILIPS ELECTRONIC	-300 0000 S			5/23/2003	1/25/2005	1/28/2005	7,190.28		-5,935.54	1,254.74 LG	
SLOF40020002	EN5986620	KONINKLIJKE PHILIPS ELECTRONIC	-500 0000 S			5/27/2003	1/25/2005	1/28/2005	11,983.80		-9,661.30	2,322.50 LG	
SLOF40020002	EN7154185	ING GROEP N V CVA EURO 24	-200 0000 S			5/27/2003	1/26/2005	1/31/2005	4,868.43		-3,910.02	958.41 LG	
SLOF40020002	EN7154185	ING GROEP N V CVA EURO 24	-1,400 0000 S			5/19/2003	3/15/2005	3/18/2005	43,881.30		-27,913.67	15,967.63 LG	
SLOF40020002	EN7154185	ING GROEP N V CVA EURO 24	-300 0000 S			5/19/2003	5/23/2005	5/26/2005	8,487.04		-5,436.74	3,050.30 LG	
SLOF40020002	EN7154185	ING GROEP N V CVA EURO 24	-900 0000 S			6/6/2003	5/23/2005	5/26/2005	25,461.12		-17,547.77	7,913.35 LG	
SLOF40020002	EN7154185	ING GROEP N V CVA EURO 24	-1,000 0000 S			6/9/2003	5/23/2005	5/26/2005	28,290.13		-19,415.35	8,874.78 LG	
SLOF40020002	EN7154185	ING GROEP N V CVA EURO 24	-200 0000 S			6/9/2003	6/21/2005	6/24/2005	5,607.44		-3,686.69	1,920.75 LG	
SLOF40020002	EN7154185	ING GROEP N V CVA EURO 24	-1,100 0000 S			6/10/2003	6/21/2005	6/24/2005	30,840.94		-19,997.13	10,843.81 LG	
SLOF40020002	EN7154185	ING GROEP N V CVA EURO 24	-1,100 0000 S			6/24/2003	6/21/2005	6/24/2005	30,840.95		-20,521.95	10,319.00 LG	
SLOF40020002	EN7154185	ING GROEP N V CVA EURO 24	-1,050 0000 S			8/18/2003	6/21/2005	6/24/2005	29,439.08		-18,393.93	11,045.15 LG	
SLOF40020002	EN7792539	HEINEKEN HOLDING EUR16 A	-1,400 0000 S			4/7/1999	6/21/2005	6/24/2005	39,142.39		-37,791.09	1,351.30 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR160	-30 7500 S			3/24/2000	3/15/2005	3/18/2005	1,044.67		-1,397.92	-353.25 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR160	-625 0000 S			3/30/2000	3/15/2005	3/18/2005	21,233.07		-27,911.07	-6,678.00 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR160	-781 2500 S			3/30/2000	3/15/2005	3/18/2005	26,541.34		-34,618.94	-8,077.60 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR160	-781 2500 S			3/30/2000	3/15/2005	3/18/2005	26,541.34		-34,739.12	-8,197.78 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR160	-1,718 7500 S			3/2/2001	3/15/2005	3/18/2005	58,390.96		-78,955.04	-20,564.08 LL	

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ACCOUNT	SECURITY	SECURITYDESC	UNITS	TAXCODE	LOT	TRADEDATE	AN	TRADEDATE	SETTLEDATE	NETAMOUNT	ID	COSTBASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-468 7500 S			3/19/2001		3/15/2005	3/18/2005	15,924.81		-21,460.60	-5,535.79 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-156 2500 S			3/16/2001		3/15/2005	3/18/2005	5,308.27		-6,897.44	-1,589.17 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-625 0000 S			8/10/2001		3/15/2005	3/18/2005	21,233.07		-27,445.22	-6,212.15 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-913 0000 S			8/15/2001		3/15/2005	3/18/2005	31,017.28		-40,131.56	-9,114.28 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-1,587 0000 S			8/15/2001		5/23/2005	5/26/2005	50,814.63		-66,758.60	-15,943.97 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-625 0000 S			6/26/2003		5/23/2005	5/26/2005	20,012.06		-19,595.49	416.57 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-250 0000 S			6/26/2003		5/23/2005	5/26/2005	8,004.83		-7,854.94	148.89 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-250 0000 S			6/27/2003		5/23/2005	5/26/2005	8,004.82		-7,910.37	94.45 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-625 0000 S			6/27/2003		5/23/2005	5/26/2005	20,012.06		-19,723.31	288.75 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-500 0000 S			6/30/2003		5/23/2005	5/26/2005	16,009.65		-15,644.18	365.47 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-163 0000 S			7/1/2003		5/23/2005	5/26/2005	5,219.15		-5,081.62	137.53 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-212 0000 S			7/1/2003		6/21/2005	6/24/2005	6,615.18		-6,371.08	244.10 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-375 0000 S			7/2/2003		6/21/2005	6/24/2005	11,701.39		-11,237.76	463.63 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-250 0000 S			7/3/2003		6/21/2005	6/24/2005	7,800.92		-7,517.00	283.92 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-250 0000 S			7/7/2003		6/21/2005	6/24/2005	7,800.92		-7,546.85	254.07 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-375 0000 S			7/8/2003		6/21/2005	6/24/2005	11,701.39		-11,508.70	192.69 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-375 0000 S			7/9/2003		6/21/2005	6/24/2005	11,701.39		-11,499.59	201.80 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-250 0000 S			7/10/2003		6/21/2005	6/24/2005	7,800.92		-7,683.16	117.76 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-250 0000 S			7/15/2003		6/21/2005	6/24/2005	7,800.92		-7,692.96	107.96 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-250 0000 S			7/15/2003		6/21/2005	6/24/2005	7,800.92		-7,692.95	107.97 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-125 0000 S			7/17/2003		6/21/2005	6/24/2005	3,900.46		-3,827.14	73.32 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-125 0000 S			7/17/2003		6/21/2005	6/24/2005	3,900.46		-3,827.14	73.32 LG	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-500 0000 S			5/10/2004		6/21/2005	6/24/2005	15,601.85		-16,774.83	-1,172.98 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-700 0000 S			5/11/2004		6/21/2005	6/24/2005	21,842.59		-23,330.83	-1,488.24 LL	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-782 0000 S			12/17/2002		3/15/2005	3/18/2005	94,371.69		-63,636.47	30,735.22 LG	
SLOF40020002	ESB014631	SYNTHES INC CHF0 001(POST	-265 0000 S			12/17/2002		5/26/2005	5/26/2005	29,759.41		-19,813.46	9,945.95 LG	
SLOF40020002	ESB014631	SYNTHES INC CHF0 001(POST	-150 0000 S			12/17/2002		6/21/2005	6/24/2005	16,637.64		-10,719.51	5,918.13 LG	
SLOF40020002	ESB014631	SYNTHES INC CHF0 001(POST	-230 0000 S			1/3/2003		6/21/2005	6/24/2005	25,511.06		-16,233.23	9,277.83 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-19 0000 S			1/14/2002		2/4/2005	2/9/2005	7,087.04		-7,220.85	-133.81 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-24 0000 S			1/15/2002		2/4/2005	2/9/2005	8,952.06		-9,024.30	-72.24 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-12 0000 S			1/15/2002		2/8/2005	2/11/2005	4,409.52		-4,448.18	-38.66 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-42 0000 S			1/16/2002		2/8/2005	2/11/2005	15,433.33		-15,535.83	-102.50 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-25 0000 S			1/23/2002		2/8/2005	2/11/2005	9,186.50		-8,568.28	-381.78 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-15 0000 S			1/23/2002		2/9/2005	2/14/2005	5,534.92		-5,759.76	-224.84 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-28 0000 S			1/25/2002		2/9/2005	2/14/2005	10,331.85		-10,736.07	-404.22 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-8 0000 S			1/25/2002		2/10/2005	2/15/2005	2,979.19		-3,092.63	-113.44 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-36 0000 S			1/30/2002		2/10/2005	2/15/2005	13,406.34		-13,846.64	-440.30 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-36 0000 S			2/1/2002		2/10/2005	2/15/2005	13,406.34		-13,922.75	-516.41 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-35,0000 S			2/12/2002		2/11/2005	2/16/2005	13,033.58		-13,646.90	-613.32 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-1 0000 S			2/20/2002		2/11/2005	2/16/2005	372.39		-391.01	-18.62 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-33,0000 S			2/20/2002		2/15/2005	2/18/2005	12,460.30		-13,042.48	-582.18 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-13 0000 S			2/22/2002		2/15/2005	2/18/2005	4,908.60		-5,106.09	-187.49 LL	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-17 0000 S			7/9/2002		2/15/2005	2/18/2005	6,418.95		-6,248.80	170.15 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-9 0000 S			7/10/2002		2/15/2005	2/18/2005	6,418.94		-6,250.42	168.52 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-24 0000 S			7/11/2002		2/17/2005	2/22/2005	3,398.27		-3,274.81	123.66 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-83 0000 S			7/12/2002		2/17/2005	2/22/2005	9,153.13		-8,817.21	335.92 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-37 0000 S			7/15/2002		2/17/2005	2/22/2005	31,654.56		-30,211.85	1,442.71 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-19 0000 S			7/16/2002		2/17/2005	2/22/2005	14,111.07		-13,398.19	712.88 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-37 0000 S			7/16/2002		2/18/2005	2/23/2005	7,248.23		-6,858.13	388.10 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-5 0000 S			7/18/2002		2/18/2005	2/23/2005	14,554.96		-13,454.64	1,100.32 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-25 0000 S			7/18/2002		3/15/2005	3/18/2005	9,576.81		-8,270.15	1,306.66 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-43 0000 S			7/19/2002		3/15/2005	3/18/2005	16,472.11		-15,789.29	682.82 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-27 0000 S			7/22/2002		3/15/2005	3/18/2005	6,512.23		-6,196.52	315.71 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-20 0000 S			7/23/2002		3/15/2005	3/18/2005	10,342.95		-9,698.84	644.11 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-10 0000 S			7/24/2002		3/15/2005	3/18/2005	7,661.45		-7,006.73	654.72 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-19 0000 S			9/12/2002		3/15/2005	3/18/2005	3,830.72		-3,530.78	289.94 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-28 0000 S			9/13/2002		3/15/2005	3/18/2005	7,278.37		-6,700.31	578.06 LG	
SLOF40020002	ES5533975	SWISSCOM AG CHF1 00	-28 0000 S			9/13/2002		3/15/2005	3/18/2005	10,726.02		-9,778.76	947.26 LG	

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SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-20 0000 S			9/16/2002	3/15/2005	3/18/2005	7,661 45	-6,996 90		664 55 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-26 0000 S			9/17/2002	3/15/2005	3/18/2005	9,959 88	-9,128 33		831 55 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-20 0000 S			9/18/2002	3/15/2005	3/18/2005	7,661 45	-6,951 85		709 60 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-22 0000 S			9/19/2002	3/15/2005	3/18/2005	8,427 59	-7,551 12		876 47 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-31 0000 S			9/20/2002	3/15/2005	3/18/2005	11,875 24	-10,606 07		1,269 17 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-25 0000 S			9/23/2002	3/15/2005	3/18/2005	9,576 81	-8,470 80		1,106 01 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-35 0000 S			9/24/2002	3/15/2005	3/18/2005	13,407 53	-11,541 20		1,866 33 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-6 0000 S			9/24/2002	5/23/2005	5/26/2005	2,039 35	-1,833 60		205 75 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-39 0000 S			9/25/2002	5/23/2005	5/26/2005	13,255 80	-12,201 62		1,054 18 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-25 0000 S			9/27/2002	5/23/2005	5/26/2005	8,497 31	-8,187 27		310 04 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-19 0000 S			9/30/2002	5/23/2005	5/26/2005	6,457 96	-6,182 90		275 06 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-18 0000 S			10/3/2002	5/23/2005	5/26/2005	6,118 06	-6,017 34		100 72 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-10 0000 S			10/7/2002	5/23/2005	5/26/2005	3,398 82	-3,338 50		60 42 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-52 0000 S			11/12/2002	5/23/2005	5/26/2005	17,674 41	-18,437 10		-762.69 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-24 0000 S			11/12/2002	6/21/2005	6/24/2005	7,807 59	-8,240 57		-432.98 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-40 0000 S			11/13/2002	6/21/2005	6/24/2005	13,012 65	-13,690 63		-677.98 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-58 0000 S			11/14/2002	6/21/2005	6/24/2005	18,868 34	-19,760 92		-892.58 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-46 0000 S			11/15/2002	6/21/2005	6/24/2005	14,964 55	-15,924.17		-959.62 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-11 0000 S			7/17/2003	3/15/2005	3/18/2005	8,153 24	-7,729 87		423 37 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-18 0000 S			7/21/2003	3/15/2005	3/18/2005	13,341 66	-12,618 85		721 81 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-13 0000 S			7/22/2003	3/15/2005	3/18/2005	9,635 64	-9,046 90		588.74 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-12 0000 S			7/23/2003	3/15/2005	3/18/2005	8,894.44	-8,360.00		534.44 LG	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-10 0000 S			7/25/2003	3/15/2005	3/18/2005	7,412.04	-7,497 69		-85 65 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-8 0000 S			7/28/2003	3/15/2005	3/18/2005	5,929 63	-5,997 64		-68.01 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-19 0000 S			7/29/2003	3/15/2005	3/18/2005	14,082 86	-14,158.81		-75 95 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-17 0000 S			8/4/2003	3/15/2005	3/18/2005	12,600 46	-12,732.54		-132.08 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-8 0000 S			8/5/2003	3/15/2005	3/18/2005	5,929 63	-5,951.83		-22 20 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-2 0000 S			8/5/2003	5/3/2005	5/9/2005	1,269 97	-1,429 53		-159 56 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-14 0000 S			8/6/2003	5/3/2005	5/9/2005	8,889.79	-9,854 95		-965.16 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-9 0000 S			8/7/2003	5/3/2005	5/9/2005	5,714 86	-6,284.89		-560 03 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-17 0000 S			8/14/2003	5/3/2005	5/9/2005	10,794 74	-11,980 47		-1,185 73 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-10 0000 S			8/21/2003	5/3/2005	5/9/2005	6,349.85	-7,052.31		-702 46 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-9 0000 S			10/1/2003	5/3/2005	5/9/2005	5,714 86	-6,328 68		-613.82 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-8 0000 S			10/7/2003	5/3/2005	5/9/2005	5,079 88	-5,759 07		-678.18 LL	
SLOF40020002	ES5533975 SWISSCOM AG CHF1 00	-1 0000 S			10/8/2003	5/3/2005	5/9/2005	634 98	-718 51		-83 53 LL	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-273 0000 S			2/8/2002	3/15/2005	3/18/2005	13,199.29	-14,052 38		-853.09 LL	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-623 0000 S			2/11/2002	3/15/2005	3/18/2005	30,121 46	-32,276 17		-2,154 71 LL	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-683 0000 S			2/12/2002	3/15/2005	3/18/2005	33,022 40	-35,604 26		-2,581 86 LL	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-90 0000 S			2/13/2002	3/15/2005	3/18/2005	4,351 41	-4,690.55		-339.14 LL	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-758 0000 S			8/14/2002	3/15/2005	3/18/2005	36,648 58	-40,576.62		-3,930.04 LL	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-394 0000 S			8/15/2002	3/15/2005	3/18/2005	19,049.53	-21,312 30		-2,262.77 LL	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-1,869 0000 S			11/12/2002	3/15/2005	3/18/2005	90,364 38	-89,242 84		1,121 44 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-1,431 0000 S			11/13/2002	3/15/2005	3/18/2005	69,187.50	-68,208.62		978.88 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-599 0000 S			6/16/2003	3/15/2005	3/18/2005	28,961.08	-27,150.73		1,810.35 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-10 0000 S			6/17/2003	3/15/2005	3/18/2005	483.49	-466 00		17 49 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-680 0000 S			6/17/2003	5/23/2005	5/26/2005	32,718.51	-30,054.11		2,664 40 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-300 0000 S			6/23/2003	5/23/2005	5/26/2005	14,434 64	-13,269 36		1,165.28 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-124 0000 S			6/24/2003	5/23/2005	5/26/2005	5,966.32	-5,488 82		477 50 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-158 0000 S			6/25/2003	5/23/2005	5/26/2005	7,602 24	-6,990 66		611 58 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-514 0000 S			6/30/2003	5/23/2005	5/26/2005	24,731.34	-22,754 19		1,977 15 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-15 0000 S			7/1/2003	5/23/2005	5/26/2005	721 73	-658 48		63 25 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-1,412 0000 S			9/22/2003	5/23/2005	5/26/2005	67,939.02	-62,424 60		5,514 42 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-697 0000 S			9/23/2003	5/23/2005	5/26/2005	33,536 47	-30,748 64		2,787.83 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-978 0000 S			9/23/2003	6/21/2005	6/24/2005	47,068 70	-41,750.73		5,317.97 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-613 0000 S			9/24/2003	6/21/2005	6/24/2005	29,502.16	-25,588.92		3,913.24 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-1,781 0000 S			5/7/2004	6/21/2005	6/24/2005	85,715.08	-81,963 18		3,751 90 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-1,348 0000 S			5/10/2004	6/21/2005	6/24/2005	64,779 61	-61,376 46		3,403 15 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-538 0000 S			5/11/2004	6/21/2005	6/24/2005	25,892 60	-24,410 38		1,482 24 LG	
SLOF40020002	ES7103066 NOVARTIS AG CHF0.50 (REGD)	-195 0000 S			5/12/2004	6/21/2005	6/24/2005	9,384.86	-8,833 18		551.68 LG	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN DATE	TRADE DATE	SETTLE DATE	NET AMOUNT	DCOST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	ES7103066	NOVARTIS AG CHF0 50 (REGD)	-169 0000 S			5/13/2004	6/21/2005	6/24/2005	6/24/2005	8,133.55	-7,666.65	466.90 LG		
SLOF40020002	ES7103066	NOVARTIS AG CHF0 50 (REGD)	-156 0000 S			5/14/2004	6/21/2005	6/24/2005	6/24/2005	7,507.89	-7,067.68	440.21 LG		
SLOF40020002	ES7110384	ROCHE HLDG AG GENUSSSCHEINE NPV	-322 0000 S			6/28/2000	3/15/2005	3/18/2005	3/18/2005	35,135.76	-40,972.49	-5,836.73 LL		
SLOF40020002	ES7110384	ROCHE HLDG AG GENUSSSCHEINE NPV	-72 0000 S			5/11/2001	3/15/2005	3/18/2005	3/18/2005	7,856.44	-8,401.81	-545.37 LL		
SLOF40020002	ES7110384	ROCHE HLDG AG GENUSSSCHEINE NPV	-628 0000 S			5/11/2001	6/21/2005	6/24/2005	6/24/2005	79,151.32	-72,104.92	7,046.40 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-309 0000 S			11/24/2000	3/15/2005	3/18/2005	3/18/2005	20,409.75	-20,040.52	369.23 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-175 0000 S			12/1/2000	3/15/2005	3/18/2005	3/18/2005	11,558.92	-11,240.62	318.30 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-1,200 0000 S			6/13/2001	3/15/2005	3/18/2005	3/18/2005	79,261.16	-63,872.48	15,388.68 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-285 0000 S			12/7/2001	3/15/2005	3/18/2005	3/18/2005	18,824.53	-17,620.73	1,203.80 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-115 0000 S			1/7/2002	3/15/2005	3/18/2005	3/18/2005	7,595.86	-7,500.55	95.31 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-150 0000 S			1/8/2002	3/15/2005	3/18/2005	3/18/2005	9,907.65	-9,730.47	177.18 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-150 0000 S			1/9/2002	3/15/2005	3/18/2005	3/18/2005	9,907.64	-9,673.56	234.08 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-460 0000 S			1/10/2002	3/15/2005	3/18/2005	3/18/2005	30,383.45	-29,258.45	1,125.00 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-160 0000 S			1/11/2002	3/15/2005	3/18/2005	3/18/2005	10,568.15	-10,134.32	433.83 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-6 0000 S			1/14/2002	3/15/2005	3/18/2005	3/18/2005	396.31	-378.35	17.96 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-174 0000 S			1/14/2002	5/23/2005	5/26/2005	5/26/2005	10,525.90	-10,276.19	249.71 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-130 0000 S			1/15/2002	5/23/2005	5/26/2005	5/26/2005	7,864.18	-7,638.50	225.68 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-205 0000 S			1/16/2002	5/23/2005	5/26/2005	5/26/2005	12,401.21	-11,922.01	479.20 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-120 0000 S			1/18/2002	5/23/2005	5/26/2005	5/26/2005	7,259.24	-7,093.39	165.85 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-45 0000 S			1/21/2002	5/23/2005	5/26/2005	5/26/2005	2,722.22	-2,649.33	72.89 LG		
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-1,135 0000 S			6/2/2004	6/21/2005	6/24/2005	6/24/2005	69,390.39	-45,956.97	23,433.42 LG		
SLOF40020002	ES7123874	NESTLE SA CHF1	-35 0000 S			2/8/2002	3/15/2005	3/18/2005	3/18/2005	9,832.54	-10,737.66	-805.12 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-210 0000 S			2/11/2002	3/15/2005	3/18/2005	3/18/2005	58,985.27	-64,608.26	-5,612.99 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-212 0000 S			2/12/2002	3/15/2005	3/18/2005	3/18/2005	59,557.12	-65,529.49	-5,972.37 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-43 0000 S			2/13/2002	3/15/2005	3/18/2005	3/18/2005	12,079.98	-13,317.76	-1,237.78 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-94 0000 S			2/14/2002	3/15/2005	3/18/2005	3/18/2005	26,407.41	-28,115.65	-2,708.24 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-164 0000 S			2/15/2002	3/15/2005	3/18/2005	3/18/2005	46,072.49	-50,830.23	-4,757.74 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-76 0000 S			2/18/2002	3/15/2005	3/18/2005	3/18/2005	21,350.67	-23,547.43	-2,196.76 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-52 0000 S			2/19/2002	3/15/2005	3/18/2005	3/18/2005	14,608.35	-16,106.54	-1,498.19 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-8 0000 S			2/19/2002	5/10/2005	5/13/2005	5/13/2005	2,145.26	-2,402.16	-256.90 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-52 0000 S			8/14/2002	5/10/2005	5/13/2005	5/13/2005	13,944.21	-14,123.59	-179.38 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-26 0000 S			8/14/2002	5/17/2005	5/20/2005	5/20/2005	6,853.10	-6,943.83	-80.83 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-54 0000 S			8/16/2002	5/17/2005	5/20/2005	5/20/2005	5,271.62	-5,434.21	-162.59 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-148 0000 S			8/16/2002	5/18/2005	5/23/2005	5/23/2005	14,286.25	-14,681.44	-395.19 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-387 0000 S			8/20/2002	5/23/2005	5/26/2005	5/26/2005	39,212.69	-39,667.45	-454.76 LL		
SLOF40020002	ES7123874	NESTLE SA CHF1	-13 0000 S			11/12/2002	5/23/2005	5/26/2005	5/26/2005	102,535.89	-88,443.12	4,092.77 LG		
SLOF40020002	ES7123874	NESTLE SA CHF1	-195 0000 S			11/12/2002	6/21/2005	6/24/2005	6/24/2005	3,376.35	-3,203.14	173.21 LG		
SLOF40020002	ES7123874	NESTLE SA CHF1	-72 0000 S			1/5/2004	6/21/2005	6/24/2005	6/24/2005	50,645.20	-46,929.11	3,716.09 LG		
SLOF40020002	ES7123874	NESTLE SA CHF1	-242 0000 S			1/7/2004	6/21/2005	6/24/2005	6/24/2005	18,699.77	-17,762.92	936.85 LG		
SLOF40020002	ES7123874	NESTLE SA CHF1	-105 0000 S			1/8/2004	6/21/2005	6/24/2005	6/24/2005	62,851.99	-60,972.74	1,879.25 LG		
SLOF40020002	ES7123874	NESTLE SA CHF1	-34 0000 S			1/9/2004	6/21/2005	6/24/2005	6/24/2005	8,830.44	-8,532.20	298.24 LG		
SLOF40020002	ES7123874	NESTLE SA CHF1	-29 0000 S			1/21/2004	6/21/2005	6/24/2005	6/24/2005	7,531.85	-7,502.00	29.85 LG		
SLOF40020002	ES7126117	UBS AG CHF0 80 (REGD)	-1,673 0000 S			2/11/1999	3/15/2005	3/18/2005	3/18/2005	148,736.41	-41,259.07	107,477.34 LG		
SLOF40020002	ES7126117	UBS AG CHF0 80 (REGD)	-900 0000 S			2/11/1999	5/23/2005	5/26/2005	5/26/2005	70,513.10	-17,370.82	53,142.28 LG		
SLOF40020002	ES7126117	UBS AG CHF0 80 (REGD)	-567 0000 S			2/11/1999	6/21/2005	6/24/2005	6/24/2005	44,512.88	-9,676.43	34,836.45 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-399 0000 S			8/28/2002	3/15/2005	3/18/2005	3/18/2005	13,048.14	-10,622.85	2,425.29 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-407 0000 S			8/29/2002	3/15/2005	3/18/2005	3/18/2005	13,309.76	-10,507.95	2,801.81 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-694 0000 S			8/30/2002	3/15/2005	3/18/2005	3/18/2005	22,695.27	-18,211.26	4,484.01 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-379 0000 S			9/2/2002	3/15/2005	3/18/2005	3/18/2005	12,394.10	-9,881.80	2,512.20 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-1,336 0000 S			9/3/2002	3/15/2005	3/18/2005	3/18/2005	43,690.03	-33,872.23	9,817.80 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-1,081 0000 S			9/4/2002	3/15/2005	3/18/2005	3/18/2005	35,350.99	-26,964.40	8,386.59 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-938 0000 S			9/5/2002	3/15/2005	3/18/2005	3/18/2005	30,674.58	-23,167.17	7,507.41 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-759 0000 S			9/6/2002	3/15/2005	3/18/2005	3/18/2005	24,820.91	-18,920.31	5,900.60 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-387 0000 S			11/15/2002	3/15/2005	3/18/2005	3/18/2005	12,655.72	-9,697.27	2,958.45 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-400 0000 S			11/15/2002	4/8/2005	4/13/2005	4/13/2005	12,913.45	-9,636.73	3,276.72 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-453 0000 S			11/15/2002	4/25/2005	4/28/2005	4/28/2005	14,143.73	-10,991.03	3,152.70 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-698 0000 S			11/18/2002	4/25/2005	4/28/2005	4/28/2005	21,793.22	-17,430.83	4,362.39 LG		
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-144 0000 S			11/18/2002	4/26/2005	4/29/2005	4/29/2005	4,373.93	-3,571.01	802.92 LG		

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-2,262	0000	S	11/18/2002		5/23/2005	5/26/2005	69,296.34		-54,285.34	15,011.00	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-338	0000	S	11/20/2002		5/23/2005	5/26/2005	10,354.63		-7,765.52	2,589.11	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-307	0000	S	11/22/2002		6/21/2005	6/24/2005	10,505.74		-6,940.21	3,565.53	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-287	0000	S	11/22/2002		6/21/2005	6/24/2005	9,821.33		-6,590.33	3,231.00	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-310	0000	S	11/26/2002		6/21/2005	6/24/2005	10,608.40		-7,275.70	3,332.70	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-305	0000	S	11/27/2002		6/21/2005	6/24/2005	10,437.30		-7,103.86	3,333.44	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-327	0000	S	12/3/2002		6/21/2005	6/24/2005	11,190.15		-7,691.31	3,498.84	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-303	0000	S	12/4/2002		6/21/2005	6/24/2005	10,368.86		-6,972.94	3,395.92	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-308	0000	S	12/5/2002		6/21/2005	6/24/2005	10,539.96		-7,036.51	3,503.45	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-495	0000	S	12/6/2002		6/21/2005	6/24/2005	16,939.22		-11,189.22	5,750.00	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-423	0000	S	12/9/2002		6/21/2005	6/24/2005	14,475.33		-9,508.55	4,966.78	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-284	0000	S	12/13/2002		6/21/2005	6/24/2005	9,718.67		-6,264.72	3,453.95	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-277	0000	S	12/19/2002		6/21/2005	6/24/2005	9,479.12		-6,135.33	3,343.79	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-263	0000	S	1/6/2003		6/21/2005	6/24/2005	9,000.03		-5,880.09	3,119.94	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-274	0000	S	1/9/2003		6/21/2005	6/24/2005	9,376.46		-5,922.76	3,453.70	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-153	0000	S	1/10/2003		6/21/2005	6/24/2005	5,235.76		-3,248.96	1,986.80	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-142	0000	S	1/15/2003		6/21/2005	6/24/2005	4,859.33		-2,983.00	1,876.33	LG
SLOF40020002	ES7151115	COMPAGNIE FINANCIERE RICHEMONT	-101	0000	S	1/16/2002		2/11/2005	2/16/2005	6,849.25		-11,185.01	-4,335.76	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-110	0000	S	1/16/2002		2/11/2005	2/16/2005	7,459.57		-12,181.69	-4,722.12	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-21	0000	S	1/30/2002		2/11/2005	2/16/2005	1,424.10		-2,323.28	-899.18	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-129	0000	S	1/30/2002		2/14/2005	2/17/2005	8,872.83		-14,353.32	-5,480.49	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-47	0000	S	2/27/2002		2/14/2005	2/17/2005	3,232.74		-5,097.95	-1,865.21	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-144	0000	S	2/27/2002		2/15/2005	2/18/2005	9,952.46		-15,653.93	-5,701.47	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-323	0000	S	2/28/2002		2/15/2005	2/18/2005	22,323.92		-35,136.30	-12,812.38	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-45	0000	S	2/28/2002		2/16/2005	2/21/2005	3,112.42		-4,901.85	-1,789.43	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-75	0000	S	3/1/2002		2/16/2005	2/21/2005	5,187.37		-8,302.38	-3,115.01	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-75	0000	S	3/5/2002		2/16/2005	2/21/2005	5,187.37		-8,379.89	-3,182.52	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-57	0000	S	3/6/2002		2/16/2005	2/21/2005	3,942.40		-6,354.65	-2,412.25	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-125	0000	S	3/6/2002		2/21/2005	2/24/2005	8,794.66		-14,033.57	-5,238.91	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-37	0000	S	3/22/2002		2/21/2005	2/24/2005	2,603.22		-4,204.76	-1,601.54	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-200	0000	S	4/16/2002		2/21/2005	2/24/2005	14,071.46		-23,767.07	-9,695.61	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-29	0000	S	4/16/2002		2/24/2005	3/1/2005	2,091.08		-3,478.51	-1,387.43	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-214	0000	S	4/17/2002		2/24/2005	3/1/2005	15,430.73		-26,119.81	-10,689.18	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-109	0000	S	4/18/2002		2/24/2005	3/1/2005	7,859.58		-13,358.85	-5,499.27	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-14	0000	S	4/18/2002		3/15/2005	3/18/2005	1,046.21		-1,727.85	-681.64	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-140	0000	S	4/22/2002		3/15/2005	3/18/2005	10,462.07		-17,300.14	-6,838.07	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-72	0000	S	4/24/2002		3/15/2005	3/18/2005	5,380.49		-8,958.02	-3,577.53	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-439	0000	S	6/21/2002		3/15/2005	3/18/2005	32,806.05		-46,235.93	-13,429.88	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-757	0000	S	6/24/2002		3/15/2005	3/18/2005	56,569.89		-79,855.96	-23,286.07	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-154	0000	S	6/25/2002		3/15/2005	3/18/2005	11,508.27		-16,666.18	-5,157.91	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-266	0000	S	6/25/2002		5/23/2005	5/26/2005	16,892.23		-27,382.34	-10,490.11	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-640	0000	S	6/26/2002		5/23/2005	5/26/2005	40,642.95		-65,180.53	-24,537.58	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-244	0000	S	6/27/2002		5/23/2005	5/26/2005	15,495.13		-25,477.27	-9,982.14	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-65	0000	S	6/27/2002		6/21/2005	6/24/2005	3,999.20		-6,656.94	-2,657.74	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-122	0000	S	7/2/2002		6/21/2005	6/24/2005	7,506.19		-12,598.70	-5,092.51	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-109	0000	S	7/3/2002		6/21/2005	6/24/2005	6,706.35		-11,092.88	-4,386.53	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-792	0000	S	7/4/2002		6/21/2005	6/24/2005	48,728.73		-80,811.62	-32,082.89	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-308	0000	S	7/10/2002		6/21/2005	6/24/2005	18,850.06		-31,248.19	-12,398.13	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-77	0000	S	11/18/2002		6/21/2005	6/24/2005	4,737.51		-6,371.68	-1,634.17	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-232	0000	S	11/20/2002		6/21/2005	6/24/2005	14,274.07		-18,699.50	-4,425.43	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-85	0000	S	11/26/2002		6/21/2005	6/24/2005	5,229.73		-7,123.48	-1,893.75	LL
SLOF40020002	ES7189818	SWISS REINSURANCE CHF0 1	-33	0000	S	11/27/2002		6/21/2005	6/24/2005	2,030.36		-2,748.15	-717.79	LL
SLOF40020002	ES7523834	CREDIT SUISSE GP CNV BDS	-18,000	0000	S	2/21/2003		3/15/2005	3/18/2005	22,735.46		-15,581.60	7,153.86	LG
SLOF40020002	ES7523834	CREDIT SUISSE GP CNV BDS	-24,000	0000	S	2/24/2003		3/15/2005	3/18/2005	30,313.95		-20,869.08	9,444.87	LG
SLOF40020002	ES7523834	CREDIT SUISSE GP CNV BDS	-9,000	0000	S	2/26/2003		3/15/2005	3/18/2005	11,367.73		-7,512.29	3,855.44	LG
SLOF40020002	ES7523834	CREDIT SUISSE GP CNV BDS	-3,000	0000	S	2/27/2003		3/15/2005	3/18/2005	3,789.24		-2,503.35	1,285.89	LG
SLOF40020002	ES7523834	CREDIT SUISSE GP CNV BDS	-14,000	0000	S	2/27/2003		6/21/2005	6/24/2005	15,415.04		-10,172.19	5,242.85	LG
SLOF40020002	ES7523834	CREDIT SUISSE GP CNV BDS	-13,000	0000	S	2/28/2003		6/21/2005	6/24/2005	14,313.97		-9,442.90	4,871.07	LG
SLOF40020002	ES7523834	CREDIT SUISSE GP CNV BDS	-4,000	0000	S	3/4/2003		6/21/2005	6/24/2005	4,404.30		-2,875.10	1,529.20	LG

ACCOUNT	SECURITY	SECURITY DESC	UNITS	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	D.COST	BASE	REALIZED GAIN/LOSS	Acquisition
SLOF40020002	ES7523834	CREDIT SUISSE GP CNV BDS	-10,000 0000 S		3/6/2003		6/21/2005	6/24/2005	11,010 74	-7,100 76		3,909 98 LG	
SLOF40020002	EXB033F22	CENTRICA ORD GBP0 061728395	-12,050 0000 S		1/9/2001		3/15/2005	3/18/2005	53,292 33	-62,908 58		-9,616 25 LL	
SLOF40020002	EXB033F22	CENTRICA ORD GBP0 061728395	-3,050 0000 S		1/12/2001		3/15/2005	3/18/2005	13,488 93	-15,470 47		-1,981 54 LL	
SLOF40020002	EXB033F22	CENTRICA ORD GBP0 061728395	-11,800 0000 S		1/12/2001		5/23/2005	5/26/2005	50,079 44	-57,543 58		-7,464 14 LL	
SLOF40020002	EX0056658	BHP BILLITON PLC USD0 50	-2,900 0000 S		7/12/2002		3/15/2005	3/18/2005	40,918 85	-22,509 17		18,409 68 LG	
SLOF40020002	EX0056658	BHP BILLITON PLC USD0 50	-2,200 0000 S		7/12/2002		5/23/2005	5/26/2005	25,707 92	-15,074 27		10,633 65 LG	
SLOF40020002	EX0056658	BHP BILLITON PLC USD0 50	-2,392 0000 S		7/12/2002		6/21/2005	6/24/2005	31,683 64	-16,914 58		14,769 06 LG	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-3,100 0000 S		7/6/2001		5/23/2005	5/26/2005	6,080 23	-10,392 24		-4,312 01 LL	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-4,300 0000 S		7/9/2001		5/23/2005	5/26/2005	8,433 86	-14,459 44		-6,025 58 LL	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-3,700 0000 S		7/20/2001		5/23/2005	5/26/2005	7,257 04	-12,228 71		-4,971 67 LL	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-14,000 0000 S		9/21/2001		5/23/2005	5/26/2005	27,459 09	-45,839 12		-18,380 03 LL	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-4,700 0000 S		5/2/2002		5/23/2005	5/26/2005	9,218 41	-17,643 07		-8,424 66 LL	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-1,000 0000 S		5/2/2002		6/21/2005	6/24/2005	2,126 97	-3,784 16		-1,657 19 LL	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-1,700 0000 S		5/3/2002		6/21/2005	6/24/2005	3,615 85	-6,340 20		-2,724 35 LL	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-2,100 0000 S		5/7/2002		6/21/2005	6/24/2005	4,466 64	-7,665 05		-3,198 41 LL	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-5,900 0000 S		5/8/2002		6/21/2005	6/24/2005	12,549 14	-22,761 86		-10,212 72 LL	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-1,500 0000 S		5/9/2002		6/21/2005	6/24/2005	3,190 46	-5,790 83		-2,600 37 LL	
SLOF40020002	EX0059587	ARM HOLDINGS ORD GBP0 0005	-2,400 0000 S		5/10/2002		6/21/2005	6/24/2005	5,104 74	-9,058 72		-3,953 98 LL	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-1,000 0000 S		10/28/2003		3/15/2005	3/18/2005	14,512 43	-13,521 80		990 63 LG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-1,900 0000 S		10/29/2003		3/15/2005	3/18/2005	27,573 62	-25,488 53		2,074 09 LG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-900 0000 S		10/31/2003		3/15/2005	3/18/2005	13,061 19	-12,131 72		929 47 LG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-2,500 0000 S		1/14/2004		3/15/2005	3/18/2005	36,281 07	-33,674 82		2,606 25 LG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-1,000 0000 S		1/15/2004		3/15/2005	3/18/2005	14,512 43	-13,392 18		1,120 25 LG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-600 0000 S		1/23/2004		3/15/2005	3/18/2005	8,707 45	-8,368 10		339 35 LG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-500 0000 S		1/23/2004		3/24/2005	3/31/2005	7,077 60	-6,800 40		277 20 LG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-800 0000 S		1/26/2004		3/24/2005	3/31/2005	11,324 17	-10,947 04		377 13 LG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-1,000 0000 S		1/26/2004		3/29/2005	4/1/2005	14,169 57	-13,714 36		455 21 LG	
SLOF40020002	EX0408289	STANDARD CHARTERED ORD USD0 50	-200 0000 S		8/16/2002		3/15/2005	3/18/2005	3,689 30	-3,072 16		617 14 LG	
SLOF40020002	EX0408289	STANDARD CHARTERED ORD USD0 50	-1,300 0000 S		8/19/2002		3/15/2005	3/18/2005	23,980 47	-20,295 59		3,684 88 LG	
SLOF40020002	EX0408289	STANDARD CHARTERED ORD USD0 50	-1,400 0000 S		8/20/2002		3/15/2005	3/18/2005	25,825 13	-21,722 30		4,102 83 LG	
SLOF40020002	EX0408289	STANDARD CHARTERED ORD USD0 50	-200 0000 S		8/20/2002		5/23/2005	5/26/2005	3,615 43	-2,951 90		663 53 LG	
SLOF40020002	EX0408289	STANDARD CHARTERED ORD USD0 50	-2,200 0000 S		8/21/2002		5/23/2005	5/26/2005	39,769 73	-32,890 06		6,879 67 LG	
SLOF40020002	EX0408289	STANDARD CHARTERED ORD USD0 50	-1,200 0000 S		8/22/2002		5/23/2005	5/26/2005	21,692 58	-17,794 04		3,898 54 LG	
SLOF40020002	EX0408289	STANDARD CHARTERED ORD USD0 50	-2,100 0000 S		8/22/2002		6/24/2005	6/24/2005	39,733 68	-31,380 89		8,352 69 LG	
SLOF40020002	EX0490154	ANGLO AMERICAN PLC USD0 50	-1,300 0000 S		7/28/2002		3/15/2005	3/18/2005	31,011 45	-27,510 06		3,501 39 LG	
SLOF40020002	EX0490154	ANGLO AMERICAN PLC USD0 50	-300 0000 S		8/5/2003		3/15/2005	3/18/2005	7,156 49	-6,459 25		697 24 LG	
SLOF40020002	EX0490154	ANGLO AMERICAN PLC USD0 50	-400 0000 S		8/6/2003		3/15/2005	3/18/2005	9,541 99	-8,568 79		973 20 LG	
SLOF40020002	EX0490154	ANGLO AMERICAN PLC USD0 50	-1,200 0000 S		8/6/2003		5/23/2005	5/26/2005	28,177 38	-24,513 40		3,663 98 LG	
SLOF40020002	EX0490154	ANGLO AMERICAN PLC USD0 50	-500 0000 S		8/7/2003		5/23/2005	5/26/2005	11,740 57	-10,144 46		1,596 11 LG	
SLOF40020002	EX0490154	ANGLO AMERICAN PLC USD0 50	-400 0000 S		8/7/2003		6/21/2005	6/24/2005	9,764 11	-8,144 36		1,619 75 LG	
SLOF40020002	EX0490154	ANGLO AMERICAN PLC USD0 50	-900 0000 S		8/13/2003		6/21/2005	6/24/2005	21,969 24	-19,578 80		2,390 44 LG	
SLOF40020002	EX0490154	ANGLO AMERICAN PLC USD0 50	-300 0000 S		8/14/2003		6/21/2005	6/24/2005	7,323 08	-6,430 28		892 80 LG	
SLOF40020002	EX0540529	HSBC HLDGS ORD USD0 50 (UK)	-8,000 0000 S		5/23/2003		3/15/2005	3/18/2005	130,803 69	-112,433 52		18,370 17 LG	
SLOF40020002	EX0540529	HSBC HLDGS ORD USD0 50 (UK)	-400 0000 S		5/27/2003		3/15/2005	3/18/2005	6,540 18	-5,655 20		884 98 LG	
SLOF40020002	EX0540529	HSBC HLDGS ORD USD0 50 (UK)	-4,800 0000 S		5/27/2003		5/23/2005	5/26/2005	76,106 94	-64,436 96		11,669 98 LG	
SLOF40020002	EX0540529	HSBC HLDGS ORD USD0 50 (UK)	-4,800 0000 S		5/28/2003		6/21/2005	6/24/2005	76,902 34	-65,643 44		11,258 90 LG	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-600 0000 S		9/16/2003		3/15/2005	3/18/2005	5,792 45	-6,174 61		-382 16 LL	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-2,900 0000 S		9/17/2003		3/15/2005	3/18/2005	27,996 86	-29,977 68		-1,980 82 LL	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-3,100 0000 S		9/18/2003		3/15/2005	3/18/2005	29,927 67	-32,015 66		-2,087 99 LL	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-100 0000 S		9/19/2003		3/15/2005	3/18/2005	965 41	-1,031 30		-65 89 LL	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-5,000 0000 S		9/19/2003		5/23/2005	5/26/2005	49,926 36	-49,800 56		125 80 LG	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-1,500 0000 S		9/22/2003		5/23/2005	5/26/2005	14,977 91	-14,689 00		288 91 LG	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-2,100 0000 S		9/24/2003		5/23/2005	5/26/2005	20,969 07	-20,433 72		535 35 LG	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-2,000 0000 S		9/24/2003		5/23/2005	5/26/2005	19,970 54	-19,609 67		360 87 LG	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-600 0000 S		9/25/2003		5/23/2005	5/26/2005	5,991 16	-5,854 04		137 12 LG	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-1,000 0000 S		9/25/2003		6/21/2005	6/24/2005	9,722 40	-9,718 20		4 20 LG	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-1,000 0000 S		9/26/2003		6/21/2005	6/24/2005	9,722 40	-9,698 98		23 42 LG	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-500 0000 S		9/29/2003		6/21/2005	6/24/2005	4,861 20	-4,846 87		14 23 LG	
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-4,300 0000 S		10/31/2003		6/21/2005	6/24/2005	41,806 30	-39,619 98		2,186 32 LG	

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ACCOUNT	SECURITY	SECURITY/DESC	UNITS	TXN CODE	LOT	TRADE DATE	FXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-2,700,000	S		11/3/2003	6/21/2005	6/24/2005	26,250.47		-25,069.33	1,181.14	LG
SLOF40020002	EX0574874	UNILEVER ORD 1 4P	-1,000,000	S		11/4/2003	6/21/2005	6/24/2005	9,722.39		-9,365.10	357.29	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-1,000,000	S		4/23/2002	3/15/2005	3/18/2005	12,103.77		-15,807.09	-3,703.32	LL
SLOF40020002	EX0677602	PEARSON ORD 25P	-600,000	S		8/16/2002	3/15/2005	3/18/2005	7,262.26		-6,739.28	522.98	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-800,000	S		8/19/2002	3/15/2005	3/18/2005	9,683.02		-9,314.18	368.84	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-600,000	S		8/19/2002	3/15/2005	3/18/2005	7,262.26		-7,004.28	257.98	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-600,000	S		8/20/2002	3/15/2005	3/18/2005	7,262.26		-7,241.27	20.99	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-800,000	S		8/23/2002	3/15/2005	3/18/2005	9,683.02		-9,964.83	-281.81	LL
SLOF40020002	EX0677602	PEARSON ORD 25P	-800,000	S		8/27/2002	3/15/2005	3/18/2005	9,683.02		-10,064.48	-381.46	LL
SLOF40020002	EX0677602	PEARSON ORD 25P	-2,400,000	S		8/28/2002	3/15/2005	3/18/2005	29,049.05		-28,688.80	-639.75	LL
SLOF40020002	EX0677602	PEARSON ORD 25P	-2,400,000	S		8/29/2002	3/15/2005	3/18/2005	29,049.05		-28,795.45	253.60	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-700,000	S		8/30/2002	3/15/2005	3/18/2005	8,472.64		-8,550.59	-77.95	LL
SLOF40020002	EX0677602	PEARSON ORD 25P	-700,000	S		9/2/2002	3/15/2005	3/18/2005	8,472.64		-8,490.47	-17.83	LL
SLOF40020002	EX0677602	PEARSON ORD 25P	-2,100,000	S		9/3/2002	3/15/2005	3/18/2005	25,417.92		-25,034.04	383.88	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-100,000	S		9/3/2002	5/23/2005	5/26/2005	1,208.64		-1,145.08	63.56	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-900,000	S		9/4/2002	5/23/2005	5/26/2005	10,877.72		-10,334.41	543.31	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-2,400,000	S		10/14/2002	5/23/2005	5/26/2005	29,007.25		-26,812.98	2,194.27	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-3,100,000	S		10/15/2002	5/23/2005	5/26/2005	37,467.70		-35,487.74	1,979.96	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-1,100,000	S		10/16/2002	5/23/2005	5/26/2005	13,294.99		-13,008.59	286.40	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-400,000	S		10/17/2002	5/23/2005	5/26/2005	4,834.54		-4,917.68	-83.14	LL
SLOF40020002	EX0677602	PEARSON ORD 25P	-500,000	S		10/17/2002	5/23/2005	5/26/2005	6,029.73		-6,136.65	-106.92	LL
SLOF40020002	EX0677602	PEARSON ORD 25P	-1,000,000	S		10/18/2002	5/23/2005	5/26/2005	12,059.47		-12,211.38	-151.91	LL
SLOF40020002	EX0677602	PEARSON ORD 25P	-3,000,000	S		3/5/2003	6/21/2005	6/24/2005	36,178.39		-28,704.04	7,474.35	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-1,000,000	S		3/6/2003	6/21/2005	6/24/2005	12,059.46		-9,538.96	2,520.50	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-2,400,000	S		3/7/2003	6/21/2005	6/24/2005	28,942.72		-22,724.36	6,218.36	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-1,500,000	S		3/10/2003	6/21/2005	6/24/2005	18,089.20		-14,039.66	4,049.54	LG
SLOF40020002	EX0677602	PEARSON ORD 25P	-1,100,000	S		3/11/2003	6/21/2005	6/24/2005	13,265.41		-8,716.49	3,548.92	LG
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-600,000	S		7/28/2003	1/25/2005	1/28/2005	18,602.96		-15,513.15	3,089.81	LG
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-400,000	S		7/29/2003	1/25/2005	1/28/2005	12,401.97		-10,334.47	2,067.50	LG
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-1,200,000	S		7/29/2003	1/26/2005	1/31/2005	37,252.46		-31,300.23	5,952.23	LG
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-500,000	S		7/29/2003	1/27/2005	2/1/2005	15,670.74		-13,097.90	2,572.84	LG
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-400,000	S		7/29/2003	2/1/2005	2/4/2005	12,732.58		-10,465.43	2,267.15	LG
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-900,000	S		7/31/2003	2/1/2005	2/4/2005	28,648.31		-22,673.01	5,975.30	LG
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-200,000	S		7/31/2003	2/2/2005	2/7/2005	6,338.06		-5,048.59	1,287.47	LG
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-400,000	S		8/14/2003	2/2/2005	2/7/2005	12,672.13		-9,997.85	2,674.28	LG
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-700,000	S		9/25/2003	2/2/2005	2/7/2005	22,176.22		-18,161.25	4,014.97	LG
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-1,000,000	S		9/25/2003	2/7/2005	2/10/2005	31,098.20		-25,594.37	5,503.83	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-109,145,000	S		4/17/2002	3/15/2005	3/18/2005	290,466.22		-269,424.76	21,041.46	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-81,000,000	S		4/25/2002	3/15/2005	3/18/2005	215,564.29		-175,927.31	39,636.98	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-54,300,000	S		5/14/2002	3/15/2005	3/18/2005	144,507.91		-118,614.38	25,893.53	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-16,555,000	S		6/5/2002	3/15/2005	3/18/2005	44,057.61		-34,939.23	9,118.38	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-52,445,000	S		6/5/2002	5/23/2005	5/26/2005	139,553.05		-105,664.15	33,888.90	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-22,600,000	S		8/13/2002	5/23/2005	5/26/2005	60,137.26		-42,284.85	17,852.41	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-3,600,000	S		8/14/2002	5/23/2005	5/26/2005	9,579.39		-6,685.78	2,893.61	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-19,100,000	S		8/15/2002	5/23/2005	5/26/2005	50,823.97		-36,257.51	14,566.46	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-15,800,000	S		8/16/2002	5/23/2005	5/26/2005	42,042.87		-31,174.47	10,868.40	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-22,000,000	S		8/19/2002	5/23/2005	5/26/2005	58,540.70		-44,794.16	13,746.54	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-7,855,000	S		8/20/2002	5/23/2005	5/26/2005	20,901.69		-16,530.34	4,371.35	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-45,000	S		8/20/2002	6/8/2005	6/13/2005	112.94		-84.07	18.87	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-13,755,000	S		11/14/2002	6/8/2005	6/13/2005	34,522.60		-29,799.86	4,722.74	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-5,100,000	S		11/14/2002	6/10/2005	6/15/2005	12,599.57		-10,868.87	1,730.70	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-47,945,000	S		11/14/2002	6/21/2005	6/24/2005	119,710.02		-103,076.97	16,633.05	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-28,600,000	S		5/27/2004	6/21/2005	6/24/2005	71,409.04		-68,094.14	3,314.90	LG
SLOF40020002	EX0719214	VODAFONE GROUP PLC ORD USD0 10	-118,100,000	S		5/27/2004	6/21/2005	6/24/2005	284,874.40		-280,591.18	14,283.22	LG
SLOF40020002	EX0727878	RECKITT BENCKISER ORD 10 10/19	-200,000	S		5/7/2004	5/23/2005	5/26/2005	6,319.47		-5,448.75	870.72	LG
SLOF40020002	EX0727878	RECKITT BENCKISER ORD 10 10/19	-1,500,000	S		5/10/2004	5/23/2005	5/26/2005	47,396.01		-40,095.70	7,300.31	LG
SLOF40020002	EX0727878	RECKITT BENCKISER ORD 10 10/19	-1,100,000	S		5/10/2004	6/21/2005	6/24/2005	33,389.13		-29,310.88	4,078.25	LG
SLOF40020002	EX0730831	REED ELSEVIER PLC GBPO 125	-1,200,000	S		1/16/2004	3/15/2005	3/18/2005	12,264.67		-11,213.52	1,051.15	LG
SLOF40020002	EX0730831	REED ELSEVIER PLC GBPO 125	-3,000,000	S		1/23/2004	3/15/2005	3/18/2005	30,661.67		-27,394.90	3,266.77	LG

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SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-1,400 0000 S		1/26/2004	3/15/2005	3/18/2005	14,308 78		-12,760 96	1,547 82 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-1,400 0000 S		1/27/2004	3/15/2005	3/18/2005	14,308 78		-12,688 42	1,620 36 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-1,400 0000 S		1/29/2004	3/15/2005	3/18/2005	14,308 78		-12,797 19	1,511 59 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-1,700 0000 S		2/3/2004	3/15/2005	3/18/2005	17,374 94		-15,493 35	1,881 59 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-1,900 0000 S		2/4/2004	3/15/2005	3/18/2005	18,419 05		-17,290 38	2,128 67 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-300 0000 S		2/5/2004	3/15/2005	3/18/2005	3,066 17		-2,739 28	326 88 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-2,000 0000 S		2/5/2004	6/21/2005	6/24/2005	19,456 20		-17,306 53	2,149 67 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-2,100 0000 S		2/6/2004	6/21/2005	6/24/2005	20,429 02		-18,222 73	2,206 29 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-1,300 0000 S		2/9/2004	6/21/2005	6/24/2005	12,646 53		-11,352 23	1,294 30 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-1,200 0000 S		2/10/2004	6/21/2005	6/24/2005	11,673 72		-10,459 70	1,214 02 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-1,700 0000 S		2/12/2004	6/21/2005	6/24/2005	16,537 77		-14,707 51	1,830 26 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-300 0000 S		2/13/2004	6/21/2005	6/24/2005	2,918 43		-2,551 72	366 71 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-4,500 0000 S		5/19/2004	6/21/2005	6/24/2005	43,776 47		-43,173 34	603 13 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-1,100 0000 S		5/20/2004	6/21/2005	6/24/2005	10,700 91		-10,669 29	31 62 LG	
SLOF40020002	EX0730831	REED ELSEVIER PLC GBP0 125	-1,000 0000 S		9/13/2001	3/15/2005	3/18/2005	3,298 82		-2,978 25	320 57 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-1,000 0000 S		7/25/2002	3/15/2005	3/18/2005	32,987 86		-29,635 61	3,352 25 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-1,700 0000 S		7/26/2002	3/15/2005	3/18/2005	56,079 36		-50,514 58	5,564 78 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-1,900 0000 S		9/14/2001	3/15/2005	3/18/2005	62,677 53		-57,417 12	5,260 41 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-1,000 0000 S		9/17/2001	3/15/2005	3/18/2005	32,988 18		-29,870 17	3,118 01 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-1,000 0000 S		9/18/2001	3/15/2005	3/18/2005	32,988 17		-29,998 72	2,989 45 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-300 0000 S		9/19/2001	3/15/2005	3/18/2005	9,896 45		-8,806 64	1,089 81 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-600 0000 S		7/25/2002	3/15/2005	3/18/2005	19,792 91		-17,781 41	2,011 50 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-900 0000 S		7/26/2002	5/23/2005	5/26/2005	27,025 14		-25,211 62	1,813 52 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-900 0000 S		9/12/2003	5/23/2005	5/26/2005	27,025 97		-26,350 65	675 32 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-300 0000 S		9/12/2003	5/23/2005	5/26/2005	9,008 38		-8,783 53	224 85 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-2,100 0000 S		5/6/2004	5/23/2005	5/26/2005	63,060 58		-62,245 26	815 32 LG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-6,800 0000 S		5/6/2004	6/21/2005	6/24/2005	206,581 60		-201,268 64	5,312 96 LG	
SLOF40020002	EX0803414	SHELL TRANS & TRDG ORD 25P REG	-2,600 0000 S		2/17/2004	3/15/2005	3/18/2005	24,614 11		-17,807 20	6,806 91 LG	
SLOF40020002	EX0803414	SHELL TRANS & TRDG ORD 25P REG	-7,500 0000 S		2/17/2004	6/21/2005	6/24/2005	71,240 39		-47,901 04	23,339 35 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-108 0000 S		6/13/2002	1/17/2005	1/20/2005	1,671 14		-1,733 58	-62 44 LL	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-1,000 0000 S		6/14/2002	1/17/2005	1/20/2005	15,473 56		-15,725 73	-252 17 LL	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-392 0000 S		6/17/2002	1/17/2005	1/20/2005	6,065 63		-6,099 44	-33 81 LL	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-108 0000 S		6/17/2002	2/3/2005	2/8/2005	1,740 04		-1,709 42	30 62 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-500 0000 S		8/14/2002	2/3/2005	2/8/2005	8,055 75		-7,132 20	923 55 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-500 0000 S		8/15/2002	2/3/2005	2/8/2005	8,055 75		-6,964 11	1,091 64 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-482 0000 S		8/16/2002	2/3/2005	2/8/2005	7,928 85		-6,845 10	1,081 75 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-700 0000 S		8/16/2002	3/11/2005	3/4/2005	11,529 39		-9,983 40	1,545 99 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-1,000 0000 S		8/16/2002	3/8/2005	3/11/2005	16,551 47		-14,353 97	2,197 50 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-3,008 0000 S		8/16/2002	4/25/2005	4/28/2005	49,876 75		-42,787 89	7,088 86 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-4,100 0000 S		5/28/2004	6/21/2005	6/24/2005	35,556 27		-32,553 87	3,002 40 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-3,000 0000 S		10/8/2003	1/24/2005	1/27/2005	20,573 81		-15,739 34	4,834 47 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-1,100 0000 S		10/8/2003	1/31/2005	2/3/2005	7,543 35		-5,807 52	1,735 83 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-1,600 0000 S		10/8/2003	1/31/2005	2/3/2005	10,972 16		-8,447 29	2,524 87 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-800 0000 S		10/8/2003	2/11/2005	2/3/2005	5,486 07		-4,222 76	1,263 31 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-2,200 0000 S		10/9/2003	2/11/2005	2/4/2005	15,185 07		-11,632 87	3,552 20 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-800 0000 S		10/9/2003	2/11/2005	2/4/2005	5,521 85		-4,230 14	1,291 71 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-300 0000 S		10/9/2003	2/3/2005	2/8/2005	2,066 08		-1,585 68	480 40 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-1,800 0000 S		10/9/2003	2/3/2005	2/8/2005	12,396 46		-9,482 66	2,903 80 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-1,200 0000 S		10/9/2003	2/3/2005	2/8/2005	8,264 30		-6,328 43	1,935 87 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-2,100 0000 S		1/22/2004	2/4/2005	2/9/2005	14,504 76		-11,379 87	3,124 89 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-1,100 0000 S		10/10/2003	2/4/2005	2/9/2005	7,597 73		-5,894 85	1,702 88 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-1,400 0000 S		10/10/2003	2/7/2005	2/9/2005	9,669 83		-7,484 22	2,185 61 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-2,100 0000 S		10/10/2003	2/7/2005	2/10/2005	14,521 73		-11,118 49	3,403 24 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-800 0000 S		10/10/2003	2/7/2005	2/10/2005	5,532 09		-4,225 15	1,306 94 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-3,000 0000 S		10/13/2003	2/7/2005	2/10/2005	20,745 32		-16,009 91	4,735 41 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-800 0000 S		1/22/2004	2/7/2005	2/10/2005	5,532 09		-4,277 51	1,254 58 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-2,500 0000 S		1/22/2004	2/8/2005	2/11/2005	17,344 60		-13,280 14	4,064 46 LG	
SLOF40020002	EX0818271	SMITHS GROUP ORD GBP0 25	-3,500 0000 S		1/22/2004	2/9/2005	2/14/2005	24,492 49		-18,616 53	5,875 96 LG	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	IN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST/BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EX0876287	BG GROUP PLC ORD GBP0 10	-1,400,000	S		1/22/2004	2/9/2005	2/14/2005	9,797.74		-7,446.62	2,351.12	LG
SLOF40020002	EX0976400	WOLSELEY I ORD 25P	-100,000	S		12/10/2003	3/15/2005	3/18/2005	2,074.33		-1,501.39	572.94	LG
SLOF40020002	EX0976400	WOLSELEY I ORD 25P	-1,300,000	S		12/11/2003	3/15/2005	3/18/2005	26,966.33		-19,456.48	7,509.85	LG
SLOF40020002	EX0976400	WOLSELEY I ORD 25P	-1,100,000	S		12/11/2003	5/23/2005	5/26/2005	22,728.85		-15,477.16	7,251.69	LG
SLOF40020002	EX0976400	WOLSELEY I ORD 25P	-400,000	S		12/12/2003	5/23/2005	5/26/2005	8,265.04		-5,596.48	2,668.56	LG
SLOF40020002	EX0976400	WOLSELEY I ORD 25P	-300,000	S		12/12/2003	6/21/2005	6/24/2005	6,380.87		-4,195.64	2,185.33	LG
SLOF40020002	EX0976400	WOLSELEY I ORD 25P	-400,000	S		12/17/2003	6/21/2005	6/24/2005	8,507.96		-5,605.56	2,902.40	LG
SLOF40020002	EX0976400	WOLSELEY I ORD 25P	-1,000,000	S		1/8/2004	6/21/2005	6/24/2005	21,269.90		-13,866.59	7,403.31	LG
SLOF40020002	EX0989528	ASTRAZENECA ORD USD0 25	-3,200,000	S		8/4/1999	3/15/2005	3/18/2005	134,235.08		-136,094.87	-1,859.79	LL
SLOF40020002	EX0989528	ASTRAZENECA ORD USD0 25	-1,200,000	S		8/5/1999	3/15/2005	3/18/2005	50,338.16		-50,295.61	42.55	LG
SLOF40020002	EX0989528	ASTRAZENECA ORD USD0 25	-2,200,000	S		8/5/1999	5/23/2005	5/26/2005	93,021.03		-88,599.95	4,421.08	LG
SLOF40020002	EX0989528	ASTRAZENECA ORD USD0 25	-900,000	S		8/6/1999	5/23/2005	5/26/2005	38,054.06		-36,685.16	1,368.90	LG
SLOF40020002	EX0989528	ASTRAZENECA ORD USD0 25	-1,900,000	S		8/18/1999	5/23/2005	5/26/2005	80,336.35		-79,585.96	750.39	LG
SLOF40020002	EX0989528	ASTRAZENECA ORD USD0 25	-4,400,000	S		8/18/1999	5/23/2005	5/26/2005	4,228.23		-4,185.72	42.51	LG
SLOF40020002	EX0989528	ASTRAZENECA ORD USD0 25	-1,200,000	S		5/14/2003	6/21/2005	6/24/2005	184,853.52		-183,758.44	1,095.08	LG
SLOF40020002	EX0989528	ASTRAZENECA ORD USD0 25	-300,000	S		9/3/2003	6/21/2005	6/24/2005	50,414.60		-56,487.05	-6,072.45	LL
SLOF40020002	EX0989528	ASTRAZENECA ORD USD0 25	-300,000	S		9/4/2003	6/21/2005	6/24/2005	12,603.65		-13,885.09	-1,281.44	LL
SLOF40020002	EX0989528	ASTRAZENECA ORD USD0 25	-300,000	S		10/31/2003	6/21/2005	6/24/2005	12,603.65		-14,118.97	-1,515.32	LL
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-1,000,000	S		11/3/2003	3/15/2005	3/18/2005	16,124.43		-13,487.17	2,637.26	LG
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-6,600,000	S		11/4/2003	3/15/2005	3/18/2005	106,421.24		-90,652.58	15,768.66	LG
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-5,300,000	S		11/5/2003	3/15/2005	3/18/2005	85,459.48		-72,915.92	12,543.56	LG
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-400,000	S		11/5/2003	3/15/2005	3/18/2005	6,449.77		-5,414.50	1,035.27	LG
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-4,500,000	S		11/5/2003	5/23/2005	5/26/2005	67,872.10		-57,522.07	10,350.03	LG
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-2,700,000	S		11/6/2003	5/23/2005	5/26/2005	40,723.26		-35,088.49	5,634.77	LG
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-900,000	S		11/6/2003	6/21/2005	6/24/2005	13,885.00		-11,702.20	2,182.80	LG
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-3,500,000	S		11/7/2003	6/21/2005	6/24/2005	53,997.20		-46,081.40	7,915.80	LG
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-1,100,000	S		11/10/2003	6/21/2005	6/24/2005	16,970.55		-14,384.19	2,586.36	LG
SLOF40020002	EX3122382	NATIONAL GRID PLC	-1,100,000	S		3/29/2004	4/15/2005	4/20/2005	10,473.82		-8,978.51	1,495.31	LG
SLOF40020002	EX3122382	NATIONAL GRID PLC	-600,000	S		3/30/2004	4/15/2005	4/20/2005	5,680.56		-4,955.06	725.50	LG
SLOF40020002	EX3122382	NATIONAL GRID PLC	-700,000	S		3/30/2004	4/25/2005	4/28/2005	6,660.67		-5,778.73	881.94	LG
SLOF40020002	EX3122382	NATIONAL GRID PLC	-1,300,000	S		3/31/2004	4/25/2005	4/28/2005	12,369.81		-10,865.05	1,504.76	LG
SLOF40020002	EX3122382	NATIONAL GRID PLC	-1,300,000	S		4/1/2004	4/25/2005	4/28/2005	12,369.82		-10,854.91	1,514.91	LG
SLOF40020002	EX3122382	NATIONAL GRID PLC	-1,300,000	S		4/5/2004	4/25/2005	4/28/2005	12,369.81		-10,772.89	1,596.92	LG
SLOF40020002	EX3122382	NATIONAL GRID PLC	-700,000	S		4/7/2004	4/25/2005	4/28/2005	6,660.67		-5,816.01	844.66	LG
SLOF40020002	EX5758217	HON HAI PRECISION GDR(REP 2	-199,999	S		4/29/2004	5/23/2005	5/26/2005	1,925.43		-1,676.43	249.00	LG
SLOF40020002	EX5758217	HON HAI PRECISION GDR(REP 2	-1,149,999	S		5/14/2004	5/23/2005	5/26/2005	11,071.81		-8,595.00	2,476.81	LG
SLOF40020002	EX5758217	HON HAI PRECISION GDR(REP 2	-2,299,997	S		5/17/2004	5/23/2005	5/26/2005	22,143.61		-16,240.00	5,903.61	LG
SLOF40020002	EX5758217	HON HAI PRECISION GDR(REP 2	-1,949,982	S		6/10/2004	6/21/2005	6/24/2005	20,411.37		-14,277.28	6,134.09	LG
SLOF40020002	EX5758217	HON HAI PRECISION GDR(REP 2	-1,149,018	S		6/16/2004	6/21/2005	6/24/2005	12,027.31		-7,340.00	4,687.31	LG
SLOF40020002	EZ4182240	CRH ORD EURO 32 DUBLIN LIST	-2,700,000	S		5/9/2003	3/15/2005	3/18/2005	73,381.26		-67,214.88	6,166.38	LG
SLOF40020002	EZ4182240	CRH ORD EURO 32 DUBLIN LIST	-2,034,000	S		5/9/2003	5/23/2005	5/26/2005	52,708.45		-47,728.36	4,978.09	LG
SLOF40020002	EZ4182240	CRH ORD EURO 32 DUBLIN LIST	-166,000	S		5/18/2004	5/23/2005	5/26/2005	4,301.51		-3,726.99	574.52	LG
SLOF40020002	EZ4182240	CRH ORD EURO 32 DUBLIN LIST	-1,534,000	S		5/18/2004	6/21/2005	6/24/2005	40,775.82		-33,063.74	7,712.08	LG
SLOF40020002	FH6030503	HANG LUNG PROPERTIES LTD	-100,000	S		7/30/2001	6/21/2005	6/24/2005	2,658.14		-2,156.32	501.82	LG
SLOF40020002	FH6030503	HANG LUNG PROPERTIES LTD	-7,500,000	S		8/8/2001	1/21/2005	1/25/2005	26,248.78		-20,834.39	5,414.39	LG
SLOF40020002	FH6030503	HANG LUNG PROPERTIES LTD	-10,500,000	S		8/8/2001	1/21/2005	1/25/2005	10,641.40		-8,397.22	2,244.18	LG
SLOF40020002	FH6030503	HANG LUNG PROPERTIES LTD	-19,500,000	S		8/31/2001	3/15/2005	3/17/2005	15,742.89		-11,754.06	3,988.83	LG
SLOF40020002	FH6030503	HANG LUNG PROPERTIES LTD	-23,000,000	S		10/8/2001	3/15/2005	3/17/2005	28,236.80		-21,066.14	8,170.66	LG
SLOF40020002	FH6286253	LI & FUNG HKD0 025	-16,000,000	S		7/11/2002	3/15/2005	3/17/2005	34,484.43		-21,076.79	13,407.64	LG
SLOF40020002	FH6286253	LI & FUNG HKD0 025	-2,000,000	S		7/17/2002	3/15/2005	3/17/2005	28,424.32		-20,701.90	7,722.42	LG
SLOF40020002	FH6286253	LI & FUNG HKD0 025	-26,000,000	S		10/23/2002	5/23/2005	5/25/2005	3,553.04		-2,570.63	982.41	LG
SLOF40020002	FH6286253	LI & FUNG HKD0 025	-1,000,000	S		10/29/2002	5/23/2005	5/25/2005	1,788.10		-1,061.40	726.70	LG
SLOF40020002	FH6286253	LI & FUNG HKD0 025	-13,000,000	S		10/29/2002	6/21/2005	6/23/2005	24,800.18		-13,844.82	10,955.36	LG
SLOF40020002	FH6286253	LI & FUNG HKD0 025	-20,000,000	S		12/16/2002	6/21/2005	6/23/2005	38,154.12		-21,412.69	16,741.43	LG
SLOF40020002	FH6286253	LI & FUNG HKD0 025	-6,000,000	S		12/19/2002	6/21/2005	6/23/2005	11,446.24		-6,035.49	5,410.75	LG
SLOF40020002	FH6408378	HANG SENG BANK HK\$5	-300,000	S		3/22/2002	3/15/2005	3/17/2005	4,006.77		-3,377.61	629.16	LG
SLOF40020002	FH6408378	HANG SENG BANK HK\$5	-1,900,000	S		4/22/2002	3/15/2005	3/17/2005	25,376.20		-21,024.73	4,351.47	LG
SLOF40020002	FH6408378	HANG SENG BANK HK\$5	-1,700,000	S		5/3/2002	3/15/2005	3/17/2005	22,705.02		-20,208.89	2,496.13	LG

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	D COST-BASE	REALIZED GAIN/LOSS	Acquisition
SLOF40020002	FH6408378	HANG SENG BANK HK\$5	-1,200,000	S	5/14/2002		3/15/2005	3/17/2005	16,027.07	-14,179.92	1,847.15	LG	
SLOF40020002	FH6408378	HANG SENG BANK HK\$5	-900,000	S	8/6/2002		3/15/2005	3/17/2005	12,020.30	-9,725.34	2,294.96	LG	
SLOF40020002	FH6408378	HANG SENG BANK HK\$5	-900,000	S	8/6/2002		5/6/2005	5/10/2005	12,234.17	-9,736.47	2,497.70	LG	
SLOF40020002	FH6408378	HANG SENG BANK HK\$5	-100,000	S	8/6/2002		5/9/2005	5/11/2005	1,355.21	-1,081.04	274.17	LG	
SLOF40020002	FH6408378	HANG SENG BANK HK\$5	-700,000	S	8/19/2002		5/9/2005	5/11/2005	9,486.49	-7,936.26	1,550.23	LG	
SLOF40020002	FH6408378	HANG SENG BANK HK\$5	-1,100,000	S	8/19/2002		5/17/2005	5/19/2005	14,692.10	-12,466.84	2,225.26	LG	
SLOF40020002	FH6408378	HANG SENG BANK HK\$5	-1,100,000	S	8/26/2002		5/17/2005	5/19/2005	14,692.09	-12,049.56	2,642.53	LG	
SLOF40020002	FH6867748	SWIRE PACIFIC A HK \$0 60	-3,500,000	S	1/10/2002		3/15/2005	3/17/2005	29,187.98	-18,906.30	10,281.68	LG	
SLOF40020002	FH6867748	SWIRE PACIFIC A HK \$0 60	-2,000,000	S	1/17/2002		5/23/2005	5/25/2005	16,159.14	-10,526.27	5,632.87	LG	
SLOF40020002	FH6867748	SWIRE PACIFIC A HK \$0 60	-2,000,000	S	1/17/2002		6/21/2005	6/23/2005	17,756.19	-10,560.28	7,195.91	LG	
SLOF40020002	FH6867748	SWIRE PACIFIC A HK \$0 60	-1,400,000	S	1/31/2002		6/21/2005	6/23/2005	12,429.34	-7,642.09	4,787.25	LG	
SLOF40020002	FJ6298544	EAST JAPAN RAILWAY CO Y50000	-4,000	S	1/13/2004		5/23/2005	5/26/2005	19,877.11	-18,326.98	550.12	LG	
SLOF40020002	FJ6298544	EAST JAPAN RAILWAY CO Y50000	-4,000	S	1/14/2004		5/23/2005	5/26/2005	19,877.11	-19,272.65	604.46	LG	
SLOF40020002	FJ6298544	EAST JAPAN RAILWAY CO Y50000	-1,000	S	1/14/2004		6/21/2005	6/24/2005	5,146.33	-4,778.29	368.04	LG	
SLOF40020002	FJ6298544	EAST JAPAN RAILWAY CO Y50000	-5,000	S	1/16/2004		6/21/2005	6/24/2005	25,731.68	-23,557.60	2,174.08	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-3,000	S	1/29/2004		3/15/2005	3/18/2005	27,800.50	-23,422.31	4,378.19	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-5,000	S	2/3/2004		3/15/2005	3/18/2005	48,334.16	-39,184.95	7,139.21	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-6,000	S	2/13/2004		3/15/2005	3/18/2005	55,600.89	-47,611.17	7,989.82	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-1,000	S	2/16/2004		3/15/2005	3/18/2005	9,266.83	-7,990.59	1,276.24	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-2,000	S	2/16/2004		5/23/2005	5/26/2005	16,700.49	-15,445.72	1,254.77	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-3,000	S	2/17/2004		5/23/2005	5/26/2005	25,050.74	-22,976.96	2,073.78	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-1,000	S	2/18/2004		6/21/2005	6/24/2005	8,350.24	-7,724.34	625.90	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-2,000	S	3/2/2004		6/21/2005	6/24/2005	17,283.57	-15,213.45	2,070.12	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-4,000	S	5/10/2004		6/21/2005	6/24/2005	34,567.14	-31,933.53	2,633.61	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-3,000	S	2/17/2004		3/15/2005	3/18/2005	25,925.36	-24,472.12	1,453.23	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-3,000	S	2/18/2004		3/15/2005	3/18/2005	16,696.38	-14,088.60	2,606.78	LG	
SLOF40020002	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	-5,000	S	2/18/2004		3/15/2005	3/18/2005	27,827.30	-23,705.88	4,121.42	LG	
SLOF40020002	FJ6335221	UFJ HLDGS NPV	-200,000	S	11/18/2003		3/15/2005	3/18/2005	13,191.83	-12,203.50	988.33	LG	
SLOF40020002	FJ6335221	UFJ HLDGS NPV	-400,000	S	11/19/2003		3/15/2005	3/18/2005	26,383.67	-24,539.00	1,844.67	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-200,000	S	11/20/2003		3/15/2005	3/18/2005	13,191.83	-12,254.10	937.73	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-400,000	S	11/21/2003		3/15/2005	3/18/2005	26,383.66	-24,581.88	1,801.78	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-100,000	S	11/26/2003		3/15/2005	3/18/2005	6,595.92	-6,153.62	442.30	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-300,000	S	11/26/2003		5/23/2005	5/26/2005	18,084.46	-17,846.39	238.07	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-100,000	S	11/27/2003		5/23/2005	5/26/2005	6,028.15	-5,957.26	70.89	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-300,000	S	5/17/2004		5/23/2005	5/26/2005	18,084.46	-17,107.78	976.68	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-100,000	S	5/18/2004		5/23/2005	5/26/2005	6,028.15	-5,637.03	391.12	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-300,000	S	5/18/2004		6/21/2005	6/24/2005	19,118.91	-16,843.40	2,275.51	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-200,000	S	5/19/2004		6/21/2005	6/24/2005	12,745.94	-11,520.61	1,225.33	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-300,000	S	5/20/2004		6/21/2005	6/24/2005	19,118.91	-17,326.23	1,792.68	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-200,000	S	5/21/2004		6/21/2005	6/24/2005	12,745.94	-11,522.45	1,223.49	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-200,000	S	5/24/2004		6/21/2005	6/24/2005	12,745.94	-11,555.46	1,190.48	LG	
SLOF40020002	FJ6356938	FANUC CO Y50	-100,000	S	5/25/2004		6/21/2005	6/24/2005	6,372.97	-5,656.33	716.64	LG	
SLOF40020002	FJ6428729	HIROSE ELECTRONICS	-200,000	S	4/7/1999		5/23/2005	5/26/2005	20,118.61	-22,996.87	-2,878.26	LL	
SLOF40020002	FJ6428729	HIROSE ELECTRONICS	-600,000	S	4/7/1999		6/21/2005	6/24/2005	65,020.90	-69,105.52	-4,084.62	LL	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-2,500,000	S	4/7/1999		3/15/2005	3/18/2005	41,930.50	-28,654.69	13,275.81	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-3,900,000	S	4/7/1999		3/15/2005	3/18/2005	65,411.58	-44,701.33	20,710.25	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-100,000	S	4/7/1999		5/23/2005	5/26/2005	1,486.14	-1,079.54	406.60	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-1,000,000	S	9/12/2002		5/23/2005	5/26/2005	14,861.39	-13,625.84	1,235.55	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-1,000,000	S	9/12/2002		5/23/2005	5/26/2005	14,861.39	-13,625.84	1,235.55	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-1,000,000	S	9/13/2002		5/23/2005	5/26/2005	14,861.39	-13,594.40	1,266.98	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-800,000	S	9/13/2002		5/23/2005	5/26/2005	11,889.11	-10,875.52	1,013.59	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-200,000	S	9/13/2002		6/21/2005	6/24/2005	3,113.62	-2,714.81	398.81	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-1,000,000	S	10/9/2002		6/21/2005	6/24/2005	15,568.12	-13,574.49	1,993.63	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-1,000,000	S	10/9/2002		6/21/2005	6/24/2005	15,568.13	-13,574.50	1,993.63	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-1,000,000	S	10/10/2002		6/21/2005	6/24/2005	15,568.13	-13,421.68	2,146.45	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-1,000,000	S	10/10/2002		6/21/2005	6/24/2005	15,568.12	-13,421.67	2,146.45	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-1,000,000	S	10/15/2002		6/21/2005	6/24/2005	15,568.13	-13,476.43	2,091.70	LG	
SLOF40020002	FJ6480043	AEON CO LTD NPV	-1,000,000	S	10/15/2002		6/21/2005	6/24/2005	15,568.12	-13,476.42	2,091.70	LG	

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ACCOUNT	SECURITY	SECURITY DESC.	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-300 0000 S			8/14/2003		3/15/2005	3/18/2005	6,080.39		-5,454.20	628 19 LG	
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-700 0000 S			8/18/2003		3/15/2005	3/18/2005	14,187.57		-12,881.14	1,306.43 LG	
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-300 0000 S			8/19/2003		3/15/2005	3/18/2005	6,080.39		-5,530.19	550 20 LG	
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-1,300 0000 S			9/8/2003		3/15/2005	3/18/2005	26,348.35		-23,812.90	2,535.45 LG	
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-1,100 0000 S			9/10/2003		3/15/2005	3/18/2005	22,294.76		-20,174.35	2,120 41 LG	
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-200 0000 S			9/10/2003		5/23/2005	5/26/2005	3,873.25		-3,540.47	332.78 LG	
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-1,200 0000 S			9/26/2003		5/23/2005	5/26/2005	23,239.51		-21,629.17	1,610 34 LG	
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-1,000 0000 S			10/3/2003		5/23/2005	5/26/2005	19,366.25		-18,104.52	1,261.73 LG	
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-200 0000 S			10/3/2003		6/21/2005	6/24/2005	3,975.04		-3,596.24	378 80 LG	
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-1,200 0000 S			10/7/2003		6/21/2005	6/24/2005	23,850.22		-21,350.35	2,499 87 LG	
SLOF40020002	FJ6483484	KANSAI ELEC POWER Y500	-2,000 0000 S			10/14/2003		6/21/2005	6/24/2005	39,750.36		-35,679.76	4,070 60 LG	
SLOF40020002	FJ6490992	KEYENCE CORP Y50	-100 0000 S			11/19/2003		3/15/2005	3/18/2005	23,978.88		-22,344.65	1,634 23 LG	
SLOF40020002	FJ6490992	KEYENCE CORP Y50	-100 0000 S			11/20/2003		3/15/2005	3/18/2005	23,978.89		-22,495.39	1,483.50 LG	
SLOF40020002	FJ6490992	KEYENCE CORP Y50	-100 0000 S			11/21/2003		3/15/2005	3/18/2005	23,978.88		-22,864.35	1,114 53 LG	
SLOF40020002	FJ6490992	KEYENCE CORP Y50	-100 0000 S			11/26/2003		3/15/2005	3/18/2005	23,978.89		-22,933.38	1,045 51 LG	
SLOF40020002	FJ6490992	KEYENCE CORP Y50	-100 0000 S			12/8/2003		3/15/2005	3/18/2005	23,978.88		-22,831.41	1,147.47 LG	
SLOF40020002	FJ6490992	KEYENCE CORP Y50	-100 0000 S			12/9/2003		5/23/2005	5/26/2005	22,264.22		-21,801.50	482 72 LG	
SLOF40020002	FJ6490992	KEYENCE CORP Y50	-100 0000 S			12/10/2003		6/21/2005	6/24/2005	23,425.97		-20,853.29	2,572 68 LG	
SLOF40020002	FJ6490992	KEYENCE CORP Y50	-100 0000 S			12/11/2003		6/21/2005	6/24/2005	23,425.97		-20,699.43	2,728.54 LG	
SLOF40020002	FJ6490992	KEYENCE CORP Y50	-500 0000 S			12/24/2003		2/18/2005	2/23/2005	5,879.75		-6,532.92	-653.17 LL	
SLOF40020002	FJ6496700	KONICA MINOLTA HLDGS INC Y50	-1 0000 S			10/31/2003		3/15/2005	3/18/2005	15,029.88		-12,704.32	2,325 56 LG	
SLOF40020002	FJ6513124	MILLEA HOLDINGS IN NPV	-2 0000 S			11/5/2003		3/15/2005	3/18/2005	30,059.77		-26,051.60	4,008 17 LG	
SLOF40020002	FJ6513124	MILLEA HOLDINGS IN NPV	-2 0000 S			11/6/2003		3/15/2005	3/18/2005	30,059.76		-25,643.79	4,415 97 LG	
SLOF40020002	FJ6513124	MILLEA HOLDINGS IN NPV	-2 0000 S			11/16/2003		3/15/2005	3/18/2005	30,059.77		-25,458.04	4,601.73 LG	
SLOF40020002	FJ6513124	MILLEA HOLDINGS IN NPV	-1 0000 S			11/10/2003		5/23/2005	5/26/2005	13,653.90		-15,188.59	-1,532.69 LL	
SLOF40020002	FJ6513124	MILLEA HOLDINGS IN NPV	-3 0000 S			3/22/2004		5/23/2005	5/26/2005	40,861.71		-46,243.23	-5,281.52 LL	
SLOF40020002	FJ6513124	MILLEA HOLDINGS IN NPV	-2 0000 S			3/23/2004		5/23/2005	5/26/2005	27,307.80		-30,068.32	-2,760 52 LL	
SLOF40020002	FJ6513124	MILLEA HOLDINGS IN NPV	-1 0000 S			3/23/2004		6/21/2005	6/24/2005	13,096.41		-14,945.03	-1,848.62 LL	
SLOF40020002	FJ6513124	MILLEA HOLDINGS IN NPV	-2 0000 S			5/7/2004		6/21/2005	6/24/2005	26,192.82		-28,839.64	-2,646 82 LL	
SLOF40020002	FJ6513124	MILLEA HOLDINGS IN NPV	-2 0000 S			5/10/2004		6/21/2005	6/24/2005	26,192.81		-26,649.96	-457.15 LL	
SLOF40020002	FJ6513124	MILLEA HOLDINGS IN NPV	-2 0000 S			5/10/2004		6/21/2005	6/24/2005	26,192.82		-27,335.55	-1,142 73 LL	
SLOF40020002	FJ6563020	SUMITOMO MITSUI GR NPV	-5 0000 S			1/26/2004		5/23/2005	5/26/2005	31,441.13		-25,889.85	5,551 28 LG	
SLOF40020002	FJ6563020	SUMITOMO MITSUI GR NPV	-4 0000 S			1/27/2004		5/23/2005	5/26/2005	25,152.90		-21,413.17	3,739.73 LG	
SLOF40020002	FJ6563020	SUMITOMO MITSUI GR NPV	-16 0000 S			2/4/2004		5/23/2005	5/26/2005	100,611.62		-77,940.45	22,671.17 LG	
SLOF40020002	FJ6563020	SUMITOMO MITSUI GR NPV	-4 0000 S			2/5/2004		5/23/2005	5/26/2005	25,152.90		-19,514.93	5,637 87 LG	
SLOF40020002	FJ6563020	SUMITOMO MITSUI GR NPV	-9 0000 S			4/2/2003		6/21/2005	6/24/2005	60,842.96		-21,843.59	38,999 37 LG	
SLOF40020002	FJ6563020	SUMITOMO MITSUI GR NPV	-5 0000 S			2/5/2004		6/21/2005	6/24/2005	33,801.64		-24,101.18	9,700.46 LG	
SLOF40020002	FJ6563020	SUMITOMO MITSUI GR NPV	-10 0000 S			2/6/2004		6/21/2005	6/24/2005	67,603.29		-48,966.68	18,636.61 LG	
SLOF40020002	FJ6563020	SUMITOMO MITSUI GR NPV	-4 0000 S			2/12/2004		6/21/2005	6/24/2005	27,041.31		-21,190.42	5,850.89 LG	
SLOF40020002	FJ6563020	SUMITOMO MITSUI GR NPV	-6 0000 S			2/13/2004		6/21/2005	6/24/2005	40,561.97		-31,841.27	8,720 70 LG	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			8/12/2003		3/15/2005	3/18/2005	25,943.30		-18,461.56	7,481.74 LG	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			8/13/2003		3/15/2005	3/18/2005	25,943.30		-18,510.17	7,433.13 LG	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			8/22/2003		3/15/2005	3/18/2005	25,943.30		-20,845.93	5,097 37 LG	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			8/27/2003		3/15/2005	3/18/2005	25,943.30		-21,135.63	4,807 67 LG	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			8/28/2003		3/15/2005	3/18/2005	25,943.30		-20,835.93	5,107 37 LG	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-1 000 0000 S			9/2/2003		3/15/2005	3/18/2005	12,971.65		-10,415.19	2,556 46 LG	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-400 0000 S			3/16/2004		5/23/2005	5/26/2005	4,384.11		-5,244.77	-860.66 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			3/18/2004		5/23/2005	5/26/2005	21,920.55		-25,849.33	-3,928 78 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-1 000 0000 S			3/19/2004		5/23/2005	5/26/2005	10,960.27		-12,604.33	-1,644 06 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			3/23/2004		5/23/2005	5/26/2005	21,920.55		-24,347.72	-2,427 17 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-1 600 0000 S			3/31/2004		5/23/2005	5/26/2005	17,536.44		-20,782.69	-3,246 25 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			5/7/2004		5/23/2005	5/26/2005	21,920.55		-23,656.27	-1,735 72 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-1 000 0000 S			5/10/2004		5/23/2005	5/26/2005	10,960.28		-11,426.73	-466.45 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			5/10/2004		6/21/2005	6/24/2005	21,950.32		-22,707.31	-756 89 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			5/11/2004		6/21/2005	6/24/2005	21,950.32		-22,127.84	-177 52 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			5/14/2004		6/21/2005	6/24/2005	21,950.31		-22,729.61	-779 30 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			5/17/2004		6/21/2005	6/24/2005	21,950.32		-21,891.59	58.73 LG	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-1 000 0000 S			5/20/2004		6/21/2005	6/24/2005	10,975.16		-11,749.52	-774 36 LL	
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2 000 0000 S			5/25/2004		6/21/2005	6/24/2005	21,950.31		-24,395.48	-2,445 17 LL	

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TAX	TRADE DATE	TAX	TRADE DATE	SETTLE DATE	NET AMOUNT	YTD COST	BASE	REALIZED GAIN/LOSS	Acquisition
SLOF40020002	FJ6596723	MITSUBISHI ESTATE CO Y50	-2,000 0000 S			5/26/2004		6/21/2005		6/24/2005	21,950 32	-24,802.45			-2,852 13 LL	
SLOF40020002	FJ6596780	MITSUBISHI CORP NPV	-1,700 0000 S			10/15/2003		3/15/2005		3/18/2005	23,516 50	-18,460 99			5,055 51 LG	
SLOF40020002	FJ6596780	MITSUBISHI CORP NPV	-2,000 0000 S			10/23/2003		3/15/2005		3/18/2005	27,666 47	-21,431 08			6,235 39 LG	
SLOF40020002	FJ6596780	MITSUBISHI CORP NPV	-400 0000 S			11/10/2003		3/15/2005		3/18/2005	5,533 30	-4,258 70			1,274 60 LG	
SLOF40020002	FJ6596780	MITSUBISHI CORP NPV	-1,600 0000 S			11/10/2003		5/23/2005		5/26/2005	20,954 56	-16,361 17			4,593 39 LG	
SLOF40020002	FJ6597606	MITSUBISHI CORP NPV	-1,000 0000 S			9/11/2001		4/22/2005		4/27/2005	11,236 69	-11,837 55			-600 86 LL	
SLOF40020002	FJ6597606	MITSUBISHI FUDOSAN CO Y50	-1,000 0000 S			9/14/2001		4/22/2005		4/27/2005	11,236 68	-11,775 50			-538 82 LL	
SLOF40020002	FJ6597606	MITSUBISHI FUDOSAN CO Y50	-1,000 0000 S			9/14/2001		5/23/2005		5/26/2005	11,034 59	-11,590 74			-556 15 LL	
SLOF40020002	FJ6597606	MITSUBISHI FUDOSAN CO Y50	-1,000 0000 S			9/19/2001		6/21/2005		6/24/2005	22,503 69	-23,195 93			-692 24 LL	
SLOF40020002	FJ6639556	MITSUBISHI FUDOSAN CO Y50	-2,000 0000 S			6/8/2004		6/21/2005		6/24/2005	10,366 45	-10,980 91			-614 46 LL	
SLOF40020002	FJ6639556	NINTENDO CO	-100 0000 S			6/9/2004		6/21/2005		6/24/2005	10,366 46	-11,025 78			-659 32 LL	
SLOF40020002	FJ6639556	NINTENDO CO	-100 0000 S			6/14/2004		6/21/2005		6/24/2005	10,366 45	-11,142 03			-775 58 LL	
SLOF40020002	FJ6639556	NINTENDO CO	-1,000 0000 S			5/31/2002		2/14/2005		2/17/2005	5,205 12	-6,801 49			-1,596 37 LL	
SLOF40020002	FJ6640281	NIKKO CORDIAL CORP NPV	-4,000 0000 S			6/3/2002		2/14/2005		2/17/2005	20,820 50	-27,254 04			-6,433 54 LL	
SLOF40020002	FJ6640281	NIKKO CORDIAL CORP NPV	-1,000 0000 S			6/4/2002		2/14/2005		2/17/2005	5,205 13	-6,804 69			-1,599 56 LL	
SLOF40020002	FJ6640281	NIKKO CORDIAL CORP NPV	-3,000 0000 S			6/4/2002		3/9/2005		3/14/2005	15,515 81	-20,537 82			-5,022 01 LL	
SLOF40020002	FJ6640281	NIKKO CORDIAL CORP NPV	-5,000 0000 S			6/7/2002		3/9/2005		3/14/2005	25,859 67	-33,154 15			-7,294 48 LL	
SLOF40020002	FJ6640281	NIKKO CORDIAL CORP NPV	-2,000 0000 S			6/7/2002		3/10/2005		3/15/2005	10,429 51	-13,255 77			-2,826 26 LL	
SLOF40020002	FJ6640281	NIKKO CORDIAL CORP NPV	-4,000 0000 S			6/21/2002		3/10/2005		3/15/2005	20,859 03	-21,854 24			-995 21 LL	
SLOF40020002	FJ6640281	NIKKO CORDIAL CORP NPV	-1,000 0000 S			6/21/2002		3/11/2005		3/16/2005	5,239 66	-5,477 23			-237 57 LL	
SLOF40020002	FJ6640281	NIKKO CORDIAL CORP NPV	-2,000 0000 S			6/27/2002		3/11/2005		3/16/2005	10,479 31	-10,816 43			-437 12 LL	
SLOF40020002	FJ6640281	NIKKO CORDIAL CORP NPV	-3,000 0000 S			8/22/2003		3/15/2005		3/18/2005	18,655 38	-24,168 99			-5,513 61 LL	
SLOF40020002	FJ6640406	NEC CORP NPV	-2,000 0000 S			9/8/2003		3/15/2005		3/18/2005	12,436 92	-16,897 17			-4,460 25 LL	
SLOF40020002	FJ6640406	NEC CORP NPV	-2,000 0000 S			11/11/2003		3/15/2005		3/18/2005	12,436 92	-17,858 07			-5,421 15 LL	
SLOF40020002	FJ6640406	NEC CORP NPV	-2,000 0000 S			11/12/2003		3/23/2005		3/28/2005	12,098 15	-17,291 79			-5,193 64 LL	
SLOF40020002	FJ6640406	NEC CORP NPV	-2,000 0000 S			11/17/2003		3/23/2005		3/28/2005	12,098 15	-15,455 05			-3,356 90 LL	
SLOF40020002	FJ6640406	NEC CORP NPV	-3,000 0000 S			12/5/2003		3/24/2005		3/29/2005	17,994 45	-21,924 94			-3,930 49 LL	
SLOF40020002	FJ6640406	NEC CORP NPV	-1,000 0000 S			12/5/2003		3/25/2005		3/30/2005	6,023 44	-7,308 70			-1,285 26 LL	
SLOF40020002	FJ6640687	NIDEC CORP Y50	-100 0000 S			9/12/2003		3/15/2005		3/18/2005	12,244 09	-9,281 21			2,962 88 LG	
SLOF40020002	FJ6640687	NIDEC CORP Y50	-200 0000 S			9/22/2003		3/15/2005		3/18/2005	24,488 17	-18,201 41			6,286 76 LG	
SLOF40020002	FJ6640687	NIDEC CORP Y50	-100 0000 S			9/25/2003		3/15/2005		3/18/2005	12,244 09	-8,724 28			3,519 81 LG	
SLOF40020002	FJ6640687	NIDEC CORP Y50	-100 0000 S			9/25/2003		5/23/2005		5/26/2005	11,285 37	-8,331 84			2,953 53 LG	
SLOF40020002	FJ6640687	NIDEC CORP Y50	-100 0000 S			9/30/2003		5/30/2005		6/2/2005	10,894 06	-8,695 74			2,198 32 LG	
SLOF40020002	FJ6640687	NIDEC CORP Y50	-100 0000 S			9/30/2003		6/1/2005		6/3/2005	10,826 55	-8,705 55			2,121 00 LG	
SLOF40020002	FJ6640687	NIDEC CORP Y50	-100 0000 S			12/5/2003		6/1/2005		6/6/2005	10,984 53	-9,982 65			1,001 88 LG	
SLOF40020002	FJ6640687	NIDEC CORP Y50	-100 0000 S			12/5/2003		6/2/2005		6/7/2005	11,234 01	-9,979 88			1,254 13 LG	
SLOF40020002	FJ6641800	NITTO DENKO CORP Y50	-1,000 0000 S			8/19/2003		5/23/2005		5/26/2005	58,795 38	-44,160 25			14,635 13 LG	
SLOF40020002	FJ6641800	NITTO DENKO CORP Y50	-400 0000 S			8/19/2003		6/21/2005		6/24/2005	23,352 19	-17,498 14			5,854 05 LG	
SLOF40020002	FJ6641800	NITTO DENKO CORP Y50	-300 0000 S			9/5/2003		6/21/2005		6/24/2005	17,514 14	-13,640 19			3,873 95 LG	
SLOF40020002	FJ6641800	NITTO DENKO CORP Y50	-100 0000 S			9/8/2003		6/21/2005		6/24/2005	5,838 05	-4,686 23			1,151 82 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-500 0000 S			11/2/2001		3/15/2005		3/18/2005	5,279 85	-3,010 20			2,269 65 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-5,000 0000 S			11/6/2001		3/15/2005		3/18/2005	52,798 49	-30,352 57			22,445 92 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-5,000 0000 S			11/7/2001		3/15/2005		3/18/2005	52,798 49	-29,918 69			22,879 80 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-5,000 0000 S			11/12/2001		3/15/2005		3/18/2005	52,798 49	-30,115 17			22,683 32 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-2,000 0000 S			11/20/2001		3/15/2005		3/18/2005	21,119 40	-13,249 15			7,870 25 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-2,100 0000 S			12/4/2001		3/15/2005		3/18/2005	22,175 37	-13,321 66			8,853 71 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-2,900 0000 S			12/4/2001		5/23/2005		5/26/2005	28,821 81	-17,351 70			11,470 11 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-1,000 0000 S			11/10/2002		5/23/2005		5/26/2005	9,938 56	-7,428 26			2,510 30 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-1,000 0000 S			1/21/2002		5/23/2005		5/26/2005	9,938 55	-7,516 97			2,421 58 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-3,800 0000 S			11/11/2002		5/23/2005		5/26/2005	37,766 51	-32,583 74			5,182 77 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-200 0000 S			11/11/2002		6/21/2005		6/24/2005	2,014 26	-1,704 63			309 63 LG	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-6,000 0000 S			4/23/2004		6/21/2005		6/24/2005	60,427 94	-69,538 04			-9,110 10 LL	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-4,000 0000 S			4/26/2004		6/21/2005		6/24/2005	40,285 29	-46,986 85			-6,701 56 LL	
SLOF40020002	FJ6642865	NISSAN MOTOR CO Y50	-2,000 0000 S			4/27/2004		6/21/2005		6/24/2005	20,142 64	-22,975 81			-2,833 17 LL	
SLOF40020002	FJ6659422	OMRON CORP Y50	-400 0000 S			4/19/2004		5/23/2005		5/26/2005	8,953 99	-10,025 49			-1,071 50 LL	
SLOF40020002	FJ6659422	OMRON CORP Y50	-1,000 0000 S			4/30/2004		5/23/2005		5/26/2005	22,384 97	-24,762 78			-2,377 81 LL	
SLOF40020002	FJ6659422	OMRON CORP Y50	-600 0000 S			5/7/2004		5/23/2005		5/26/2005	13,430 98	-14,053 85			-622 87 LL	
SLOF40020002	FJ6659422	OMRON CORP Y50	-400 0000 S			5/7/2004		6/21/2005		6/24/2005	8,890 80	-9,306 05			-415 25 LL	
SLOF40020002	FJ6659422	OMRON CORP Y50	-1,000 0000 S			5/14/2004		6/21/2005		6/24/2005	22,227 01	-22,228 85			-2 84 LL	

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SLOF40020002	FJ6661147	ORIX CORP Y50	-300 0000 S		6/14/2002		3/15/2005	3/18/2005	42,005 20		-31,181 22	10,823.98 LG	
SLOF40020002	FJ6661147	ORIX CORP Y50	-300 0000 S		7/4/2002		3/15/2005	3/18/2005	42,005 21		-29,145 97	12,859 24 LG	
SLOF40020002	FJ6661147	ORIX CORP Y50	-300 0000 S		7/10/2002		3/15/2005	3/18/2005	42,005 21		-27,694 62	14,310 59 LG	
SLOF40020002	FJ6661147	ORIX CORP Y50	-300 0000 S		7/12/2002		3/15/2005	3/18/2005	42,005 20		-26,620 30	15,384 90 LG	
SLOF40020002	FJ6661147	ORIX CORP Y50	-200 0000 S		7/16/2002		3/15/2005	3/18/2005	28,003 47		-17,910 03	10,093 44 LG	
SLOF40020002	FJ6661147	ORIX CORP Y50	-300 0000 S		8/21/2002		5/23/2005	5/26/2005	41,853 39		-25,153 77	16,699 62 LG	
SLOF40020002	FJ6661147	ORIX CORP Y50	-300 0000 S		8/23/2002		6/21/2005	6/24/2005	44,712 24		-25,520 57	19,191 67 LG	
SLOF40020002	FJ6661147	ORIX CORP Y50	-200 0000 S		8/29/2002		6/21/2005	6/24/2005	29,808 16		-16,660 41	13,147 75 LG	
SLOF40020002	FJ6661147	ORIX CORP Y50	-400 0000 S		9/26/2002		6/21/2005	6/24/2005	59,616 33		-29,503 58	30,112 75 LG	
SLOF40020002	FJ6747201	ROHM CO Y50	-200 0000 S		11/7/2002		3/15/2005	3/18/2005	19,976 02		-29,370 95	-9,394 93 LL	
SLOF40020002	FJ6747201	ROHM CO Y50	-100 0000 S		11/8/2002		3/15/2005	3/18/2005	9,988 01		-14,575 45	-4,587 44 LL	
SLOF40020002	FJ6747201	ROHM CO Y50	-100 0000 S		11/8/2002		6/21/2005	6/24/2005	9,453 39		-14,188 55	-4,735 16 LL	
SLOF40020002	FJ6747201	ROHM CO Y50	-200 0000 S		11/11/2002		6/21/2005	6/24/2005	18,906 79		-28,062 16	-8,155 37 LL	
SLOF40020002	FJ6747201	ROHM CO Y50	-200 0000 S		11/13/2002		6/21/2005	6/24/2005	18,906 79		-27,447 68	-8,540 89 LL	
SLOF40020002	FJ6747201	ROHM CO Y50	-200 0000 S		11/14/2002		6/21/2005	6/24/2005	18,906 78		-26,874 72	-7,967 94 LL	
SLOF40020002	FJ6763968	SMC Y50	-100 0000 S		10/3/2003		3/15/2005	3/18/2005	12,025 27		-11,524 56	400.71 LG	
SLOF40020002	FJ6763968	SMC Y50	-100 0000 S		10/8/2003		3/15/2005	3/18/2005	12,025 27		-11,563 38	361.89 LG	
SLOF40020002	FJ6763968	SMC Y50	-100 0000 S		10/8/2003		3/15/2005	3/18/2005	12,025 28		-11,601 68	423.60 LG	
SLOF40020002	FJ6763968	SMC Y50	-200 0000 S		10/16/2003		3/15/2005	3/18/2005	24,050 55		-25,091 83	-1,041 28 LL	
SLOF40020002	FJ6763968	SMC Y50	-200 0000 S		10/21/2003		3/15/2005	3/18/2005	24,050 55		-25,685 22	-1,634 67 LL	
SLOF40020002	FJ6763968	SMC Y50	-200 0000 S		10/22/2003		5/23/2005	5/26/2005	20,564 45		-24,804 46	-4,240.01 LL	
SLOF40020002	FJ6763968	SMC Y50	-100 0000 S		10/23/2003		5/23/2005	5/26/2005	10,282 23		-11,885 80	-1,603 57 LL	
SLOF40020002	FJ6763968	SMC Y50	-100 0000 S		10/23/2003		6/21/2005	6/24/2005	10,827 59		-11,819 63	-882.04 LL	
SLOF40020002	FJ6763968	SMC Y50	-200 0000 S		10/24/2003		6/21/2005	6/24/2005	21,655 19		-23,180 93	-1,525.74 LL	
SLOF40020002	FJ6763968	SMC Y50	-100 0000 S		10/27/2003		6/21/2005	6/24/2005	21,655 19		-24,006 11	-2,350.92 LL	
SLOF40020002	FJ6763968	SMC Y50	-100 0000 S		10/28/2003		6/21/2005	6/24/2005	10,827 59		-12,089 85	-1,262 26 LL	
SLOF40020002	FJ6763968	SMC Y50	-200 0000 S		11/11/2003		6/21/2005	6/24/2005	21,655 19		-24,134 33	-2,478.14 LL	
SLOF40020002	FJ6775285	SANKYO CO Y50	-200 0000 S		10/21/2003		5/23/2005	5/26/2005	3,928 98		-3,321 17	607.81 LG	
SLOF40020002	FJ6775285	SANKYO CO Y50	-1,000 0000 S		10/23/2003		5/23/2005	5/26/2005	19,644 91		-16,158 85	3,485 96 LG	
SLOF40020002	FJ6775285	SANKYO CO Y50	-1,000 0000 S		10/23/2003		5/23/2005	5/26/2005	19,644 90		-15,998 44	3,646 46 LG	
SLOF40020002	FJ6775285	SANKYO CO Y50	-1,000 0000 S		10/24/2003		6/21/2005	6/24/2005	19,736 84		-16,134 95	3,601 89 LG	
SLOF40020002	FJ6775285	SANKYO CO Y50	-1,000 0000 S		10/28/2003		6/21/2005	6/24/2005	19,736 84		-17,155 84	2,581.00 LG	
SLOF40020002	FJ6775285	SANKYO CO Y50	-1,000 0000 S		11/6/2003		6/21/2005	6/24/2005	19,736 84		-17,201 66	2,535 18 LG	
SLOF40020002	FJ6775285	SANKYO CO Y50	-1,000 0000 S		11/13/2003		6/21/2005	6/24/2005	19,736 84		-17,050 28	2,686 56 LG	
SLOF40020002	FJ6775285	SANKYO CO Y50	-1,000 0000 S		11/14/2003		6/21/2005	6/24/2005	19,736 84		-18,325 33	4,430 10 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-2,000 0000 S		2/8/2000		3/15/2005	3/18/2005	22,755 43		-26,803 23	7,329 92 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-3,000 0000 S		2/14/2000		3/15/2005	3/18/2005	34,133 15		-26,425 22	7,707 93 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-3,000 0000 S		2/15/2000		3/15/2005	3/18/2005	34,133 15		-25,391 80	8,741 35 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-3,000 0000 S		2/16/2000		3/15/2005	3/18/2005	34,133 15		-25,554 38	8,578 77 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-1,000 0000 S		2/17/2000		3/23/2005	3/28/2005	10,897 23		-8,425 56	2,471 67 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-1,000 0000 S		2/18/2000		4/12/2005	4/15/2005	10,460 38		-8,169 06	2,291 32 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-1,000 0000 S		2/18/2000		4/13/2005	4/18/2005	10,447 55		-8,254 97	2,192 58 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-2,000 0000 S		2/22/2000		4/14/2005	4/19/2005	20,526 89		-15,432 58	5,094 31 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-1,000 0000 S		2/22/2000		5/23/2005	5/26/2005	10,124 32		-7,768 09	2,356 23 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-2,000 0000 S		2/24/2000		5/23/2005	5/26/2005	20,248 65		-15,640 04	4,608 61 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-1,000 0000 S		2/24/2000		6/21/2005	6/24/2005	9,979 09		-7,746 87	2,232 22 LG	
SLOF40020002	FJ6793908	SEKISUI HOUSE NPV	-4,000 0000 S		2/28/2000		6/21/2005	6/24/2005	39,916 38		-32,234 82	7,681 56 LG	
SLOF40020002	FJ6804036	SHIMAMURA Y50	-100 0000 S		2/18/2003		3/15/2005	3/18/2005	7,389 29		-6,148 06	1,241 23 LG	
SLOF40020002	FJ6804036	SHIMAMURA Y50	-400 0000 S		2/26/2003		3/15/2005	3/18/2005	29,557 18		-24,362 88	5,194 30 LG	
SLOF40020002	FJ6804036	SHIMAMURA Y50	-300 0000 S		3/5/2003		5/23/2005	5/26/2005	22,167 88		-17,936 07	4,231 81 LG	
SLOF40020002	FJ6804036	SHIMAMURA Y50	-100 0000 S		3/5/2003		5/23/2005	5/26/2005	7,969 42		-5,819 87	2,149 55 LG	
SLOF40020002	FJ6804036	SHIMAMURA Y50	-200 0000 S		3/10/2003		6/21/2005	6/24/2005	15,938 85		-11,423 47	4,515 38 LG	
SLOF40020002	FJ6804036	SHIMAMURA Y50	-200 0000 S		3/10/2003		6/21/2005	6/24/2005	16,656 42		-11,369 30	5,287 12 LG	
SLOF40020002	FJ6804036	SHIMAMURA Y50	-200 0000 S		3/14/2003		6/21/2005	6/24/2005	16,656 42		-11,829 65	4,826 77 LG	
SLOF40020002	FJ6804689	SHIONOGI & CO JPY50	-1,000 0000 S		9/13/2000		1/20/2005	1/25/2005	12,311 57		-18,177 92	-5,866 35 LL	
SLOF40020002	FJ6804689	SHIONOGI & CO JPY50	-2,000 0000 S		10/2/2000		1/20/2005	1/25/2005	24,623 14		-37,585 11	-12,961 97 LL	
SLOF40020002	FJ6804689	SHIONOGI & CO JPY50	-1,000 0000 S		10/16/2000		1/20/2005	1/25/2005	12,311 57		-19,604 62	-7,293 05 LL	
SLOF40020002	FJ6804689	SHIONOGI & CO JPY50	-1,000 0000 S		10/16/2000		1/27/2005	2/1/2005	12,464 97		-19,602 66	-7,137 69 LL	
SLOF40020002	FJ6804689	SHIONOGI & CO JPY50	-2,000 0000 S		10/17/2000		2/21/2005	2/24/2005	25,149 74		-38,313 32	-13,163 58 LL	

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SLOF40020002	FJ6804689	SHIONOGI & CO JPY50	-1,000 0000 S			10/17/2000	2/22/2005	2/25/2005	13,365.85	-19,326.15	-5,960.30 LL		
SLOF40020002	FJ6804689	SHIONOGI & CO JPY50	-2,000 0000 S			10/17/2000	3/4/2005	3/9/2005	27,720.35	-38,621.62	-10,901.27 LL		
SLOF40020002	FJ6804689	SHIONOGI & CO JPY50	-1,000 0000 S			11/27/2000	3/4/2005	3/9/2005	13,860.17	-20,637.08	-6,776.91 LL		
SLOF40020002	FJ6804689	SHIONOGI & CO JPY50	-1,000 0000 S			12/26/2000	3/4/2005	3/9/2005	13,860.18	-21,179.61	-7,319.43 LL		
SLOF40020002	FJ6804689	SHIONOGI & CO JPY50	-1,000 0000 S			12/27/2000	3/4/2005	3/9/2005	13,860.17	-21,292.48	-7,432.31 LL		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-1,000 0000 S			9/30/2003	3/15/2005	3/18/2005	5,216.82	-3,992.01	1,224.81 LG		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-3,000 0000 S			10/1/2003	3/15/2005	3/18/2005	15,650.46	-11,664.01	3,986.45 LG		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-3,000 0000 S			10/2/2003	3/15/2005	3/18/2005	15,650.47	-11,777.99	3,872.48 LG		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-3,000 0000 S			10/3/2003	3/15/2005	3/18/2005	15,650.46	-11,734.19	3,916.27 LG		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-3,000 0000 S			10/9/2003	3/15/2005	3/18/2005	15,650.47	-11,953.05	3,697.42 LG		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-3,000 0000 S			10/22/2003	3/15/2005	3/18/2005	15,650.46	-12,163.58	3,488.88 LG		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-3,000 0000 S			11/1/2003	3/15/2005	3/18/2005	14,768.70	-11,578.11	3,190.59 LG		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-3,000 0000 S			11/18/2003	5/23/2005	5/26/2005	14,088.75	-10,888.08	3,203.69 LG		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-3,000 0000 S			12/8/2003	5/23/2005	5/26/2005	14,099.74	-11,285.82	2,833.92 LG		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-3,000 0000 S			12/11/2003	6/21/2005	6/24/2005	13,972.58	-11,184.79	2,787.79 LG		
SLOF40020002	FJ6858560	SUMITOMO CHEMICAL Y50	-3,000 0000 S			12/18/2003	6/21/2005	6/24/2005	13,972.57	-11,462.03	2,510.54 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-1,900 0000 S			12/6/2001	3/15/2005	3/18/2005	35,786.53	-25,635.93	10,150.60 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-2,000 0000 S			12/11/2001	3/15/2005	3/18/2005	37,670.03	-26,921.91	10,748.12 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-2,000 0000 S			12/3/2002	3/15/2005	3/18/2005	37,670.03	-27,289.53	10,380.50 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-2,000 0000 S			12/13/2002	3/15/2005	3/18/2005	37,670.03	-26,923.21	10,746.82 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-2,000 0000 S			12/17/2002	3/15/2005	3/18/2005	28,252.52	-19,781.23	8,471.29 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-1,500 0000 S			12/17/2002	5/23/2005	5/26/2005	8,062.31	-6,182.80	1,869.51 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-500 0000 S			12/18/2002	5/23/2005	5/26/2005	32,249.22	-24,929.31	7,319.91 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-800 0000 S			1/29/2003	5/23/2005	5/26/2005	12,899.69	-9,820.17	3,078.52 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-1,200 0000 S			1/29/2003	6/21/2005	6/24/2005	19,445.40	-14,612.72	4,832.68 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-2,000 0000 S			2/26/2003	6/21/2005	6/24/2005	32,409.00	-25,123.80	7,285.20 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-2,000 0000 S			3/14/2003	6/21/2005	6/24/2005	32,409.00	-25,502.67	6,906.33 LG		
SLOF40020002	FJ6865508	SUZUKI MOTOR CO Y50	-2,000 0000 S			4/28/2003	6/21/2005	6/24/2005	32,408.99	-26,330.17	6,078.82 LG		
SLOF40020002	FJ6869302	TDK CORP	-200 0000 S			3/24/2004	5/23/2005	5/26/2005	14,378.40	-14,070.41	307.99 LG		
SLOF40020002	FJ6869302	TDK CORP	-200 0000 S			3/25/2004	5/23/2005	5/26/2005	14,378.39	-14,197.66	180.73 LG		
SLOF40020002	FJ6869302	TDK CORP	-100 0000 S			3/31/2004	5/23/2005	5/26/2005	7,189.20	-7,423.14	-233.94 LL		
SLOF40020002	FJ6869302	TDK CORP	-200 0000 S			3/31/2004	6/21/2005	6/24/2005	14,147.81	-14,750.23	-602.42 LL		
SLOF40020002	FJ6869302	TDK CORP	-400 0000 S			4/1/2004	6/21/2005	6/24/2005	28,295.62	-28,923.32	-627.70 LL		
SLOF40020002	FJ6870128	TDK CORP	-170 0000 S			9/29/2003	1/7/2005	1/13/2005	1,494.24	-1,256.46	237.78 LG		
SLOF40020002	FJ6870128	TDK CORP	-3,000 0000 S			10/2/2003	1/7/2005	1/13/2005	26,368.97	-25,133.96	1,235.01 LG		
SLOF40020002	FJ6870128	TDK CORP	-2,830 0000 S			10/23/2003	1/7/2005	1/13/2005	24,874.72	-23,331.87	1,542.85 LG		
SLOF40020002	FJ6870128	TDK CORP	-170 0000 S			10/23/2003	1/11/2005	1/14/2005	1,529.87	-1,416.84	113.03 LG		
SLOF40020002	FJ6870128	TDK CORP	-3,000 0000 S			11/1/2003	1/11/2005	1/14/2005	26,997.72	-24,992.05	2,005.67 LG		
SLOF40020002	FJ6870128	TDK CORP	-4,000 0000 S			11/17/2003	1/11/2005	1/14/2005	35,996.96	-32,713.74	3,283.22 LG		
SLOF40020002	FJ6870128	TDK CORP	-830 0000 S			1/8/2004	1/11/2005	1/14/2005	7,469.37	-7,052.20	417.17 LG		
SLOF40020002	FJ6870128	TDK CORP	-2,170 0000 S			1/8/2004	1/14/2005	1/19/2005	19,206.15	-18,663.16	542.88 LG		
SLOF40020002	FJ6870128	TDK CORP	-1,830 0000 S			1/9/2004	1/14/2005	1/19/2005	16,196.90	-15,387.61	809.29 LG		
SLOF40020002	FJ6870128	TDK CORP	-170 0000 S			1/9/2004	1/18/2005	1/21/2005	1,484.78	-1,428.37	56.41 LG		
SLOF40020002	FJ6870128	TDK CORP	-830 0000 S			1/13/2004	1/18/2005	1/21/2005	7,249.24	-7,058.71	190.53 LG		
SLOF40020002	FJ6870128	TDK CORP	-170 0000 S			1/13/2004	3/15/2005	3/18/2005	1,603.03	-1,423.10	179.93 LG		
SLOF40020002	FJ6870128	TDK CORP	-3,000 0000 S			2/3/2004	3/15/2005	3/18/2005	28,288.73	-25,360.37	2,928.36 LG		
SLOF40020002	FJ6870128	TDK CORP	-3,000 0000 S			2/5/2004	3/15/2005	3/18/2005	28,288.73	-25,888.08	2,400.65 LG		
SLOF40020002	FJ6870128	TDK CORP	-3,000 0000 S			2/6/2004	3/15/2005	3/18/2005	28,288.72	-25,888.77	2,399.95 LG		
SLOF40020002	FJ6870128	TDK CORP	-830 0000 S			2/12/2004	3/15/2005	3/18/2005	7,826.55	-7,230.65	595.90 LG		
SLOF40020002	FJ6870128	TDK CORP	-2,000 0000 S			2/12/2004	5/23/2005	5/26/2005	17,815.10	-16,861.23	953.87 LG		
SLOF40020002	FJ6870128	TDK CORP	-170 0000 S			2/12/2004	6/21/2005	6/24/2005	1,514.49	-1,422.21	92.28 LG		
SLOF40020002	FJ6870128	TDK CORP	-3,000 0000 S			2/16/2004	6/21/2005	6/24/2005	26,726.26	-24,874.00	1,852.26 LG		
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	-1,100 0000 S			3/4/2004	3/15/2005	3/18/2005	53,284.29	-49,329.71	3,954.58 LG		
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	-1,100 0000 S			3/5/2004	3/15/2005	3/18/2005	53,284.28	-49,820.14	3,464.14 LG		
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	-100 0000 S			3/8/2004	3/15/2005	3/18/2005	4,844.03	-4,559.28	284.75 LG		
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	-200 0000 S			3/8/2004	5/23/2005	5/26/2005	9,678.48	-8,836.11	842.37 LG		
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	-400 0000 S			3/9/2004	5/23/2005	5/26/2005	19,356.96	-17,732.28	1,624.68 LG		
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	-200 0000 S			3/10/2004	5/23/2005	5/26/2005	9,678.48	-8,870.96	807.52 LG		
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	-200 0000 S			4/9/2004	5/23/2005	5/26/2005	9,678.48	-8,191.14	1,487.34 LG		

ACCOUNT#	SECURITY	SECURITY DESC	TXN CODE	LOT	TRADE DATE	TRADE DATE	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	S		4/19/2004			6/21/2005	14,774.96		-12,175.78	2,599.18	LG
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	S		4/12/2004			6/21/2005	24,624.94		-20,273.43	4,351.51	LG
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	S		4/14/2004			6/21/2005	9,849.97		-8,032.42	1,817.55	LG
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	S		4/19/2004			6/21/2005	4,924.99		-4,153.43	771.56	LG
SLOF40020002	FJ6870490	ADVANTEST Y50	S		3/13/2001			3/18/2005	16,293.54		-19,875.87	-3,582.33	LL
SLOF40020002	FJ6870490	ADVANTEST Y50	S		3/14/2001			3/18/2005	24,440.31		-30,608.99	-6,168.68	LL
SLOF40020002	FJ6870490	ADVANTEST Y50	S		3/16/2001			5/26/2005	7,347.10		-10,113.56	-2,766.46	LL
SLOF40020002	FJ6895448	TOKYO GAS CO NPV	S		3/26/2004			5/26/2005	7,932.27		-7,254.52	677.75	LG
SLOF40020002	FJ6895448	TOKYO GAS CO NPV	S		3/29/2004			5/26/2005	27,762.94		-25,419.51	2,343.43	LG
SLOF40020002	FJ6895448	TOKYO GAS CO NPV	S		3/29/2004			6/24/2005	42,406.54		-39,661.99	2,744.55	LG
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		4/7/1999			3/18/2005	89,898.25		-84,438.85	4,738.60	LL
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		1/18/2002			3/18/2005	29,889.41		-25,990.31	3,908.10	LG
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		1/11/2002			5/26/2005	26,704.06		-23,356.46	3,347.60	LG
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		1/12/2002			5/26/2005	26,704.06		-22,894.50	3,809.56	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		1/11/2003			3/18/2005	7,830.86		-6,550.63	1,280.23	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		1/12/2003			3/18/2005	35,238.85		-29,172.81	6,066.04	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		1/19/2003			3/18/2005	19,577.14		-15,535.54	4,041.60	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		1/25/2003			3/18/2005	23,492.57		-18,402.70	5,089.87	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		2/13/2004			3/18/2005	27,407.99		-23,946.73	3,461.26	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		2/13/2004			4/28/2005	25,628.82		-23,625.35	2,001.47	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		2/13/2004			5/26/2005	3,622.46		-3,305.88	316.58	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		2/16/2004			5/26/2005	39,847.11		-36,729.75	3,117.36	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		2/16/2004			6/7/2005	3,590.98		-3,371.23	219.73	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		2/17/2004			6/7/2005	17,954.83		-17,042.38	912.45	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		2/17/2004			6/24/2005	18,030.62		-16,753.88	1,276.74	LG
SLOF40020002	FJ6900644	TOYOTA MOTOR CORP NPV	S		2/18/2004			6/24/2005	10,818.37		-10,114.82	703.55	LG
SLOF40020002	FJ6911484	UNI-CHARM CORP NPV	S		1/9/2004			3/18/2005	4,557.35		-5,006.50	-448.15	LL
SLOF40020002	FJ6911484	UNI-CHARM CORP NPV	S		1/13/2004			3/18/2005	22,786.74		-24,787.26	-2,010.52	LL
SLOF40020002	FJ6911484	UNI-CHARM CORP NPV	S		1/13/2004			3/18/2005	22,786.74		-24,786.74	-1,974.82	LL
SLOF40020002	FJ6911484	UNI-CHARM CORP NPV	S		1/15/2004			3/18/2005	22,786.74		-24,800.94	-2,014.20	LL
SLOF40020002	FJ6911484	UNI-CHARM CORP NPV	S		1/19/2004			3/18/2005	22,786.74		-24,281.81	-1,505.07	LL
SLOF40020002	FJ6985389	ASTELLAS PHARMA INC Y50	S		7/9/2003			3/18/2005	24,660.49		-21,894.83	2,765.66	LG
SLOF40020002	FJ6985389	ASTELLAS PHARMA INC Y50	S		7/9/2003			5/26/2005	18,112.32		-15,193.32	2,919.00	LG
SLOF40020002	FJ6985389	ASTELLAS PHARMA INC Y50	S		7/10/2003			5/26/2005	14,489.86		-12,861.87	1,627.99	LG
SLOF40020002	FJ6985561	YAMATO HOLDINGS CO LTD NPV	S		7/10/2003			6/24/2005	20,917.36		-19,085.98	1,831.38	LG
SLOF40020002	FJ6985561	YAMATO HOLDINGS CO LTD NPV	S		4/24/2003			3/18/2005	93,625.64		-77,119.78	16,505.86	LG
SLOF40020002	FJ6985561	YAMATO HOLDINGS CO LTD NPV	S		4/24/2003			5/26/2005	55,804.52		-49,033.47	6,771.05	LG
SLOF40020002	FJ6985561	YAMATO HOLDINGS CO LTD NPV	S		3/29/2004			5/26/2005	13,951.13		-15,919.27	-1,968.14	LL
SLOF40020002	FJ6985561	YAMATO HOLDINGS CO LTD NPV	S		3/29/2004			6/24/2005	14,110.92		-15,813.77	-1,702.85	LL
SLOF40020002	FJ6985561	YAMATO HOLDINGS CO LTD NPV	S		3/31/2004			6/24/2005	28,221.83		-31,877.01	-3,655.18	LL
SLOF40020002	FJ6986064	SOMPO JAPAN INSURANCE INC	S		10/24/2003			3/18/2005	31,505.32		-25,232.02	6,273.30	LG
SLOF40020002	FJ6986064	SOMPO JAPAN INSURANCE INC	S		1/16/2003			3/18/2005	10,501.77		-8,999.73	1,502.04	LG
SLOF40020002	FJ6986064	SOMPO JAPAN INSURANCE INC	S		1/16/2003			5/26/2005	18,762.50		-17,327.52	1,434.98	LG
SLOF40020002	FJ6986064	SOMPO JAPAN INSURANCE INC	S		1/13/2003			5/26/2005	28,143.76		-25,067.25	3,076.51	LG
SLOF40020002	FJ6986064	SOMPO JAPAN INSURANCE INC	S		1/17/2003			6/24/2005	29,577.59		-24,109.75	5,467.84	LG
SLOF40020002	FJ7550794	SMFG FINANCE(KY) 144A	S		3/12/2003			6/24/2005	9,859.20		-7,681.48	2,177.72	LG
SLOF40020002	FJ7550794	SMFG FINANCE(KY) 144A	S		3/17/2003			3/18/2005	137,245.51		-51,551.40	85,694.11	LG
SLOF40020002	FJ7550794	SMFG FINANCE(KY) 144A	S		12/6/2002			3/18/2005	137,245.50		-52,939.12	84,306.38	LG
SLOF40020002	FK4942819	SAMSUNG ELECTRONIC GDR REP 1/2	S		10/24/2000			3/18/2005	8,785.00		-5,280.78	3,504.22	LG
SLOF40020002	FK6771729	SAMSUNG ELECTRS KSWN5000	S		10/25/2000			3/17/2005	164,158.27		-67,241.84	96,916.43	LG
SLOF40020002	FK6771729	SAMSUNG ELECTRS KSWN5000	S		10/25/2000			3/17/2005	74,617.39		-29,919.71	44,697.68	LG
SLOF40020002	FK6771729	SAMSUNG ELECTRS KSWN5000	S		1/14/2003			3/17/2005	9,948.99		-7,028.91	2,920.08	LG
SLOF40020002	FK6771729	SAMSUNG ELECTRS KSWN5000	S		1/14/2003			5/25/2005	29,531.87		-21,025.99	8,505.88	LG
SLOF40020002	FK6771729	SAMSUNG ELECTRS KSWN5000	S		1/15/2003			5/25/2005	9,843.96		-7,023.34	2,820.62	LG
SLOF40020002	FK6773816	SAMSUNG ELECTRS CO CO PRF	S		11/13/2000			3/17/2005	85,110.42		-26,708.40	58,402.02	LG
SLOF40020002	FMB02PY26	SINGAPORE TELECOMMUNICATIONS	S		1/14/2002			3/18/2005	201,910.06		-128,536.75	73,373.31	LG
SLOF40020002	FMB02PY26	SINGAPORE TELECOMMUNICATIONS	S		1/14/2002			3/28/2005	58,405.98		-37,889.25	20,516.73	LG
SLOF40020002	FMB02PY26	SINGAPORE TELECOMMUNICATIONS	S		1/14/2002			5/27/2005	106,807.98		-67,821.46	38,986.52	LG
SLOF40020002	FMB02PY26	SINGAPORE TELECOMMUNICATIONS	S		1/14/2002			6/24/2005	70,316.75		-44,236.06	26,080.69	LG

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	FXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	NCB05J985	NOVELIS INC	-20 0000 S			12/23/2003	11/11/2005	1/18/2005	455.24		-528.85	-73.61 LL	
SLOF40020002	NCB05J985	NOVELIS INC	-20 0000 S			12/24/2003	1/11/2005	1/18/2005	455.24		-528.71	-73.47 LL	
SLOF40020002	NC2013208	ALCAN INC	-100 0000 S			12/23/2003	3/15/2005	3/18/2005	4,015.86		-4,482.11	-468.25 LL	
SLOF40020002	NC2013208	ALCAN INC	-100 0000 S			12/24/2003	3/15/2005	3/18/2005	4,015.86		-4,479.76	-463.90 LL	
SLOF40020002	NC2384955	GREAT WEST LIFECO INC	-100 0000 S			1/22/2004	3/2/2005	3/7/2005	2,321.14		-1,860.26	460.88 LG	
SLOF40020002	NC2384955	GREAT WEST LIFECO INC	-100 0000 S			1/22/2004	3/4/2005	3/9/2005	2,333.46		-1,880.47	452.99 LG	
SLOF40020002	NC2384955	GREAT WEST LIFECO INC	-100 0000 S			1/22/2004	3/7/2005	3/10/2005	2,329.41		-1,875.86	453.55 LG	
SLOF40020002	NC2384955	GREAT WEST LIFECO INC	-100 0000 S			1/22/2004	3/8/2005	3/11/2005	2,369.02		-1,909.96	459.06 LG	
SLOF40020002	NC2384955	GREAT WEST LIFECO INC	-100 0000 S			1/22/2004	3/9/2005	3/14/2005	2,378.74		-1,923.46	453.28 LG	
SLOF40020002	NC2384955	GREAT WEST LIFECO INC	-100 0000 S			1/22/2004	3/15/2005	3/18/2005	2,323.67		-1,926.85	396.82 LG	
SLOF40020002	NC2384955	GREAT WEST LIFECO INC	-200 0000 S			1/23/2004	3/15/2005	3/18/2005	4,647.34		-3,853.68	793.65 LG	
SLOF40020002	NC2384955	GREAT WEST LIFECO INC	-200 0000 S			1/27/2004	3/15/2005	3/18/2005	4,647.33		-3,888.58	758.76 LG	
SLOF40020002	NC2889375	THOMSON CORP	-5,000 0000 S			6/11/2002	3/15/2005	3/18/2005	172,947.65		-193,560.30	684.05 LG	
SLOF40020002	NC2889375	THOMSON CORP	-1,400 0000 S			6/11/2002	3/15/2005	3/18/2005	48,425.34		-54,196.89	-5,771.55 LL	
SLOF40020002	NC2889375	THOMSON CORP	-1,500 0000 S			6/11/2002	5/24/2005	5/26/2005	50,644.11		-55,986.55	-5,342.44 LL	
SLOF40020002	NC2889375	THOMSON CORP	-1,100 0000 S			6/11/2002	6/20/2005	6/23/2005	36,564.36		-41,601.44	-5,037.08 LL	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-1,200 0000 S			10/14/2002	3/15/2005	3/18/2005	68,537.72		-50,672.38	17,865.34 LG	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-200 0000 S			3/11/2003	3/15/2005	3/18/2005	11,422.95		-8,060.74	3,362.21 LG	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-200 0000 S			3/12/2003	5/23/2005	5/26/2005	10,300.43		-7,351.33	2,949.10 LG	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-200 0000 S			4/8/2003	5/23/2005	5/26/2005	10,300.43		-8,319.74	1,980.69 LG	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-100 0000 S			4/24/2003	5/23/2005	5/26/2005	5,150.21		-4,074.62	1,075.59 LG	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-200 0000 S			5/8/2003	5/23/2005	5/26/2005	10,300.43		-8,181.74	2,118.69 LG	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-100 0000 S			5/19/2003	5/23/2005	5/26/2005	5,150.21		-4,112.52	1,037.69 LG	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-100 0000 S			5/19/2003	6/21/2005	6/24/2005	5,042.09		-3,933.58	1,108.51 LG	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-200 0000 S			5/20/2003	6/21/2005	6/24/2005	10,084.18		-7,921.17	2,163.01 LG	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-200 0000 S			5/22/2003	6/21/2005	6/24/2005	10,084.18		-7,965.40	2,118.78 LG	
SLOF40020002	SD7077524	NOVO-NORDISK AS DKK2	-500 0000 S			5/23/2003	6/21/2005	6/24/2005	25,210.45		-19,817.65	5,392.80 LG	
SLOF40020002	SF5902942	NOKIA (AB) OY EURO 06	-2,000 0000 S			9/14/2001	3/15/2005	3/18/2005	32,726.21		-39,887.49	-7,161.28 LL	
SLOF40020002	SF5902942	NOKIA (AB) OY EURO 06	-400 0000 S			9/14/2001	4/25/2005	4/28/2005	6,484.79		-7,843.45	-1,358.66 LL	
SLOF40020002	SF5902942	NOKIA (AB) OY EURO 06	-1,500 0000 S			10/4/2001	4/25/2005	4/28/2005	24,317.94		-31,930.24	-7,612.30 LL	
SLOF40020002	SF5902942	NOKIA (AB) OY EURO 06	-1,300 0000 S			7/26/2002	4/25/2005	4/28/2005	21,075.55		-19,794.80	1,280.75 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-200 0000 S			7/21/2003	3/15/2005	3/18/2005	2,078.80		-1,310.11	768.69 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-1,100 0000 S			7/25/2003	3/15/2005	3/18/2005	11,433.42		-7,122.58	4,310.84 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-3,000 0000 S			7/31/2003	3/15/2005	3/18/2005	31,182.07		-19,821.90	11,360.17 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-1,100 0000 S			8/8/2003	3/15/2005	3/18/2005	11,433.42		-7,238.33	4,195.09 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-1,300 0000 S			8/11/2003	3/15/2005	3/18/2005	13,512.23		-8,577.83	4,934.40 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-300 0000 S			8/12/2003	3/15/2005	3/18/2005	3,118.21		-1,974.94	1,143.27 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-100 0000 S			8/13/2003	3/15/2005	3/18/2005	1,039.40		-665.05	374.35 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-1,500 0000 S			8/13/2003	5/23/2005	5/26/2005	14,596.89		-9,219.95	5,376.94 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-1,100 0000 S			8/15/2003	5/23/2005	5/26/2005	10,704.39		-6,743.46	3,960.93 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-400 0000 S			8/15/2003	5/23/2005	5/26/2005	3,892.51		-2,446.74	1,445.77 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-1,100 0000 S			8/18/2003	5/23/2005	5/26/2005	10,704.39		-6,768.95	3,935.44 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-1,100 0000 S			8/19/2003	5/23/2005	5/26/2005	9,731.26		-6,743.88	3,960.51 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-1,000 0000 S			8/26/2003	6/21/2005	6/24/2005	2,055.04		-1,238.46	816.58 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-200 0000 S			8/26/2003	6/21/2005	6/24/2005	17,467.84		-10,509.09	6,958.75 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-800 0000 S			8/28/2003	6/21/2005	6/24/2005	8,220.16		-4,930.80	3,289.36 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-1,100 0000 S			9/11/2003	6/21/2005	6/24/2005	11,302.72		-6,730.73	4,571.99 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-1,100 0000 S			9/15/2003	6/21/2005	6/24/2005	11,302.71		-6,651.41	4,651.30 LG	
SLOF40020002	SN4263307	DNB NOR ASA NOK10	-200 0000 S			9/22/2003	6/21/2005	6/24/2005	2,055.04		-1,169.81	885.23 LG	
SLOF40020002	SN4645800	NORSK HYDRO ASA NWKR18 3	-200 0000 S			9/23/2003	3/15/2005	3/18/2005	17,198.86		-11,693.68	5,505.18 LG	
SLOF40020002	SN4645800	NORSK HYDRO ASA NWKR18 3	-200 0000 S			9/24/2003	3/15/2005	3/18/2005	17,198.85		-11,663.05	5,535.80 LG	
SLOF40020002	SN4645800	NORSK HYDRO ASA NWKR18 3	-200 0000 S			9/24/2003	3/31/2005	4/5/2005	16,474.13		-11,183.03	5,291.10 LG	
SLOF40020002	SN4645800	NORSK HYDRO ASA NWKR18 3	-200 0000 S			9/24/2003	4/4/2005	4/7/2005	16,637.02		-11,026.47	5,610.55 LG	
SLOF40020002	SN4645800	NORSK HYDRO ASA NWKR18 3	-100 0000 S			9/24/2003	4/7/2005	4/12/2005	8,467.51		-5,597.56	2,869.95 LG	
SLOF40020002	SN4645800	NORSK HYDRO ASA NWKR18 3	-100 0000 S			9/25/2003	4/7/2005	4/12/2005	8,467.50		-5,584.78	2,882.72 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-600 0000 S			9/14/2001	1/25/2005	1/28/2005	9,133.73		-6,738.68	2,395.05 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-200 0000 S			9/14/2001	1/26/2005	1/31/2005	3,066.74		-2,259.60	807.14 LG	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TAX TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-200 0000 S			9/14/2001	2/1/2005	2/4/2005	3,073.77	-2,245.03	828.74 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-500 0000 S			9/14/2001	2/1/2005	2/4/2005	7,688.74	-5,613.76	2,074.98 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-1,000 0000 S			9/18/2001	2/1/2005	2/4/2005	15,368.84	-11,110.44	4,258.40 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-500 0000 S			9/18/2001	3/15/2005	3/18/2005	8,993.26	-6,126.24	2,867.02 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-1,500 0000 S			9/19/2001	3/15/2005	3/18/2005	26,979.79	-18,181.21	8,798.58 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-300 0000 S			10/5/2001	3/15/2005	3/18/2005	5,395.96	-3,523.62	1,872.34 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-900 0000 S			10/5/2001	3/29/2005	4/1/2005	15,125.99	-9,892.47	5,233.52 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-400 0000 S			10/5/2001	3/31/2005	4/5/2005	6,799.77	-4,451.28	2,348.49 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-400 0000 S			10/19/2001	3/31/2005	4/5/2005	6,799.76	-4,544.90	2,254.86 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-600 0000 S			10/19/2001	4/1/2005	4/6/2005	10,382.01	-6,856.36	3,525.65 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-600 0000 S			10/19/2001	4/6/2005	4/11/2005	10,435.11	-6,834.81	3,600.30 LG	
SLOF40020002	SN7133606	STATOIL ASA NOK2 50	-100 0000 S			8/13/1999	1/3/2005	1/7/2005	2,478.89	-2,032.12	446.77 LG	
SLOF40020002	SS4846522	FORENINGSSPARBANKEN SEK A	-245 0000 S			3/23/2000	1/7/2005	1/12/2005	8,844.86	-12,138.54	-3,293.68 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-355 0000 S			3/24/2000	1/7/2005	1/12/2005	12,816.02	-17,859.02	-5,043.00 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-145 0000 S			3/24/2000	1/21/2005	1/26/2005	5,088.30	-7,252.53	-2,164.23 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-255 0000 S			3/27/2000	1/21/2005	1/26/2005	8,948.40	-12,569.11	-3,620.71 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-245 0000 S			3/27/2000	1/24/2005	1/27/2005	8,583.65	-12,083.44	-3,499.79 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-355 0000 S			3/28/2000	1/24/2005	1/27/2005	12,437.53	-17,134.09	-4,696.56 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-445 0000 S			3/28/2000	1/25/2005	1/28/2005	15,560.03	-21,359.71	-5,799.68 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-255 0000 S			8/22/2002	1/25/2005	1/28/2005	8,916.42	-9,957.96	-1,041.54 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-500 0000 S			8/22/2002	1/26/2005	1/31/2005	17,878.14	-19,748.47	-1,869.33 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-45 0000 S			8/22/2002	1/27/2005	2/1/2005	1,645.32	-1,782.14	-136.82 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-1,255 0000 S			8/23/2002	1/27/2005	2/1/2005	45,886.22	-50,204.63	-4,318.41 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-545 0000 S			8/23/2002	3/15/2005	3/18/2005	22,914.37	-22,937.05	-22.68 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-200 0000 S			8/26/2002	3/15/2005	3/18/2005	8,408.94	-8,397.83	11.11 LG	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-200 0000 S			8/27/2002	3/15/2005	3/18/2005	8,408.95	-8,348.64	60.31 LG	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-200 0000 S			5/14/2003	3/15/2005	3/18/2005	21,022.36	-24,223.55	-3,201.19 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-500 0000 S			5/14/2003	3/15/2005	3/18/2005	8,408.94	-9,784.83	-1,375.89 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-300 0000 S			5/16/2003	3/15/2005	3/18/2005	12,613.42	-14,898.61	-2,285.19 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-100 0000 S			5/19/2003	3/15/2005	3/18/2005	4,204.47	-4,800.93	-696.46 LL	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-600 0000 S			10/16/2003	3/15/2005	3/18/2005	25,226.84	221,092.67	246,319.51 LG	
SLOF40020002	SS5659908	ASTRAZENECA ORD USD0 25	-1,000 0000 S			7/20/2000	3/15/2005	3/18/2005	54,988.19	-21,948.80	33,039.39 LG	
SLOF40020002	02364W105	AMERICA MOVIL S A DE C V SPONS	-200 0000 S			7/21/2000	3/15/2005	3/18/2005	10,997.64	-4,232.75	6,764.89 LG	
SLOF40020002	02364W105	AMERICA MOVIL S A DE C V SPONS	-1,500 0000 S			7/21/2000	3/15/2005	3/18/2005	82,482.28	-31,158.31	51,323.97 LG	
SLOF40020002	02364W105	AMERICA MOVIL S A DE C V SPONS	-300 0000 S			7/21/2000	5/23/2005	5/26/2005	16,618.98	-6,387.89	10,231.09 LG	
SLOF40020002	204412209	COMPANHIA VALE DO RIO DOCE	-1,000 0000 S			8/9/2002	1/26/2005	1/31/2005	30,523.59	-8,476.30	22,047.29 LG	
SLOF40020002	204412209	COMPANHIA VALE DO RIO DOCE	-1,600 0000 S			8/9/2002	3/15/2005	3/18/2005	52,020.20	-13,562.08	38,458.12 LG	
SLOF40020002	204412209	COMPANHIA VALE DO RIO DOCE	-400 0000 S			8/9/2002	5/23/2005	5/26/2005	11,317.26	-3,390.52	7,926.74 LG	
SLOF40020002	204412209	COMPANHIA VALE DO RIO DOCE	-300 0000 S			8/28/2002	5/23/2005	5/26/2005	8,487.95	-2,541.00	5,946.95 LG	
SLOF40020002	204412209	COMPANHIA VALE DO RIO DOCE	-921 0000 S			8/28/2002	6/20/2005	6/23/2005	28,011.70	-7,800.87	20,210.83 LG	
SLOF40020002	453258402	INCO LTD COM	-100 0000 S			6/10/2004	6/20/2005	6/23/2005	4,014.53	-3,240.96	773.57 LG	
SLOF40020002	453258402	INCO LTD COM	-600 0000 S			6/14/2004	6/20/2005	6/23/2005	24,087.17	-19,246.80	4,840.37 LG	
SLOF40020002	453258402	INCO LTD COM	-200 0000 S			6/15/2004	6/20/2005	6/23/2005	8,029.06	-6,522.56	1,506.50 LG	
SLOF40020002	453258402	INCO LTD COM	-300 0000 S			6/15/2004	6/20/2005	6/23/2005	12,043.59	-9,848.19	2,195.40 LG	
SLOF40020002	453258402	INCO LTD COM	-200 0000 S			6/16/2004	6/20/2005	6/23/2005	8,029.06	-6,563.50	1,465.56 LG	
SLOF40020002	456788108	INFOSYS TECHNOLOGIES SP ADR	-200 0000 S			5/18/2004	5/23/2005	5/26/2005	13,276.78	-7,811.58	5,465.20 LG	
SLOF40020002	456788108	INFOSYS TECHNOLOGIES SP ADR	-400 0000 S			5/20/2004	6/20/2005	6/23/2005	30,294.67	-16,148.56	14,146.11 LG	
SLOF40020002	780257804	ROYAL DUTCH PETE CO N Y	-400 0000 S			12/20/2002	3/15/2005	3/18/2005	25,193.17	-17,327.20	7,865.97 LG	
SLOF40020002	780257804	ROYAL DUTCH PETE CO N Y	-1,700 0000 S			6/16/2003	3/15/2005	3/18/2005	107,070.97	-83,664.65	23,406.32 LG	
SLOF40020002	874039100	TAIWAN SEMICONDUCTOR MFG CO	-1,279 6820 S			11/3/2003	3/15/2005	3/18/2005	10,898.65	-12,925.69	-2,027.04 LL	
SLOF40020002	874039100	TAIWAN SEMICONDUCTOR MFG CO	-4,335 3060 S			11/10/2003	3/15/2005	3/18/2005	36,922.15	-41,743.76	-4,821.61 LL	
SLOF40020002	874039100	TAIWAN SEMICONDUCTOR MFG CO	-3,194 4360 S			11/17/2003	3/15/2005	3/18/2005	27,205.79	-29,626.52	-2,420.73 LL	
SLOF40020002	874039100	TAIWAN SEMICONDUCTOR MFG CO	-490 5660 S			12/11/2003	3/15/2005	3/18/2005	4,177.96	-4,419.55	-241.59 LL	
SLOF40020002	874039100	TAIWAN SEMICONDUCTOR MFG CO	-1,563 0000 S			12/11/2003	5/23/2005	5/26/2005	14,266.74	-14,081.21	185.53 LG	
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-900 0000 S			12/29/2003	3/15/2005	3/18/2005	2,470.05	-38,712.20	-36,242.15 LL	
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-700 0000 S			12/31/2003	3/15/2005	3/18/2005	1,921.15	-29,458.80	-27,537.65 LL	
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-300 0000 S			1/8/2004	3/15/2005	3/18/2005	823.35	-13,376.70	-12,553.35 LL	
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-200 0000 S			1/12/2004	3/15/2005	3/18/2005	548.90	-8,937.84	-8,388.94 LL	
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-300 0000 S			1/21/2004	3/15/2005	3/18/2005	823.35	-13,376.70	-12,553.35 LL	

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ACCOUNT	SECURITY	SECURITY DESCRIPTION	UNITS	TRADE DATE	TRADE DATE	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-300 0000 S	1/22/2004	3/15/2005	3/18/2005	823 35	-13,203 13		-12,379 78 LL		
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-300 0000 S	1/23/2004	3/15/2005	3/18/2005	823 35	-13,168 28		-12,342 83 LL		
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-300 0000 S	1/26/2004	3/15/2005	3/18/2005	548 90	-8,681 67		-8,132 77 LL		
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-300 0000 S	2/2/2004	3/15/2005	3/18/2005	823 35	-12,249 45		-11,426 10 LL		
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-400 0000 S	2/13/2004	3/15/2005	3/18/2005	1,097 80	-19,581 08		-18,483 28 LL		
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-500 0000 S	2/18/2004	3/15/2005	3/18/2005	1,372 25	-25,447 24		-24,074 99 LL		
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-300 0000 S	2/19/2004	3/15/2005	3/18/2005	823 35	-14,843 16		-14,119 81 LL		
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-400 0000 S	2/24/2004	3/15/2005	3/18/2005	1,097 80	-18,865 73		-18,767 93 LL		
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-300 0000 S	2/25/2004	3/15/2005	3/18/2005	823 35	-14,856 04		-14,032 69 LL		
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-700 0000 S	3/2/2004	3/15/2005	3/18/2005	1,921 15	-36,322 84		-34,401 69 LL		
SLOF40020002	98849W108	YUKOS CORP SPONSORED ADR	-300 0000 S	3/4/2004	3/15/2005	3/18/2005	823 35	-14,879 10		-14,055 75 LL		
SLOF40020002	AA6271024	INSURANCE AUSTRALIA GROUP PLC	-5,500 0000 S	3/26/2004	3/15/2005	3/18/2005	27,651 72	-21,676 94		5,974 78 SG		
SLOF40020002	AA6271024	INSURANCE AUSTRALIA GROUP PLC	-5,900 0000 S	5/6/2004	3/15/2005	3/18/2005	29,662 76	-22,703 11		6,959 65 SG		
SLOF40020002	AA6271024	INSURANCE AUSTRALIA GROUP PLC	-5,300 0000 S	5/10/2004	3/15/2005	3/18/2005	26,646 20	-19,844 93		6,801 27 SG		
SLOF40020002	AA6271024	INSURANCE AUSTRALIA GROUP PLC	-4,100 0000 S	6/2/2004	5/23/2005	5/26/2005	18,523 07	-14,690 20		3,832 87 SG		
SLOF40020002	AA6271024	INSURANCE AUSTRALIA GROUP PLC	-5,900 0000 S	7/8/2004	6/21/2005	6/24/2005	28,380 28	-22,944 28		5,436 00 SG		
SLOF40020002	AA6599382	RINKER GROUP NPV	-4,354 0000 S	9/21/2004	3/15/2005	3/18/2005	40,449 96	-30,526 91		9,923 05 SG		
SLOF40020002	AA6599382	RINKER GROUP NPV	-3,175 0000 S	10/11/2004	3/15/2005	3/18/2005	29,496 70	-22,133 54		7,363 16 SG		
SLOF40020002	AA6599382	RINKER GROUP NPV	-1,151 0000 S	10/25/2004	3/15/2005	3/18/2005	10,693 14	-8,036 48		2,656 66 SG		
SLOF40020002	AA6599382	RINKER GROUP NPV	-2,761 0000 S	10/25/2004	5/23/2005	5/26/2005	25,765 03	-18,303 19		7,461 84 SG		
SLOF40020002	AA6599382	RINKER GROUP NPV	-1,634 0000 S	10/26/2004	5/23/2005	5/26/2005	15,248 12	-10,937 84		4,410 28 SG		
SLOF40020002	AA6599382	RINKER GROUP NPV	-1,811 0000 S	10/26/2004	6/21/2005	6/24/2005	19,280 26	-12,488 85		6,791 41 SG		
SLOF40020002	AA6608514	PROMINA GROUP NPV	-5,114 0000 S	11/12/2004	6/21/2005	6/24/2005	54,444 65	-35,495 69		18,948 96 SG		
SLOF40020002	AA6608514	PROMINA GROUP NPV	-7,200 0000 S	4/8/2004	3/15/2005	3/18/2005	28,995 83	-21,638 88		7,356 95 SG		
SLOF40020002	AA6608514	PROMINA GROUP NPV	-7,300 0000 S	4/29/2004	3/15/2005	3/18/2005	29,398 55	-22,469 96		6,928 59 SG		
SLOF40020002	AA6624602	NATL AUSTRALIA BK NPV	-5,300 0000 S	5/6/2004	3/15/2005	3/18/2005	21,344 16	-15,982 28		5,361 88 SG		
SLOF40020002	AA6710344	QANTAS AIRWAYS NPV	-215 0000 S	7/14/2004	3/15/2005	3/18/2005	4,954 97	-4,942 77		12 20 SG		
SLOF40020002	AA6710344	QANTAS AIRWAYS NPV	-17,700 0000 S	2/22/2005	5/23/2005	5/26/2005	44,350 60	-47,292 68		-2,942 08 SL		
SLOF40020002	AA6710344	QANTAS AIRWAYS NPV	-192 0000 S	2/22/2005	6/21/2005	6/24/2005	493 86	-524 25		-30 39 SL		
SLOF40020002	AA6710344	QANTAS AIRWAYS NPV	-10,508 0000 S	2/22/2005	6/21/2005	6/24/2005	27,028 50	-28,691 77		-1,663 27 SL		
SLOF40020002	AA6710344	QANTAS AIRWAYS NPV	-39 0000 S	4/6/2005	6/21/2005	6/24/2005	100 32	-108 68		-8 36 SL		
SLOF40020002	AA6981234	WOOLWORTHS LIMITED ORD AS\$ 25	-768 0000 S	4/6/2005	6/21/2005	6/24/2005	1,975 43	-2,086 53		-121 10 SL		
SLOF40020002	EA8070417	RAIFFEISEN INTL BK NPV	-94 0000 S	4/29/2005	6/21/2005	6/24/2005	1,222 07	-1,139 19		62 88 S3		
SLOF40020002	EA4635085	TELEKOM AUSTRIA (TA) NPV	-200 0000 S	4/29/2005	6/21/2005	6/24/2005	13,102 64	-9,540 01		3,562 63 S3		
SLOF40020002	EA4635085	TELEKOM AUSTRIA (TA) NPV	-634 0000 S	12/2/2004	6/21/2005	6/24/2005	12,515 61	-9,808 14		2,707 47 SG		
SLOF40020002	EA4635085	TELEKOM AUSTRIA (TA) NPV	-606 0000 S	12/3/2004	6/21/2005	6/24/2005	11,962 87	-9,699 30		2,263 57 SG		
SLOF40020002	EA4635085	TELEKOM AUSTRIA (TA) NPV	-1,353 0000 S	2/17/2005	6/21/2005	6/24/2005	26,709 17	-25,008 16		1,701 01 SG		
SLOF40020002	EA4635085	TELEKOM AUSTRIA (TA) NPV	-756 0000 S	2/22/2005	6/21/2005	6/24/2005	14,923 97	-13,587 39		1,336 58 SG		
SLOF40020002	EA4635085	TELEKOM AUSTRIA (TA) NPV	-204 0000 S	2/22/2005	6/21/2005	6/24/2005	4,027 10	-3,650 58		376 52 SG		
SLOF40020002	EA4635085	TELEKOM AUSTRIA (TA) NPV	-187 0000 S	2/23/2005	6/21/2005	6/24/2005	3,691 51	-3,302 13		389 38 SG		
SLOF40020002	EA5699379	WIENERBERGER AG NPV	-200 0000 S	12/9/2004	3/15/2005	3/18/2005	9,711 52	-9,024 69		688 83 SG		
SLOF40020002	EA5699379	WIENERBERGER AG NPV	-300 0000 S	12/17/2004	3/15/2005	3/18/2005	14,567 29	-13,918 33		647 96 S3		
SLOF40020002	EA5699379	WIENERBERGER AG NPV	-100 0000 S	12/17/2004	5/23/2005	5/27/2005	4,510 11	-4,377 37		132 74 SG		
SLOF40020002	EA5699379	WIENERBERGER AG NPV	-600 0000 S	12/21/2004	5/23/2005	5/27/2005	27,060 64	-26,905 29		155 35 SG		
SLOF40020002	EA5699379	WIENERBERGER AG NPV	-600 0000 S	12/21/2004	6/21/2005	6/24/2005	27,280 49	-25,824 13		1,456 36 SG		
SLOF40020002	EB5596995	UCB S A NPV	-200 0000 S	6/4/2004	3/15/2005	3/18/2005	9,889 64	-10,510 23		-620 59 SL		
SLOF40020002	EB5596995	UCB S A NPV	-200 0000 S	6/8/2004	3/15/2005	3/18/2005	9,889 64	-10,511 50		-621 86 SL		
SLOF40020002	EB5596995	UCB S A NPV	-300 0000 S	6/11/2004	3/15/2005	3/18/2005	14,834 47	-15,177 43		-342 96 SL		
SLOF40020002	EB5596995	UCB S A NPV	-200 0000 S	6/16/2004	3/15/2005	3/18/2005	9,889 64	-10,089 38		-199 74 SL		
SLOF40020002	EB5596995	UCB S A NPV	-300 0000 S	6/28/2004	3/15/2005	3/18/2005	14,834 47	-15,140 43		-305 96 SL		
SLOF40020002	EB5596995	UCB S A NPV	-200 0000 S	6/30/2004	3/15/2005	3/18/2005	9,889 64	-10,109 04		-219 40 SL		
SLOF40020002	EB5596995	UCB S A NPV	-300 0000 S	7/5/2004	3/15/2005	3/18/2005	14,834 47	-15,314 88		-480 41 SL		
SLOF40020002	EB5596995	UCB S A NPV	-300 0000 S	7/8/2004	5/23/2005	5/26/2005	14,077 81	-14,478 20		-401 39 SL		
SLOF40020002	EB5596995	UCB S A NPV	-200 0000 S	7/12/2004	5/23/2005	5/26/2005	9,385 20	-9,456 16		-70 96 SL		
SLOF40020002	EB5596995	UCB S A NPV	-100 0000 S	7/12/2004	6/21/2005	6/24/2005	4,732 88	-4,556 72		176 16 SG		
SLOF40020002	EB5596995	UCB S A NPV	-300 0000 S	7/14/2004	6/21/2005	6/24/2005	14,198 64	-13,362 30		836 34 SG		
SLOF40020002	EB5596995	UCB S A NPV	-200 0000 S	9/24/2004	6/21/2005	6/24/2005	9,465 76	-10,081 27		-615 51 SL		
SLOF40020002	EB5596995	UCB S A NPV	-200 0000 S	10/26/2004	6/21/2005	6/24/2005	9,465 76	-9,808 05		-340 29 SL		
SLOF40020002	EDB05M8B0	LANXESS AG NPV	-40 0000 S	1/20/2005	3/15/2005	3/17/2005	866 93	-794 77		72 16 S3		

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EDB05M8B0	LANXESS AG NPV	-20 0000 S			1/24/2005	3/15/2005	433.46		-405.49		27.97 S3
SLOF40020002	EDB05M8B0	LANXESS AG NPV	-20 0000 S			1/28/2005	3/17/2005	433.46		-405.42		28.04 S3
SLOF40020002	ED4325418	BAYERISCHE HYPO-UND VEREINBANK	-100 0000 S			3/31/2004	3/15/2005	2,481.72		-2,148.58		333.14 SG
SLOF40020002	ED4325418	BAYERISCHE HYPO-UND VEREINBANK	-300 0000 S			4/1/2004	3/15/2005	7,445.15		-6,530.20		914.95 SG
SLOF40020002	ED4325418	BAYERISCHE HYPO-UND VEREINBANK	-800 0000 S			4/1/2004	3/15/2005	12,408.58		-10,883.65		1,524.93 SG
SLOF40020002	ED4325418	BAYERISCHE HYPO-UND VEREINBANK	-500 0000 S			4/2/2004	3/15/2005	19,853.72		-17,997.11		1,856.61 SG
SLOF40020002	ED4325418	BAYERISCHE HYPO-UND VEREINBANK	-700 0000 S			4/14/2004	3/15/2005	17,372.01		-15,868.42		1,503.59 SG
SLOF40020002	ED4325418	BAYERISCHE HYPO-UND VEREINBANK	-300 0000 S			4/15/2004	3/15/2005	7,445.15		-6,760.68		684.47 SG
SLOF40020002	ED4325418	BAYERISCHE HYPO-UND VEREINBANK	-900 0000 S			4/15/2004	3/15/2005	22,335.44		-20,301.30		2,034.14 SG
SLOF40020002	ED4325418	BAYERISCHE HYPO-UND VEREINBANK	-400 0000 S			4/16/2004	3/15/2005	9,928.86		-9,046.45		880.41 SG
SLOF40020002	ED4325418	BAYERISCHE HYPO-UND VEREINBANK	-300 0000 S			4/19/2004	3/15/2005	7,445.15		-6,822.33		622.82 SG
SLOF40020002	ED4325418	BAYERISCHE HYPO-UND VEREINBANK	-100 0000 S			4/22/2004	3/17/2005	2,481.71		-2,203.62		278.09 SG
SLOF40020002	ED4846280	SAP AG ORD NPV	-300 0000 S			2/25/2005	6/23/2005	50,088.66		-44,486.44		5,602.22 SG
SLOF40020002	ED4846280	SAP AG ORD NPV	-200 0000 S			4/19/2005	6/23/2005	33,392.44		-27,615.42		5,777.02 S3
SLOF40020002	ED4846280	SAP AG ORD NPV	-100 0000 S			4/21/2005	6/23/2005	16,696.22		-14,287.78		2,408.44 S3
SLOF40020002	ED4846280	SAP AG ORD NPV	-100 0000 S			5/17/2005	6/23/2005	16,696.22		-15,693.30		1,002.92 S3
SLOF40020002	ED4846280	SAP AG ORD NPV	-100 0000 S			6/8/2005	6/23/2005	16,696.22		-16,797.34		-101.12 SL
SLOF40020002	ED4942907	E ON AG NPV	-500 0000 S			4/20/2004	3/17/2005	43,233.96		-38,840.80		4,393.06 SG
SLOF40020002	ED4942907	E ON AG NPV	-300 0000 S			6/24/2004	3/17/2005	25,940.37		-23,954.85		1,985.52 SG
SLOF40020002	ED4942907	E ON AG NPV	-100 0000 S			6/25/2004	3/17/2005	8,646.79		-7,964.65		682.14 SG
SLOF40020002	ED4942907	E ON AG NPV	-100 0000 S			6/30/2004	3/17/2005	25,940.38		-23,924.88		2,015.50 SG
SLOF40020002	ED4942907	E ON AG NPV	-300 0000 S			7/1/2004	3/17/2005	8,646.79		-7,974.93		671.86 SG
SLOF40020002	ED4942907	E ON AG NPV	-200 0000 S			7/2/2004	5/25/2005	17,333.84		-15,004.37		2,329.47 SG
SLOF40020002	ED4942907	E ON AG NPV	-100 0000 S			7/5/2004	5/25/2005	8,666.92		-7,510.88		1,155.94 SG
SLOF40020002	ED4942907	E ON AG NPV	-300 0000 S			7/6/2004	5/25/2005	26,000.76		-22,417.36		3,583.40 SG
SLOF40020002	ED4942907	E ON AG NPV	-200 0000 S			7/9/2004	5/25/2005	17,333.84		-15,264.74		2,069.10 SG
SLOF40020002	ED4942907	E ON AG NPV	-100 0000 S			7/12/2004	5/25/2005	8,666.92		-7,845.16		1,021.76 SG
SLOF40020002	ED4942907	E ON AG NPV	-200 0000 S			7/12/2004	6/23/2005	17,484.45		-14,657.07		2,837.38 SG
SLOF40020002	ED4942907	E ON AG NPV	-100 0000 S			1/24/2005	6/23/2005	8,747.22		-8,118.99		628.23 SG
SLOF40020002	ED4942907	E ON AG NPV	-200 0000 S			1/25/2005	6/23/2005	17,494.45		-16,456.18		1,038.27 SG
SLOF40020002	ED4942907	E ON AG NPV	-200 0000 S			1/26/2005	6/23/2005	17,494.45		-16,434.29		1,060.16 SG
SLOF40020002	ED4942907	E ON AG NPV	-300 0000 S			1/27/2005	6/23/2005	26,241.68		-24,507.40		1,734.28 SG
SLOF40020002	ED4942907	E ON AG NPV	-100 0000 S			1/28/2005	6/23/2005	8,747.22		-8,208.52		538.70 SG
SLOF40020002	ED4942907	E ON AG NPV	-300 0000 S			2/7/2005	6/23/2005	26,241.68		-25,676.35		565.33 SG
SLOF40020002	ED5069213	BAYER AG ORD NPV	-400 0000 S			5/11/2005	6/23/2005	17,494.45		-16,049.99		1,444.46 S3
SLOF40020002	ED5069213	BAYER AG ORD NPV	-200 0000 S			1/20/2005	5/25/2005	13,731.22		-11,452.55		2,278.67 SG
SLOF40020002	ED5069213	BAYER AG ORD NPV	-200 0000 S			1/24/2005	5/25/2005	6,865.61		-5,847.02		1,018.59 SG
SLOF40020002	ED5069213	BAYER AG ORD NPV	-200 0000 S			1/28/2005	5/25/2005	6,865.61		-5,847.29		1,018.32 SG
SLOF40020002	ED5069213	BAYER AG ORD NPV	-200 0000 S			4/15/2005	5/25/2005	6,865.60		-6,495.79		369.81 S3
SLOF40020002	ED5069213	BAYER AG ORD NPV	-200 0000 S			4/15/2005	5/25/2005	6,920.13		-6,232.28		687.85 S3
SLOF40020002	ED5069213	BAYER AG ORD NPV	-600 0000 S			4/18/2005	6/23/2005	20,760.40		-18,016.49		2,743.91 S3
SLOF40020002	ED5069213	BAYER AG ORD NPV	-200 0000 S			4/19/2005	6/23/2005	6,920.13		-6,073.02		847.11 S3
SLOF40020002	ED5069213	BAYER AG ORD NPV	-600 0000 S			4/29/2005	6/23/2005	20,760.41		-18,226.26		2,534.15 S3
SLOF40020002	ED5069213	BAYER AG ORD NPV	-300 0000 S			1/11/2005	6/23/2005	10,380.20		-9,033.26		1,346.94 S3
SLOF40020002	ED5497109	VOLKSWAGEN AG ORD NPV	-400 0000 S			1/11/2005	3/17/2005	24,086.07		-23,966.72		119.35 S3
SLOF40020002	ED5497109	VOLKSWAGEN AG ORD NPV	-400 0000 S			1/11/2005	5/25/2005	18,033.23		-18,123.34		-90.11 SL
SLOF40020002	ED5497109	VOLKSWAGEN AG ORD NPV	-200 0000 S			1/11/2005	5/25/2005	9,016.62		-8,061.83		-45.21 SL
SLOF40020002	ED5497109	VOLKSWAGEN AG ORD NPV	-400 0000 S			1/11/2005	6/23/2005	18,173.85		-17,417.54		756.31 SG
SLOF40020002	ED5497109	VOLKSWAGEN AG ORD NPV	-400 0000 S			1/12/2005	6/23/2005	18,173.85		-17,283.50		890.35 SG
SLOF40020002	ED5497109	VOLKSWAGEN AG ORD NPV	-300 0000 S			1/20/2005	6/23/2005	13,630.38		-13,073.90		556.48 SG
SLOF40020002	ED5497109	VOLKSWAGEN AG ORD NPV	-100 0000 S			1/21/2005	6/23/2005	4,543.46		-4,339.83		203.63 SG
SLOF40020002	ED5497109	VOLKSWAGEN AG ORD NPV	-300 0000 S			2/7/2005	6/23/2005	13,630.39		-13,513.87		116.52 SG
SLOF40020002	ED5497109	VOLKSWAGEN AG ORD NPV	-100 0000 S			2/8/2005	6/23/2005	4,543.46		-4,506.48		36.98 SG
SLOF40020002	ED5696585	SANOFI-AVENTIS EUR2	-1,083 0000 S			8/2/2004	3/15/2005	90,417.36		-80,512.31		9,905.05 SG
SLOF40020002	ED5727976	SIEMENS AG NPV REG	-300 0000 S			8/4/2004	5/23/2005	22,385.56		-21,478.01		907.55 SG
SLOF40020002	ED5727976	SIEMENS AG NPV REG	-500 0000 S			8/5/2004	5/23/2005	37,309.26		-36,229.51		1,079.75 SG
SLOF40020002	ED5727976	SIEMENS AG NPV REG	-100 0000 S			8/6/2004	5/23/2005	7,461.85		-7,035.42		426.43 SG
SLOF40020002	ED5727976	SIEMENS AG NPV REG	-400 0000 S			8/6/2004	6/21/2005	30,188.45		-27,067.02		3,122.43 SG
SLOF40020002	ED5727976	SIEMENS AG NPV REG	-100 0000 S			8/9/2004	6/23/2005	7,547.36		-6,624.95		922.41 SG

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TRADE DATE	PN	TRADE DATE	SE	TRADE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	ED5727976	SIEMENS AG NPV REG	-300 0000 S	8/11/2004		6/23/2005		22,642 09	-19,801 29	2,840 80 SG		
SLOF40020002	ED5727976	SIEMENS AG NPV REG	-200 0000 S	8/12/2004		6/23/2005		15,094 73	-13,025 49	2,069 24 SG		
SLOF40020002	ED5727976	SIEMENS AG NPV REG	-200 0000 S	5/16/2005		6/23/2005		15,094 72	-13,804 26	1,290 46 S3		
SLOF40020002	ED5727976	SIEMENS AG NPV REG	-400 0000 S	5/17/2005		6/23/2005		30,189 45	-27,423 13	2,766 32 S3		
SLOF40020002	ED5750358	DEUTSCHE BANK AG ORD NPV REG	-100 0000 S	9/20/2004		6/23/2005		7,853 09	-7,228 12	624 97 SG		
SLOF40020002	ED5750358	DEUTSCHE BANK AG ORD NPV REG	-100 0000 S	9/22/2004		6/23/2005		7,853 09	-7,286 46	566 63 SG		
SLOF40020002	ED5750358	DEUTSCHE BANK AG ORD NPV REG	-100 0000 S	9/23/2004		6/23/2005		7,853 09	-7,146 40	706 69 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-200 0000 S	7/5/2004		3/18/2005		5,238 67	-4,587 16	651 51 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-500 0000 S	7/9/2004		3/18/2005		13,096 66	-11,595 86	1,500 80 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-300 0000 S	7/14/2004		3/18/2005		13,096 66	-11,565 19	1,531 47 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-500 0000 S	7/19/2004		3/18/2005		7,858 00	-6,942 84	815 16 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-200 0000 S	7/19/2004		5/26/2005		5,212 73	-4,344 21	868 52 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-500 0000 S	7/20/2004		5/26/2005		13,031 83	-10,849 65	2,182 18 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-400 0000 S	7/23/2004		5/26/2005		10,425 46	-8,996 80	1,728 66 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-100 0000 S	7/23/2004		6/24/2005		2,586 56	-2,081 71	504 85 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-500 0000 S	7/26/2004		6/24/2005		12,932 79	-10,322 93	2,609 86 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-500 0000 S	7/29/2004		6/24/2005		12,932 79	-10,310 56	2,622 23 SG		
SLOF40020002	EE4424649	IBERDROLA SA ORD EUR3	-500 0000 S	8/2/2004		6/24/2005		12,932 79	-10,309 15	2,623 64 SG		
SLOF40020002	EE5444018	ALTADIS SA SER 'A' EURO 60	-300 0000 S	8/3/2004		6/24/2005		7,759 67	-6,152 82	1,606 85 SG		
SLOF40020002	EE5444018	ALTADIS SA SER 'A' EURO 60	-100 0000 S	3/30/2005		5/26/2005		12,660 75	-11,962 47	698 28 S3		
SLOF40020002	EE5444018	ALTADIS SA SER 'A' EURO 60	-700 0000 S	4/1/2005		5/26/2005		4,220 25	-4,044 65	175 60 S3		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-800 0000 S	12/2/2004		6/24/2005		28,653 53	-27,251 97	1,401 56 S3		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-600 0000 S	12/3/2004		3/18/2005		22,214 48	-19,357 03	2,857 45 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-500 0000 S	12/7/2004		3/18/2005		16,660 86	-14,548 05	2,112 81 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-500 0000 S	12/9/2004		3/18/2005		13,884 05	-12,121 18	1,762 87 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-500 0000 S	12/17/2004		3/18/2005		13,884 05	-12,132 61	1,751 44 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-700 0000 S	1/11/2005		3/18/2005		19,437 66	-17,381 21	1,453 17 S3		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-700 0000 S	1/20/2005		3/18/2005		19,437 66	-17,950 88	2,056 45 S3		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-700 0000 S	1/28/2005		3/18/2005		19,437 66	-18,203 21	1,486 79 S3		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-500 0000 S	1/28/2005		5/26/2005		12,528 67	-12,260 08	1,234 45 S3		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-700 0000 S	2/1/2005		5/26/2005		17,540 13	-17,265 50	268 59 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-400 0000 S	2/2/2005		5/26/2005		10,022 93	-9,903 36	274 63 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-2,300 0000 S	2/7/2005		5/26/2005		57,631 88	-57,983 94	119 57 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-900 0000 S	2/9/2005		5/26/2005		22,551 60	-22,626 91	-352 06 SL		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-100 0000 S	2/9/2005		6/13/2005		2,448 69	-2,463 92	-75 31 SL		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-400 0000 S	2/10/2005		6/13/2005		9,798 76	-9,832 74	-14 23 SL		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-1,100 0000 S	2/23/2005		6/24/2005		28,398 75	-26,509 28	1,889 47 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-1,100 0000 S	2/28/2005		6/24/2005		28,398 76	-27,425 06	973 70 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-500 0000 S	3/1/2005		6/24/2005		12,908 52	-12,482 87	425 65 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-900 0000 S	3/2/2005		6/24/2005		23,235 35	-22,475 98	759 37 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-800 0000 S	3/7/2005		6/24/2005		25,817 05	-25,678 22	62 43 SG		
SLOF40020002	EE5669358	REPSOL YPF SA EUR1	-1,000 0000 S	3/8/2005		6/24/2005		15,480 23	-15,374 84	138 83 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-600 0000 S	10/21/2004		3/18/2005		17,753 50	-15,935 73	1,817 77 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-1,400 0000 S	10/21/2004		3/18/2005		12,681 08	-11,382 68	1,298 40 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-1,000 0000 S	10/21/2004		5/26/2005		1,171 10	-1,068 69	102 41 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-2,400 0000 S	10/25/2004		5/26/2005		28,106 49	-25,470 29	2,636 20 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-1,900 0000 S	10/25/2004		5/26/2005		22,250 87	-20,183 96	2,067 01 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-1,600 0000 S	10/26/2004		5/26/2005		18,737 65	-16,975 61	1,762 04 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-1,300 0000 S	10/26/2004		6/24/2005		15,014 65	-13,190 58	1,824 07 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-2,000 0000 S	11/8/2004		6/24/2005		23,099 47	-21,043 37	2,056 10 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-2,300 0000 S	11/9/2004		6/24/2005		26,564 39	-23,884 90	2,669 49 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-1,500 0000 S	1/10/2005		6/24/2005		17,324 60	-15,419 83	1,904 77 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-1,000 0000 S	1/12/2005		6/24/2005		11,549 73	-10,854 73	695 00 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-1,300 0000 S	1/24/2005		6/24/2005		15,014 66	-14,114 38	900 28 SG		
SLOF40020002	EE5705947	BANCO SANTANDER CENTRAL	-900 0000 S	3/29/2005		6/24/2005		10,394 76	-10,377 13	17 63 S3		
SLOF40020002	EE5732529	TELEFONICA SA EUR1	-1,500 0000 S	11/23/2004		6/23/2005		25,213 15	-23,630 24	1,582 91 SG		
SLOF40020002	EE5732529	TELEFONICA SA EUR1	-1,800 0000 S	11/29/2004		6/23/2005		30,255 78	-28,982 96	1,272 82 SG		

ACCOUNT	SECURITY	SECURITYDESC	SYMBOL	UNIT	TRADE DATE	INTRADE DATE	TRADE DATE	SELL DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EE5732529	TELEFONICA SA EUR1		-1,800,000	11/30/2004	6/20/2005	6/23/2005	30,255.78	-28,932.66	1,323.12	SG	
SLOF40020002	EE5732529	TELEFONICA SA EUR1		-1,300,000	12/1/2004	6/20/2005	6/23/2005	21,851.40	-21,048.91	802.49	SG	
SLOF40020002	EE5732529	TELEFONICA SA EUR1		-1,100,000	2/11/2005	6/20/2005	6/23/2005	18,489.65	-19,209.33	-719.68	SL	
SLOF40020002	EE5732529	TELEFONICA SA EUR1		-1,400,000	2/16/2005	6/20/2005	6/23/2005	23,532.28	-24,752.33	-1,220.05	SL	
SLOF40020002	EE5732529	TELEFONICA SA EUR1		-1,100,000	2/17/2005	6/20/2005	6/23/2005	18,489.64	-19,425.78	-936.15	SL	
SLOF40020002	EF4502706	LAFARGE SA EUR4 00		-100,000	1/24/2005	3/15/2005	3/18/2005	10,288.42	-10,297.45	-9.03	SL	
SLOF40020002	EF4502706	LAFARGE SA EUR4 00		-100,000	1/26/2005	3/15/2005	3/18/2005	10,288.42	-10,508.02	-219.60	SL	
SLOF40020002	EF4502706	LAFARGE SA EUR4 00		-100,000	1/27/2005	3/15/2005	3/18/2005	10,288.42	-10,547.21	-258.79	SL	
SLOF40020002	EF4502706	LAFARGE SA EUR4 00		-100,000	1/27/2005	6/21/2005	6/24/2005	9,274.97	-8,630.46	-355.49	SL	
SLOF40020002	EF4502706	LAFARGE SA EUR4 00		-100,000	2/18/2005	6/21/2005	6/24/2005	9,274.97	-9,702.43	-427.46	SL	
SLOF40020002	EF4502706	LAFARGE SA EUR4 00		-100,000	2/21/2005	6/21/2005	6/24/2005	9,274.97	-9,641.57	-366.60	SL	
SLOF40020002	EF4502706	LAFARGE SA EUR4 00		-100,000	2/22/2005	6/21/2005	6/24/2005	9,274.97	-9,505.09	-230.12	SL	
SLOF40020002	EF4502706	LAFARGE SA EUR4 00		-100,000	2/23/2005	6/21/2005	6/24/2005	9,274.97	-9,422.90	-147.83	SL	
SLOF40020002	EF4502706	LAFARGE SA EUR4 00		-200,000	2/25/2005	6/21/2005	6/24/2005	18,549.94	-18,995.78	-445.85	SL	
SLOF40020002	EF4502706	LAFARGE SA EUR4 00		-100,000	2/28/2005	6/21/2005	6/24/2005	9,274.97	-9,624.09	-349.12	SL	
SLOF40020002	EF4588366	MICHELIN CIE GLE DES ETABL		-400,000	2/8/2005	6/21/2005	6/24/2005	24,773.69	-25,941.24	-1,167.55	SL	
SLOF40020002	EF4588366	MICHELIN CIE GLE DES ETABL		-200,000	2/10/2005	6/21/2005	6/24/2005	12,388.85	-12,823.39	-436.54	SL	
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8		-200,000	5/5/2004	3/15/2005	3/18/2005	16,349.81	-15,211.63	1,138.18	SG	
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8		-200,000	5/6/2004	3/15/2005	3/18/2005	16,349.82	-15,184.10	1,165.72	SG	
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8		-300,000	5/7/2004	3/15/2005	3/18/2005	24,524.72	-22,827.28	1,697.44	SG	
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8		-200,000	1/26/2005	6/21/2005	6/24/2005	14,813.26	-13,777.63	1,035.63	SG	
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8		-200,000	2/17/2005	6/21/2005	6/24/2005	14,813.26	-14,233.05	-421.82	SG	
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8		-300,000	2/22/2005	6/21/2005	6/24/2005	22,219.90	-21,223.85	996.05	SG	
SLOF40020002	EF4834109	SCHNEIDER ELECTRIC EUR8		-200,000	2/28/2005	6/21/2005	6/24/2005	14,813.26	-14,661.69	151.57	SG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2		-800,000	10/13/2004	6/21/2005	6/24/2005	67,454.34	-56,009.21	11,445.13	SG	
SLOF40020002	EF5671732	SANOFI-AVENTIS EUR2		-600,000	10/14/2004	6/21/2005	6/24/2005	50,590.75	-41,650.33	8,940.42	SG	
SLOF40020002	EF7088422	AXA EUR2 29		-400,000	3/24/2005	5/23/2005	6/24/2005	10,048.09	-10,440.31	-392.22	SL	
SLOF40020002	EF7088422	AXA EUR2 29		-400,000	3/30/2005	5/23/2005	6/24/2005	10,048.09	-10,401.93	-353.84	SL	
SLOF40020002	EF7088422	AXA EUR2 29		-800,000	4/27/2005	6/21/2005	6/24/2005	19,916.01	-18,718.55	1,197.46	S3	
SLOF40020002	EF7153770	EURONEXT EUR1		-300,000	2/2/2005	6/21/2005	6/24/2005	7,468.51	-6,832.30	636.21	S3	
SLOF40020002	EF7153770	EURONEXT EUR1		-700,000	2/3/2005	6/21/2005	6/24/2005	23,089.62	-20,127.05	2,962.57	SG	
SLOF40020002	EF7153770	EURONEXT EUR1		-300,000	2/23/2005	6/21/2005	6/24/2005	13,194.07	-11,386.72	1,807.35	SG	
SLOF40020002	EF7153770	EURONEXT EUR1		-400,000	2/24/2005	6/21/2005	6/24/2005	9,895.55	-9,955.46	-59.91	SL	
SLOF40020002	EF7153770	EURONEXT EUR1		-400,000	2/25/2005	6/21/2005	6/24/2005	13,194.07	-13,118.82	75.24	SG	
SLOF40020002	EF7153770	EURONEXT EUR1		-400,000	2/28/2005	6/21/2005	6/24/2005	6,597.03	-6,992.47	-395.44	SL	
SLOF40020002	EI4232449	UNICREDITO ITALIAN EURO 50		-5,200,000	3/29/2004	3/15/2005	3/18/2005	31,501.97	-27,724.14	3,777.83	SG	
SLOF40020002	EI4232449	UNICREDITO ITALIAN EURO 50		-3,800,000	3/29/2004	3/29/2005	4/1/2005	22,471.81	-19,578.29	2,893.52	SG	
SLOF40020002	EI4232449	UNICREDITO ITALIAN EURO 50		-2,400,000	6/16/2004	3/29/2005	4/1/2005	14,192.72	-12,343.56	1,849.16	SG	
SLOF40020002	EI4232449	UNICREDITO ITALIAN EURO 50		-200,000	6/25/2004	3/29/2005	4/1/2005	1,182.73	-1,051.32	131.41	SG	
SLOF40020002	EI4232449	UNICREDITO ITALIAN EURO 50		-1,900,000	6/25/2004	3/30/2005	4/4/2005	11,176.49	-10,023.61	1,152.88	SG	
SLOF40020002	EI7145051	ENI EUR1		-4,100,000	4/21/2004	3/30/2005	4/4/2005	2,941.18	-2,661.65	279.53	SG	
SLOF40020002	EN4148818	REED ELSEVIER NV EURO 06		-700,000	4/1/2005	5/23/2005	6/24/2005	108,003.12	-96,014.14	12,988.98	SG	
SLOF40020002	EN4148818	REED ELSEVIER NV EURO 06		-200,000	4/5/2005	5/23/2005	6/24/2005	2,835.30	-2,869.04	-33.74	SL	
SLOF40020002	EN4970955	VNU NV EURO0 20		-500,000	6/22/2004	6/21/2005	6/24/2005	14,152.06	-14,534.64	-382.58	SL	
SLOF40020002	EN4970955	VNU NV EURO0 20		-37,000	8/26/2004	6/21/2005	6/24/2005	1,047.25	-712.48	334.77	SG	
SLOF40020002	EN4970955	VNU NV EURO0 20		-60,000	10/14/2004	6/21/2005	6/24/2005	56,832.70	-46,127.81	10,704.89	SG	
SLOF40020002	EN5202705	ROYAL DUTCH PETE CO EUR 56		-900,000	5/2/2005	6/21/2005	6/24/2005	9,205.43	-6,172.45	3,032.98	S3	
SLOF40020002	EN5481556	TNT NV EURO 48		-376,000	4/6/2004	3/15/2005	3/18/2005	46,814.38	-38,367.65	8,446.73	SG	
SLOF40020002	EN5481556	TNT NV EURO 48		-300,000	6/11/2004	3/15/2005	3/18/2005	8,777.70	-7,669.97	1,107.73	SG	
SLOF40020002	EN5481556	TNT NV EURO 48		-300,000	6/14/2004	3/15/2005	3/18/2005	8,777.70	-7,626.08	1,151.62	SG	
SLOF40020002	EN5481556	TNT NV EURO 48		-400,000	6/21/2004	3/15/2005	3/18/2005	11,703.59	-10,300.50	1,403.09	SG	
SLOF40020002	EN5481556	TNT NV EURO 48		-600,000	6/23/2004	3/15/2005	3/18/2005	17,555.39	-15,191.35	2,364.04	SG	
SLOF40020002	EN5927376	AEGON NV EURO 12		-200,000	4/25/2005	6/21/2005	6/24/2005	2,603.54	-1,663.92	939.62	S3	
SLOF40020002	EN5986620	KONINKLIJKE PHILIPS ELECTRONIC		-400,000	5/6/2004	1/26/2005	1/31/2005	9,736.87	-11,929.90	-2,193.03	SL	
SLOF40020002	EN5986620	KONINKLIJKE PHILIPS ELECTRONIC		-100,000	5/6/2004	1/26/2005	1/31/2005	2,434.22	-2,982.48	-548.26	SL	
SLOF40020002	EN5986620	KONINKLIJKE PHILIPS ELECTRONIC		-400,000	5/6/2004	1/27/2005	2/1/2005	10,097.50	-11,933.73	-1,836.23	SL	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	INTRA DATE	SELL DATE	NEI AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EN5986620	KONINKLIJKE PHILIPS ELECTRONIC	-400 0000 S			5/6/2004	1/27/2005	2/1/2005	10,097 50	-11,933 72	-1,836 22 SL	
SLOF40020002	EN7154185	ING GROEP N V CVA EURO 24	-581 0000 S			9/10/2004	6/21/2005	6/24/2005	16,289 63	-10,578 43	5,711 20 SG	
SLOF40020002	EN7266112	FORTIS GROUP NPV	-400 0000 S			4/19/2005	6/21/2005	6/24/2005	11,093 57	-10,466 30	627 27 S3	
SLOF40020002	EN7266112	FORTIS GROUP NPV	-800 0000 S			4/27/2005	6/21/2005	6/24/2005	22,187 13	-20,821 80	1,365 33 S3	
SLOF40020002	EN7792554	HEINEKEN NV EUR1 60	-400 0000 S			2/10/2005	6/21/2005	6/24/2005	12,481 48	-12,973 51	-482 03 SL	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-600 0000 S			11/3/2004	5/23/2005	5/26/2005	6,807 75	-6,870 81	-63 06 SL	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-800 0000 S			11/4/2004	5/23/2005	5/26/2005	9,076 99	-9,088 02	-11 03 SL	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-500 0000 S			11/5/2004	5/23/2005	5/26/2005	5,673 12	-5,662 00	11 12 SG	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-500 0000 S			11/10/2004	5/23/2005	5/26/2005	5,673 12	-5,693 31	-20 19 SL	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-600 0000 S			11/11/2004	5/23/2005	5/26/2005	6,807 75	-6,801 17	6 58 SG	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-500 0000 S			11/15/2004	5/23/2005	5/26/2005	5,673 12	-5,661 67	11 45 SG	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-700 0000 S			11/17/2004	5/23/2005	5/26/2005	7,942 37	-7,847 66	94 71 SG	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-500 0000 S			11/19/2004	5/23/2005	5/26/2005	5,673 12	-5,599 04	74 08 SG	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-800 0000 S			11/24/2004	5/23/2005	5/26/2005	9,076 99	-9,003 52	73 47 SG	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-800 0000 S			11/29/2004	5/23/2005	5/26/2005	9,077 00	-9,044 13	32 87 SG	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-700 0000 S			12/1/2004	5/23/2005	5/26/2005	7,942 37	-7,748 18	194 19 SG	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-200 0000 S			12/10/2004	6/21/2005	6/24/2005	1,936 28	-2,157 50	-221 22 SL	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-900 0000 S			12/15/2004	6/21/2005	6/24/2005	10,649 54	-12,383 31	-1,733 77 SL	
SLOF40020002	EP5817184	PORTUGAL TELECOM SGPS SA EUR1	-200 0000 S			12/16/2004	6/21/2005	6/24/2005	8,713 25	-10,179 76	-1,466 51 SL	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-49 0000 S			6/10/2004	6/21/2005	6/24/2005	1,936 28	-2,236 81	-300 53 SL	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-31 0000 S			6/10/2004	2/18/2005	2/23/2005	5,426 40	-4,275 30	1,151 10 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-94 0000 S			6/10/2004	3/8/2005	3/11/2005	3,536 04	-2,775 72	760 32 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-76 0000 S			6/10/2004	3/8/2005	3/11/2005	10,722 18	-8,410 56	2,311 62 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-80 0000 S			6/11/2004	3/17/2005	3/22/2005	8,474 81	-6,812 22	1,662 59 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-190 0000 S			6/14/2004	3/17/2005	3/22/2005	8,920 86	-7,179 18	1,741 68 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-133 0000 S			6/15/2004	3/17/2005	3/22/2005	21,187 03	-16,933 36	4,253 67 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-79 0000 S			6/18/2004	3/17/2005	3/22/2005	14,830 92	-11,848 13	2,982 78 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-121 0000 S			6/28/2004	3/17/2005	3/22/2005	8,809 34	-7,027 53	1,781 81 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-122 0000 S			6/30/2004	3/17/2005	3/22/2005	13,492 79	-11,083 90	2,408 89 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-116 0000 S			7/19/2004	3/17/2005	3/22/2005	13,604 31	-11,213 60	2,390 71 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-87 0000 S			7/20/2004	3/17/2005	3/22/2005	12,935 24	-10,874 48	2,060 76 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-72 0000 S			7/20/2004	3/17/2005	3/22/2005	9,701 43	-8,126 65	1,574 78 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-102 0000 S			8/6/2004	5/23/2005	5/26/2005	7,464 60	-6,240 45	1,224 15 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-26 0000 S			10/14/2004	5/23/2005	5/26/2005	10,574 86	-9,146 13	1,428 73 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-182 0000 S			10/14/2004	5/23/2005	5/26/2005	2,695 55	-2,371 86	323 69 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-8 0000 S			10/14/2004	6/13/2005	6/16/2005	19,199 41	-15,878 34	3,321 07 SG	
SLOF40020002	ES4356642	SYNGENTA AG CHF5 60000	-64 0000 S			10/15/2004	6/20/2005	6/23/2005	855 59	-701 01	154 58 SG	
SLOF40020002	ES7110384	ROCHE HLDG AG GENUSSSCHEINE NPV	-96 0000 S			5/31/2005	6/21/2005	6/23/2005	6,844 71	-5,375 70	1,469 01 SG	
SLOF40020002	ES7110384	ROCHE HLDG AG GENUSSSCHEINE NPV	-96 0000 S			6/3/2005	6/21/2005	6/24/2005	12,099 56	-11,906 73	192 83 S3	
SLOF40020002	ES7110384	ROCHE HLDG AG GENUSSSCHEINE NPV	-103 0000 S			6/9/2005	6/21/2005	6/24/2005	12,099 57	-12,009 20	90 37 S3	
SLOF40020002	ES7110384	ROCHE HLDG AG GENUSSSCHEINE NPV	-151 0000 S			6/13/2005	6/21/2005	6/24/2005	12,981 82	-12,880 77	101 05 S3	
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-1,707 0000 S			6/2/2004	6/21/2005	6/24/2005	19,031 61	-19,028 70	2 91 S3	
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-329 0000 S			1/13/2005	5/23/2005	5/26/2005	103,262 72	-72,472 78	30,789 94 SG	
SLOF40020002	ES7110756	HOLCIM CHF2 (REGD)	-144 0000 S			1/14/2005	6/21/2005	6/24/2005	68,901 29	-60,942 74	7,958 55 SG	
SLOF40020002	ES711584	CREDIT SUISSE GROUP CHF0 5000	-39 0000 S			6/11/2004	6/21/2005	6/24/2005	8,803 71	-7,906 97	896 74 SG	
SLOF40020002	ES711584	CREDIT SUISSE GROUP CHF0 5000	-660 0000 S			6/14/2004	3/15/2005	3/18/2005	1,783 73	-1,512 27	271 46 SG	
SLOF40020002	ES711584	CREDIT SUISSE GROUP CHF0 5000	-43 0000 S			6/18/2004	3/15/2005	3/18/2005	30,186 26	-25,340 06	4,846 20 SG	
SLOF40020002	ES711584	CREDIT SUISSE GROUP CHF0 5000	-138 0000 S			6/18/2004	5/23/2005	5/26/2005	1,966 68	-1,649 76	316 92 SG	
SLOF40020002	ES711584	CREDIT SUISSE GROUP CHF0 5000	-662 0000 S			6/21/2004	5/23/2005	5/26/2005	26,547 37	-23,872 97	2,674 40 SG	
SLOF40020002	ES711584	CREDIT SUISSE GROUP CHF0 5000	-1,200 0000 S			6/22/2004	5/23/2005	5/26/2005	48,122 12	-42,707 51	5,414 61 SG	
SLOF40020002	ES711584	CREDIT SUISSE GROUP CHF0 5000	-239 0000 S			6/22/2004	6/21/2005	6/24/2005	9,574 27	-8,198 78	1,375 49 SG	
SLOF40020002	ES711584	CREDIT SUISSE GROUP CHF0 5000	-509 0000 S			6/23/2004	6/21/2005	6/24/2005	20,390 38	-17,366 11	3,024 27 SG	
SLOF40020002	ES711584	CREDIT SUISSE GROUP CHF0 5000	-339 0000 S			6/30/2004	6/21/2005	6/24/2005	13,580 23	-11,932 80	1,647 43 SG	
SLOF40020002	ES711584	CREDIT SUISSE GROUP CHF0 5000	-351 0000 S			7/2/2004	6/21/2005	6/24/2005	14,060 95	-12,135 84	1,925 11 SG	
SLOF40020002	EX0136708	BRITISH LAND ORD 25P	-1,100 0000 S			3/31/2005	5/23/2005	5/26/2005	16,998 94	-16,334 29	664 65 S3	
SLOF40020002	EX0136708	BRITISH LAND ORD 25P	-100 0000 S			4/6/2005	5/23/2005	5/26/2005	1,545 36	-1,506 26	39 10 S3	
SLOF40020002	EX0136708	BRITISH LAND ORD 25P	-900 0000 S			4/6/2005	6/21/2005	6/24/2005	14,574 78	-13,514 34	1,060 44 S3	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	INTRA DATE	SETTLE DATE	NET AMOUNT	ADJUST	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EX0136708	BRITISH LAND ORD 25P	-1,000 0000 S			4/7/2005	6/21/2005	6/24/2005	16,194.19	-15,006.71	1,187.48 S3	
SLOF40020002	EX0145279	NORTHERN ROCK ORD 25P	-1,400 0000 S			4/20/2005	5/23/2005	5/26/2005	19,206.05	-20,275.00	-1,068.95 SL	
SLOF40020002	EX0145279	NORTHERN ROCK ORD 25P	-100 0000 S			4/20/2005	6/21/2005	6/24/2005	1,417.66	-1,443.58	-25.92 SL	
SLOF40020002	EX0145279	NORTHERN ROCK ORD 25P	-900 0000 S			4/21/2005	6/21/2005	6/24/2005	12,758.99	-13,031.93	-272.94 SL	
SLOF40020002	EX0145279	NORTHERN ROCK ORD 25P	-900 0000 S			4/25/2005	6/21/2005	6/24/2005	12,758.99	-13,076.34	-317.36 SL	
SLOF40020002	EX0222813	BRADFORD & BINGLEY ORD GBP0 25	-2,500 0000 S			2/8/2005	5/23/2005	5/26/2005	13,806.27	-15,341.74	-1,535.47 SL	
SLOF40020002	EX0222813	BRADFORD & BINGLEY ORD GBP0 25	-2,400 0000 S			2/15/2005	5/23/2005	5/26/2005	13,254.02	-14,984.01	-1,729.99 SL	
SLOF40020002	EX0222813	BRADFORD & BINGLEY ORD GBP0 25	-2,300 0000 S			2/16/2005	5/23/2005	5/26/2005	12,701.77	-14,306.86	-1,605.09 SL	
SLOF40020002	EX0222813	BRADFORD & BINGLEY ORD GBP0 25	-1,800 0000 S			2/18/2005	5/23/2005	5/26/2005	9,940.52	-11,377.64	-1,437.12 SL	
SLOF40020002	EX0222813	BRADFORD & BINGLEY ORD GBP0 25	-1,000 0000 S			2/18/2005	5/23/2005	5/26/2005	5,997.47	-6,293.77	-296.30 SL	
SLOF40020002	EX0222813	BRADFORD & BINGLEY ORD GBP0 25	-1,600 0000 S			2/21/2005	6/21/2005	6/24/2005	9,595.96	-10,047.22	-451.26 SL	
SLOF40020002	EX0222813	BRADFORD & BINGLEY ORD GBP0 25	-2,000 0000 S			2/22/2005	6/21/2005	6/24/2005	11,994.94	-12,035.11	-40.17 SL	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-200 0000 S			7/28/2004	3/29/2005	4/1/2005	2,833.92	-2,556.18	277.74 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-700 0000 S			7/28/2004	3/30/2005	4/4/2005	9,895.75	-8,991.74	904.01 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-300 0000 S			7/29/2004	3/30/2005	4/4/2005	4,241.04	-3,892.28	348.76 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-900 0000 S			7/29/2004	3/31/2005	4/5/2005	12,742.56	-11,719.50	1,023.06 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-900 0000 S			7/29/2004	4/1/2005	4/6/2005	12,896.95	-11,719.59	1,177.36 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-300 0000 S			7/29/2004	5/23/2005	5/26/2005	4,424.74	-3,772.94	651.80 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-2,300 0000 S			7/30/2004	5/23/2005	5/26/2005	33,923.00	-28,827.67	5,095.33 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-1,400 0000 S			8/2/2004	5/23/2005	5/26/2005	20,648.78	-17,596.20	3,052.58 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-400 0000 S			8/3/2004	5/23/2005	5/26/2005	5,899.65	-5,038.69	862.96 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-700 0000 S			8/3/2004	6/21/2005	6/24/2005	10,320.09	-8,797.28	1,522.81 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-1,200 0000 S			8/4/2004	6/21/2005	6/24/2005	17,691.59	-15,151.39	2,540.20 SG	
SLOF40020002	EX0237407	DIAGEO ORD 28 101/108P	-1,000 0000 S			8/5/2004	6/21/2005	6/24/2005	14,742.98	-12,784.20	1,958.79 SG	
SLOF40020002	EX0408289	STANDARD CHARTERED ORD USD0 50	-3,500 0000 S			1/1/2005	6/21/2005	6/24/2005	66,222.79	-58,597.46	7,625.33 SG	
SLOF40020002	EX0476963	JOHNSTON PRESS ORD 10P	-1,500 0000 S			9/13/2004	5/23/2005	5/26/2005	13,236.18	-15,038.59	-1,802.41 SL	
SLOF40020002	EX0476963	JOHNSTON PRESS ORD 10P	-1,100 0000 S			9/13/2004	6/21/2005	6/24/2005	9,856.49	-11,015.14	-1,158.65 SL	
SLOF40020002	EX0476963	JOHNSTON PRESS ORD 10P	-2,100 0000 S			9/14/2004	6/21/2005	6/24/2005	18,816.93	-21,190.54	-2,373.61 SL	
SLOF40020002	EX0533151	COMPASS GROUP ORD GBP0 10	-3,600 0000 S			1/1/2004	3/8/2005	3/11/2005	17,598.20	-15,895.14	1,703.06 SG	
SLOF40020002	EX0533151	COMPASS GROUP ORD GBP0 10	-2,600 0000 S			1/1/2004	3/10/2005	3/15/2005	12,771.87	-11,435.68	1,336.19 SG	
SLOF40020002	EX0533151	COMPASS GROUP ORD GBP0 10	-1,400 0000 S			1/1/2004	3/11/2005	3/16/2005	7,065.83	-6,177.89	887.94 SG	
SLOF40020002	EX0533151	COMPASS GROUP ORD GBP0 10	-1,100 0000 S			1/1/2004	3/15/2005	3/18/2005	55,322.20	-48,644.28	6,677.92 SG	
SLOF40020002	EX0533151	COMPASS GROUP ORD GBP0 10	-7,100 0000 S			1/2/2004	3/15/2005	3/18/2005	35,386.28	-31,366.90	4,019.38 SG	
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-800 0000 S			6/1/2004	2/8/2005	2/11/2005	24,567.82	-19,378.01	5,189.81 SG	
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-500 0000 S			6/14/2004	2/8/2005	2/11/2005	15,354.89	-12,903.89	3,351.00 SG	
SLOF40020002	EX0718877	RIO TINTO ORD 10P REGD	-300 0000 S			6/14/2004	2/9/2005	2/14/2005	9,053.69	-7,207.37	1,846.32 SG	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-600 0000 S			1/25/2005	6/21/2005	6/24/2005	18,227.79	-18,449.32	-221.53 SL	
SLOF40020002	EX0754781	ROYAL BANK OF SCOTLAND GRP ORD	-400 0000 S			1/27/2005	6/21/2005	6/24/2005	12,151.86	-12,655.80	-503.94 SL	
SLOF40020002	EX0790876	SCOTTISH & SOUTHN ENERGY ORD	-800 0000 S			3/23/2005	5/23/2005	5/26/2005	14,085.44	-13,031.73	1,063.71 S3	
SLOF40020002	EX0790876	SCOTTISH & SOUTHN ENERGY ORD	-400 0000 S			3/23/2005	5/23/2005	5/26/2005	7,047.72	-6,523.25	524.47 S3	
SLOF40020002	EX0790876	SCOTTISH & SOUTHN ENERGY ORD	-300 0000 S			3/23/2005	6/21/2005	6/24/2005	5,354.03	-4,881.76	472.27 S3	
SLOF40020002	EX0790876	SCOTTISH & SOUTHN ENERGY ORD	-1,000 0000 S			3/29/2005	6/21/2005	6/24/2005	17,846.78	-16,245.86	1,600.92 S3	
SLOF40020002	EX0790876	SCOTTISH & SOUTHN ENERGY ORD	-600 0000 S			4/14/2005	6/21/2005	6/24/2005	10,708.06	-10,180.76	-472.70 SL	
SLOF40020002	EX0803414	SHELL TRANS & TRDG ORD 25P REG	-500 0000 S			4/18/2005	6/21/2005	6/24/2005	8,923.39	-8,387.58	535.81 S3	
SLOF40020002	EX0870611	LLOYDS TSB GROUP ORD 25P	-2,300 0000 S			2/22/2005	6/21/2005	6/24/2005	21,847.05	-20,804.74	1,042.31 SG	
SLOF40020002	EX0870611	LLOYDS TSB GROUP ORD 25P	-3,700 0000 S			5/27/2004	5/23/2005	5/26/2005	31,377.31	-28,571.53	1,806.78 SG	
SLOF40020002	EX0870611	LLOYDS TSB GROUP ORD 25P	-2,100 0000 S			5/28/2004	5/23/2005	5/26/2005	17,808.74	-16,704.86	1,103.88 SG	
SLOF40020002	EX0870611	LLOYDS TSB GROUP ORD 25P	-1,100 0000 S			3/17/2005	6/21/2005	6/24/2005	9,539.49	-9,624.98	-85.47 SL	
SLOF40020002	EX0870611	LLOYDS TSB GROUP ORD 25P	-1,300 0000 S			3/18/2005	6/21/2005	6/24/2005	11,273.94	-11,422.61	-148.67 SL	
SLOF40020002	EX0884703	TESCO ORD 5P	-300 0000 S			3/21/2005	6/21/2005	6/24/2005	1,734.45	-1,764.22	-29.77 SL	
SLOF40020002	EX0884703	TESCO ORD 5P	-200 0000 S			3/29/2005	6/21/2005	6/24/2005	19,383.14	-19,841.98	-458.84 SL	
SLOF40020002	EX0884703	TESCO ORD 5P	-500 0000 S			3/30/2005	6/21/2005	6/24/2005	2,850.46	-2,944.04	-93.58 SL	
SLOF40020002	EX0884703	TESCO ORD 5P	-4,400 0000 S			3/30/2005	6/21/2005	6/24/2005	25,324.55	-25,857.58	-533.03 SL	
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-600 0000 S			3/31/2005	6/21/2005	6/24/2005	3,453.35	-3,537.46	-84.11 SL	
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-3,500 0000 S			6/30/2004	6/21/2005	6/24/2005	53,997.20	-44,503.07	9,494.13 SG	
SLOF40020002	EX3058750	HBOS ORD GBP0 25	-2,000 0000 S			3/29/2005	6/21/2005	6/24/2005	30,855.55	-30,081.39	774.16 S3	
SLOF40020002	EX3122382	NATIONAL GRID PLC	-700 0000 S			3/23/2004	3/15/2005	3/18/2005	6,581.22	-5,818.63	762.59 SG	
SLOF40020002	EX3122382	NATIONAL GRID PLC	-2,500 0000 S			3/24/2004	3/15/2005	3/18/2005	23,504.34	-20,418.41	3,085.93 SG	
SLOF40020002	EX3122382	NATIONAL GRID PLC	-1,900 0000 S			3/25/2004	3/15/2005	3/18/2005	17,863.30	-15,499.35	2,363.95 SG	

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ACCOUNT	SECURITY	TAX CODE	TRADE DATE	UNITS	SECURITY DESC	TRADE DATE	TRADE DATE	TRADE DATE	SEMI DATE	NE AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EX3122382		3/26/2004	-1,300,000	S	NATIONAL GRID PLC	3/15/2005	3/18/2005	12,222.26			-10,641.69	1,580.57	SG
SLOF40020002	EX3122382		3/29/2004	-200,000	S	NATIONAL GRID PLC	3/15/2005	3/18/2005	1,880.35			-1,852.73	27.62	SG
SLOF40020002	EX3208983		4/4/2005	-500,000	S	NEXT GROUP ORD GBPO 10	6/2/2005	6/24/2005	13,364.46			-14,558.97	-1,194.51	SL
SLOF40020002	EX3208983		4/5/2005	-400,000	S	NEXT GROUP ORD GBPO 10	6/2/2005	6/24/2005	10,691.56			-11,721.00	-1,029.44	SL
SLOF40020002	EX3208983		4/12/2005	-500,000	S	NEXT GROUP ORD GBPO 10	5/23/2005	5/26/2005	17,320.89			-18,584.46	-1,464.04	SL
SLOF40020002	EX3351601		2/18/2005	-1,900,000	S	HANSON PLC GBPO 10	5/23/2005	5/26/2005	13,674.38			-14,253.47	-1,263.57	SL
SLOF40020002	EX3351601		2/23/2005	-1,500,000	S	HANSON PLC GBPO 10	5/23/2005	5/26/2005	3,646.50			-3,793.72	-579.09	SL
SLOF40020002	EX3351601		2/24/2005	-400,000	S	HANSON PLC GBPO 10	6/2/2005	6/24/2005	16,542.89			-16,050.23	482.66	SG
SLOF40020002	EX3351601		2/24/2005	-1,700,000	S	HANSON PLC GBPO 10	6/2/2005	6/24/2005	13,623.56			-13,162.01	461.55	SG
SLOF40020002	EX3351601		2/25/2005	-1,400,000	S	HANSON PLC GBPO 10	3/15/2005	3/18/2005	10,924.99			-10,100.00	824.99	SG
SLOF40020002	EX5758217		4/16/2004	-1,149,999	S	HON HAI PRECISION GDR(REP 2	3/15/2005	3/18/2005	32,774.96			-30,030.00	2,744.96	SG
SLOF40020002	EX5758217		4/27/2004	-3,449,996	S	HON HAI PRECISION GDR(REP 2	3/15/2005	3/18/2005	21,849.97			-19,730.00	2,119.97	SG
SLOF40020002	EX5758217		4/28/2004	-2,299,997	S	HON HAI PRECISION GDR(REP 2	3/15/2005	3/18/2005	19,950.08			-17,603.57	2,346.51	SG
SLOF40020002	EX5758217		4/29/2004	-2,100,000	S	HON HAI PRECISION GDR(REP 2	5/23/2005	5/26/2005	3,369.83			-2,562.72	807.11	SG
SLOF40020002	EX5758217		6/10/2004	-350,015	S	HON HAI PRECISION GDR(REP 2	6/2/2005	6/24/2005	18,622.62			-19,476.10	-853.48	SL
SLOF40020002	FH6030503		4/22/2005	-13,000,000	S	HANG LUNG PROPERTIES LTD	6/2/2005	6/23/2005	12,892.58			-13,588.74	-694.16	SL
SLOF40020002	FH6030503		4/25/2005	-9,000,000	S	HANG LUNG PROPERTIES LTD	2/23/2005	2/25/2005	23,881.57			-16,888.61	6,992.96	SG
SLOF40020002	FH6321647		4/19/2004	-4,000,000	S	ESPRIT HLDGS ORD HK\$0 10	2/23/2005	2/25/2005	20,896.37			-14,318.12	6,578.25	SG
SLOF40020002	FH6321647		5/7/2004	-3,500,000	S	ESPRIT HLDGS ORD HK\$0 10	3/15/2005	3/17/2005	10,400.34			-6,136.28	4,264.06	SG
SLOF40020002	FH6321647		5/7/2004	-1,500,000	S	ESPRIT HLDGS ORD HK\$0 10	3/15/2005	3/17/2005	41,601.36			-21,623.21	19,978.15	SG
SLOF40020002	FH6321647		5/14/2004	-6,000,000	S	ESPRIT HLDGS ORD HK\$0 10	6/2/2005	6/23/2005	27,648.04			-28,900.14	-1,252.10	SL
SLOF40020002	FH6408352		10/14/2004	-16,000,000	S	HANG LUNG GROUP LTD	3/15/2005	3/18/2005	28,834.40			-29,277.21	-442.81	SL
SLOF40020002	FJ6084845		10/14/2004	-6,000	S	YAHOO JAPAN CORP JPY50000	3/15/2005	3/18/2005	19,222.93			-18,362.59	-139.66	SL
SLOF40020002	FJ6084845		10/15/2004	-4,000	S	YAHOO JAPAN CORP JPY50000	3/15/2005	3/18/2005	4,805.73			-4,878.11	-72.38	SL
SLOF40020002	FJ6084845		10/18/2004	-1,000	S	YAHOO JAPAN CORP JPY50000	5/6/2005	5/11/2005	8,760.75			-9,685.50	-924.75	SL
SLOF40020002	FJ6084845		10/18/2004	-4,000	S	YAHOO JAPAN CORP JPY50000	5/6/2005	5/11/2005	6,570.56			-7,250.82	-680.26	SL
SLOF40020002	FJ6084845		10/20/2004	-3,000	S	YAHOO JAPAN CORP JPY50000	5/23/2005	5/26/2005	8,248.08			-8,433.89	-1,185.81	SL
SLOF40020002	FJ6084845		10/20/2004	-4,000	S	YAHOO JAPAN CORP JPY50000	6/2/2005	6/24/2005	8,189.87			-9,390.84	-1,200.97	SL
SLOF40020002	FJ6084845		10/18/2004	-4,000	S	YAHOO JAPAN CORP JPY50000	6/2/2005	6/24/2005	14,332.27			-16,407.44	-2,075.17	SL
SLOF40020002	FJ6132107		10/20/2004	-7,000	S	BRIDGESTONE CO Y50	6/2/2005	6/24/2005	19,506.27			-19,253.21	253.06	SG
SLOF40020002	FJ6172327		9/27/2004	-900,000	S	CANON INC NPV	6/2/2005	6/24/2005	48,162.63			-44,858.18	3,304.45	SG
SLOF40020002	FJ6172327		9/27/2004	-500,000	S	CANON INC NPV	5/23/2005	5/26/2005	26,750.51			-24,135.38	2,615.13	SG
SLOF40020002	FJ6172327		9/28/2004	-300,000	S	CANON INC NPV	5/23/2005	5/26/2005	16,050.30			-14,328.43	1,721.87	SG
SLOF40020002	FJ6172327		9/28/2004	-400,000	S	CANON INC NPV	6/2/2005	6/24/2005	21,876.53			-18,970.65	2,905.88	SG
SLOF40020002	FJ6172327		9/29/2004	-800,000	S	CANON INC NPV	6/2/2005	6/24/2005	43,753.07			-37,890.46	5,862.61	SG
SLOF40020002	FJ6250503		10/21/2004	-300,000	S	DAITO TRUST CONSTRUCTION Y50	3/15/2005	3/18/2005	12,701.69			-12,750.06	-48.37	SL
SLOF40020002	FJ6250503		1/11/2005	-500,000	S	DAITO TRUST CONSTRUCTION Y50	3/15/2005	3/18/2005	21,169.47			-22,222.06	-1,052.59	SL
SLOF40020002	FJ6250503		1/12/2005	-500,000	S	DAITO TRUST CONSTRUCTION Y50	3/15/2005	3/18/2005	21,169.48			-22,541.61	-1,372.13	SL
SLOF40020002	FJ6250503		1/13/2005	-200,000	S	DAITO TRUST CONSTRUCTION Y50	3/15/2005	3/18/2005	8,467.79			-9,007.61	-539.82	SL
SLOF40020002	FJ6250503		1/13/2005	-100,000	S	DAITO TRUST CONSTRUCTION Y50	6/2/2005	6/24/2005	3,938.15			-4,354.55	-416.40	SL
SLOF40020002	FJ6250503		1/14/2005	-400,000	S	DAITO TRUST CONSTRUCTION Y50	6/2/2005	6/24/2005	15,752.58			-17,255.21	-1,502.63	SL
SLOF40020002	FJ6250503		1/20/2005	-300,000	S	DAITO TRUST CONSTRUCTION Y50	6/2/2005	6/24/2005	11,814.44			-13,090.86	-1,276.42	SL
SLOF40020002	FJ6250503		1/27/2005	-400,000	S	DAITO TRUST CONSTRUCTION Y50	6/2/2005	6/24/2005	15,752.58			-17,946.13	-2,193.55	SL
SLOF40020002	FJ6335221		4/13/2004	-3,000	S	UFJ HLDGS NPV	3/15/2005	3/18/2005	16,696.38			-22,143.49	-5,447.11	SL
SLOF40020002	FJ6335221		4/15/2004	-3,000	S	UFJ HLDGS NPV	3/15/2005	3/18/2005	16,696.38			-21,888.54	-5,293.16	SL
SLOF40020002	FJ6335221		5/10/2004	-7,000	S	UFJ HLDGS NPV	3/15/2005	3/18/2005	38,958.22			-39,993.44	-1,035.22	SL
SLOF40020002	FJ6335221		5/19/2004	-5,000	S	UFJ HLDGS NPV	3/15/2005	3/18/2005	27,827.30			-26,392.09	1,435.21	SG
SLOF40020002	FJ6335221		5/20/2004	-8,000	S	UFJ HLDGS NPV	3/15/2005	3/18/2005	44,523.68			-45,157.76	-634.08	SL
SLOF40020002	FJ6335221		5/21/2004	-4,000	S	UFJ HLDGS NPV	3/15/2005	3/18/2005	22,261.84			-22,902.44	-640.60	SL
SLOF40020002	FJ6335221		5/25/2004	-7,000	S	UFJ HLDGS NPV	3/15/2005	3/18/2005	38,858.23			-39,536.39	-678.16	SL
SLOF40020002	FJ6335221		5/26/2004	-2,000	S	UFJ HLDGS NPV	3/15/2005	3/18/2005	11,130.92			-11,347.06	-216.14	SL
SLOF40020002	FJ6335221		7/8/2004	-3,000	S	UFJ HLDGS NPV	3/15/2005	3/18/2005	16,696.38			-12,639.70	4,056.68	SG
SLOF40020002	FJ6335221		7/8/2004	-2,000	S	UFJ HLDGS NPV	5/23/2005	5/26/2005	10,180.05			-8,082.80	2,097.25	SG
SLOF40020002	FJ6335221		7/15/2004	-17,000	S	UFJ HLDGS NPV	5/23/2005	5/26/2005	86,530.45			-77,582.84	8,947.61	SG
SLOF40020002	FJ6335221		7/16/2004	-3,000	S	UFJ HLDGS NPV	5/23/2005	5/26/2005	15,270.08			-13,333.85	1,936.23	SG
SLOF40020002	FJ6335221		7/16/2004	-9,000	S	UFJ HLDGS NPV	6/2/2005	6/24/2005	47,562.09			-39,682.64	7,879.45	SG
SLOF40020002	FJ6335221		10/5/2004	-5,000	S	UFJ HLDGS NPV	6/2/2005	6/24/2005	26,423.39			-23,144.05	3,279.34	SG
SLOF40020002	FJ6335221		10/12/2004	-5,000	S	UFJ HLDGS NPV	6/2/2005	6/24/2005	26,423.39			-22,378.18	4,045.21	SG

Alfred P. Sloan Foundation
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ACCOUNT	SECURITY	SECURITY DESC	TAX CODE	LOT	TRADE DATE	INTRA DATE	TRADE DATE	SELL DATE	NET AMOUNT	ID	COS	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	FJ6641370	NIPPON TEL & TEL CORP Y50000	S		11/9/2004		5/23/2005	5/26/2005	24,688.48			-26,081.17	-1,392.69 SL	
SLOF40020002	FJ6641370	NIPPON TEL & TEL CORP Y50000	S		11/10/2004		5/23/2005	5/26/2005	4,114.75			-4,300.97	-186.22 SL	
SLOF40020002	FJ6641370	NIPPON TEL & TEL CORP Y50000	S		11/11/2004		6/21/2005	6/24/2005	29,955.73			-29,596.81	358.92 SG	
SLOF40020002	FJ6641370	NIPPON TEL & TEL CORP Y50000	S		11/15/2004		6/21/2005	6/24/2005	25,676.34			-26,398.88	-722.54 SL	
SLOF40020002	FJ6641370	NIPPON TEL & TEL CORP Y50000	S		4/12/2005		6/21/2005	6/24/2005	21,396.95			-11,877.88	-508.84 SL	
SLOF40020002	FJ6641370	NIPPON TEL & TEL CORP Y50000	S		4/25/2005		6/21/2005	6/24/2005	12,838.17			-11,960.84	960.29 S3	
SLOF40020002	FJ6641370	NIPPON TEL & TEL CORP Y50000	S		5/2/2005		5/23/2005	5/26/2005	10,820.95			-9,931.30	877.22 S3	
SLOF40020002	FJ6642329	NIKON Y50	S		11/17/2004		5/23/2005	5/26/2005	21,941.90			-21,112.64	889.65 SG	
SLOF40020002	FJ6642329	NIKON Y50	S		11/30/2004		6/21/2005	6/24/2005	11,076.61			-10,332.81	529.26 SG	
SLOF40020002	FJ6642329	NIKON Y50	S		12/11/2004		6/21/2005	6/24/2005	11,076.61			-11,299.02	743.80 SG	
SLOF40020002	FJ6642329	NIKON Y50	S		12/16/2004		6/21/2005	6/24/2005	11,076.61			-11,441.57	-222.41 SL	
SLOF40020002	FJ6642329	NIKON Y50	S		12/21/2004		6/21/2005	6/24/2005	11,076.61			-11,441.57	-364.96 SL	
SLOF40020002	FJ6642667	NIPPON ELECTRIC GLASS Y50	S		4/28/2005		6/21/2005	6/24/2005	15,605.02			-15,368.36	236.66 S3	
SLOF40020002	FJ6642667	NIPPON ELECTRIC GLASS Y50	S		5/12/2005		6/21/2005	6/24/2005	15,605.02			-14,919.63	685.39 S3	
SLOF40020002	FJ6659422	OMRON CORP Y50	S		4/13/2004		3/15/2005	3/18/2005	2,292.78			-2,641.23	-348.45 SL	
SLOF40020002	FJ6659422	OMRON CORP Y50	S		4/14/2004		3/15/2005	3/18/2005	22,927.75			-26,022.30	-3,094.55 SL	
SLOF40020002	FJ6659422	OMRON CORP Y50	S		4/15/2004		3/15/2005	3/18/2005	22,927.75			-26,137.51	-3,209.76 SL	
SLOF40020002	FJ6659422	OMRON CORP Y50	S		4/19/2004		3/15/2005	3/18/2005	13,756.65			-15,454.69	-1,698.04 SL	
SLOF40020002	FJ6738226	RICOH Y50	S		10/14/2004		3/15/2005	3/18/2005	18,603.87			-20,985.33	-2,381.46 SL	
SLOF40020002	FJ6738226	RICOH Y50	S		10/15/2004		3/15/2005	3/18/2005	18,603.87			-20,856.08	-2,252.21 SL	
SLOF40020002	FJ6738226	RICOH Y50	S		10/18/2004		3/15/2005	3/18/2005	18,603.87			-20,856.08	-2,066.99 SL	
SLOF40020002	FJ6738226	RICOH Y50	S		10/20/2004		6/21/2005	6/24/2005	16,232.17			-20,073.11	-3,840.94 SL	
SLOF40020002	FJ6738226	RICOH Y50	S		10/21/2004		6/21/2005	6/24/2005	16,232.17			-19,962.86	-3,730.69 SL	
SLOF40020002	FJ6738226	RICOH Y50	S		2/4/2005		6/21/2005	6/24/2005	16,232.17			-17,131.01	-888.84 SL	
SLOF40020002	FJ6738226	RICOH Y50	S		2/7/2005		6/21/2005	6/24/2005	16,232.16			-17,715.62	-1,483.46 SL	
SLOF40020002	FJ6744299	T&D HOLDINGS INC NPV	S		10/15/2004		3/15/2005	3/18/2005	28,800.90			-25,672.95	3,127.95 SG	
SLOF40020002	FJ6744299	T&D HOLDINGS INC NPV	S		10/20/2004		3/15/2005	3/18/2005	26,182.63			-23,229.20	2,953.43 SG	
SLOF40020002	FJ6744299	T&D HOLDINGS INC NPV	S		10/21/2004		5/23/2005	5/26/2005	18,688.20			-17,833.12	855.08 SG	
SLOF40020002	FJ6744299	T&D HOLDINGS INC NPV	S		10/21/2004		6/21/2005	6/24/2005	4,878.87			-4,423.26	455.61 SG	
SLOF40020002	FJ6744299	T&D HOLDINGS INC NPV	S		10/25/2004		6/21/2005	6/24/2005	24,394.37			-21,379.74	3,014.63 SG	
SLOF40020002	FJ6770625	SOFTBANK CORPORATION JPY50	S		10/5/2004		5/23/2005	5/26/2005	11,118.18			-14,162.22	-3,044.04 SL	
SLOF40020002	FJ6770625	SOFTBANK CORPORATION JPY50	S		10/13/2004		5/23/2005	5/26/2005	25,942.41			-33,855.05	-7,912.64 SL	
SLOF40020002	FJ6770625	SOFTBANK CORPORATION JPY50	S		10/14/2004		6/21/2005	6/24/2005	25,942.41			-33,129.34	-7,176.31 SL	
SLOF40020002	FJ6770625	SOFTBANK CORPORATION JPY50	S		4/27/2005		6/21/2005	6/24/2005	11,122.72			-11,758.81	-636.09 SL	
SLOF40020002	FJ6770625	SOFTBANK CORPORATION JPY50	S		4/28/2005		6/21/2005	6/24/2005	22,245.45			-23,375.49	-1,130.04 SL	
SLOF40020002	FJ6858941	SUMITOMO CORP Y50	S		4/26/2005		6/21/2005	6/24/2005	66,478.11			-63,299.38	3,178.73 S3	
SLOF40020002	FJ6858941	SUMITOMO CORP Y50	S		4/28/2005		6/21/2005	6/24/2005	16,619.53			-15,818.08	800.45 S3	
SLOF40020002	FJ6858941	SUMITOMO CORP Y50	S		3/18/2004		6/21/2005	6/24/2005	16,619.52			-15,986.46	633.06 S3	
SLOF40020002	FJ6869302	TDK CORP	S		3/18/2004		3/15/2005	3/18/2005	7,219.37			-7,467.90	-248.53 SL	
SLOF40020002	FJ6869302	TDK CORP	S		3/19/2004		3/15/2005	3/18/2005	14,438.74			-14,896.05	-457.31 SL	
SLOF40020002	FJ6869302	TDK CORP	S		3/22/2004		3/15/2005	3/18/2005	21,658.11			-22,059.23	-401.12 SL	
SLOF40020002	FJ6869302	TDK CORP	S		3/23/2004		3/15/2005	3/18/2005	14,438.74			-14,524.77	-86.03 SL	
SLOF40020002	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	S		10/14/2004		6/21/2005	6/24/2005	14,774.96			-14,517.70	257.26 SG	
SLOF40020002	FJ6870490	ADVANTEST Y50	S		10/15/2004		6/21/2005	6/24/2005	14,774.96			-14,450.85	324.11 SG	
SLOF40020002	FJ6870490	ADVANTEST Y50	S		6/14/2004		5/23/2005	5/26/2005	44,082.60			-39,943.79	4,138.81 SG	
SLOF40020002	FJ6870490	ADVANTEST Y50	S		1/25/2005		6/21/2005	6/24/2005	15,051.65			-15,807.30	-755.65 SL	
SLOF40020002	FJ6870490	ADVANTEST Y50	S		2/4/2005		6/21/2005	6/24/2005	15,051.65			-15,884.38	-832.73 SL	
SLOF40020002	FJ6870490	ADVANTEST Y50	S		4/26/2005		6/21/2005	6/24/2005	60,206.58			-56,191.13	4,015.45 S3	
SLOF40020002	FJ6885448	TOKYO GAS CO NPV	S		3/26/2004		3/15/2005	3/18/2005	48,133.92			-45,001.91	3,132.01 SG	
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		11/22/2004		5/23/2005	5/26/2005	10,681.63			-10,453.21	228.42 SG	
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		11/22/2004		6/21/2005	6/24/2005	16,435.07			-15,540.30	894.77 SG	
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		11/24/2004		6/21/2005	6/24/2005	21,913.43			-20,957.63	955.80 SG	
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		11/26/2004		6/21/2005	6/24/2005	21,913.43			-21,135.63	777.80 SG	
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		11/30/2004		6/21/2005	6/24/2005	21,913.42			-21,001.67	911.75 SG	
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		12/11/2004		6/21/2005	6/24/2005	10,956.71			-10,369.44	587.27 SG	
SLOF40020002	FJ6895679	TOKYO ELECTRON Y50	S		12/7/2004		6/21/2005	6/24/2005	5,478.36			-5,446.19	32.17 SG	
SLOF40020002	FJ6900214	JS GROUP CORPORATION	S		3/17/2004		1/4/2005	1/7/2005	10,596.40			-12,714.99	-2,118.59 SL	
SLOF40020002	FJ6900214	JS GROUP CORPORATION	S		3/18/2004		1/4/2005	1/7/2005	1,766.07			-2,117.18	-351.11 SL	
SLOF40020002	FJ6900214	JS GROUP CORPORATION	S		3/18/2004		1/5/2005	1/11/2005	23,210.98			-27,637.43	-4,426.45 SL	

Alfred P Sloan Foundation
 Tax ID No 13-1623877
 Cap Guard International EAFE

ACCOUNT	SECURITY	UNITS	TXN CODE	LOT	TRADE DATE	PKN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASIS	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	NCB05J985 NOVELIS INC	-20 0000 S			10/15/2004		1/14/2005	1/18/2005	466 57		-520 23	-53 66 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-20 0000 S			10/18/2004		1/14/2005	1/18/2005	466 58		-519 12	-52 54 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-40 0000 S			10/12/2004		1/14/2005	1/18/2005	936 01		-1,057 89	-121 88 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-20 0000 S			9/30/2004		1/12/2005	1/18/2005	461 55		-533 42	-71 87 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-20 0000 S			9/30/2004		1/12/2005	1/18/2005	461 54		-533 41	-71 87 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-20 0000 S			10/18/2004		1/14/2005	1/18/2005	466 57		-519 11	-52 54 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-20 0000 S			10/13/2004		1/14/2005	1/18/2005	468 01		-515 50	-47 49 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-20 0000 S			10/12/2004		1/12/2005	1/18/2005	461 55		-542 84	-81 29 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-20 0000 S			10/12/2004		1/12/2005	1/18/2005	461 54		-542 83	-81 29 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-20 0000 S			10/18/2004		1/17/2005	1/20/2005	452 18		-519 40	-67 22 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-20 0000 S			10/19/2004		1/17/2005	1/20/2005	452 18		-511 16	-58 98 SL	
SLOF40020002	NCB05J985 NOVELIS INC	-60 0000 S			10/19/2004		1/17/2005	1/20/2005	1,356 55		-1,533 51	-176 86 SL	
SLOF40020002	NC2013208 ALCAN INC	-700 0000 S			6/1/2004		3/15/2005	3/18/2005	28,111 01		-28,566 85	-455 84 SL	
SLOF40020002	NC2013208 ALCAN INC	-600 0000 S			6/2/2004		3/15/2005	3/18/2005	24,095 16		-24,332 25	-237 09 SL	
SLOF40020002	NC2013208 ALCAN INC	-300 0000 S			6/3/2004		3/15/2005	3/18/2005	12,047 58		-12,056 02	-8 44 SL	
SLOF40020002	NC2013208 ALCAN INC	-500 0000 S			6/4/2004		3/15/2005	3/18/2005	20,079 30		-20,060 55	28 75 SG	
SLOF40020002	NC2013208 ALCAN INC	-300 0000 S			6/7/2004		3/15/2005	3/18/2005	12,047 58		-12,167 32	-119 74 SL	
SLOF40020002	NC2013208 ALCAN INC	-300 0000 S			6/8/2004		3/15/2005	3/18/2005	12,047 57		-12,211 33	-163 76 SL	
SLOF40020002	NC2013208 ALCAN INC	-600 0000 S			6/8/2004		5/24/2005	5/26/2005	18,421 23		-23,073 75	-4,652 52 SL	
SLOF40020002	NC2013208 ALCAN INC	-200 0000 S			9/28/2004		5/24/2005	5/26/2005	6,140 41		-8,425 72	-2,285 31 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			9/29/2004		5/24/2005	5/26/2005	3,070 21		-4,238 74	-1,168 53 SL	
SLOF40020002	NC2013208 ALCAN INC	-300 0000 S			9/29/2004		5/24/2005	5/26/2005	9,210 62		-12,716 22	-3,505 60 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			9/30/2004		5/24/2005	5/26/2005	3,070 20		-4,271 92	-1,201 72 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			9/30/2004		5/24/2005	5/26/2005	3,070 20		-4,271 93	-1,201 73 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/1/2004		5/24/2005	5/26/2005	3,070 21		-4,352 62	-1,282 41 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/1/2004		5/24/2005	5/26/2005	3,070 21		-4,352 62	-1,282 41 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/4/2004		5/24/2005	5/26/2005	3,070 20		-4,378 03	-1,308 83 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/5/2004		5/24/2005	5/26/2005	3,070 21		-4,355 20	-1,284 99 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/5/2004		5/24/2005	5/26/2005	3,070 20		-4,355 19	-1,284 99 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/6/2004		6/20/2005	6/23/2005	3,143 63		-4,465 66	-1,322 03 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/7/2004		6/20/2005	6/23/2005	3,143 63		-4,471 31	-1,327 68 SL	
SLOF40020002	NC2013208 ALCAN INC	-200 0000 S			10/7/2004		6/20/2005	6/23/2005	6,287 26		-8,942 61	-2,655 35 SL	
SLOF40020002	NC2013208 ALCAN INC	-200 0000 S			10/8/2004		6/20/2005	6/23/2005	6,287 26		-8,930 48	-2,643 22 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/8/2004		6/20/2005	6/23/2005	3,143 63		-4,465 24	-1,321 61 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/12/2004		6/20/2005	6/23/2005	3,143 63		-4,408 60	-1,264 97 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/12/2004		6/20/2005	6/23/2005	3,143 63		-4,366 18	-1,222 55 SL	
SLOF40020002	NC2013208 ALCAN INC	-200 0000 S			10/12/2004		6/20/2005	6/23/2005	6,287 26		-8,732 35	-2,445 09 SL	
SLOF40020002	NC2013208 ALCAN INC	-200 0000 S			10/12/2004		6/20/2005	6/23/2005	6,287 26		-8,499 38	-2,212 12 SL	
SLOF40020002	NC2013208 ALCAN INC	-400 0000 S			10/13/2004		6/20/2005	6/23/2005	12,574 51		-16,998 73	-4,424 22 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/14/2004		6/20/2005	6/23/2005	3,143 63		-4,268 20	-1,124 57 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/14/2004		6/20/2005	6/23/2005	3,143 63		-4,268 21	-1,124 58 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/15/2004		6/20/2005	6/23/2005	3,143 63		-4,297 07	-1,153 44 SL	
SLOF40020002	NC2013208 ALCAN INC	-200 0000 S			10/18/2004		6/20/2005	6/23/2005	6,287 25		-8,574 42	-2,287 17 SL	
SLOF40020002	NC2013208 ALCAN INC	-300 0000 S			10/19/2004		6/20/2005	6/23/2005	9,430 88		-12,652 89	-3,222 01 SL	
SLOF40020002	NC2013208 ALCAN INC	-100 0000 S			10/19/2004		6/20/2005	6/23/2005	3,143 63		-4,217 64	-1,074 01 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-400 0000 S			11/12/2004		5/24/2005	5/26/2005	1,721 52		-2,478 02	-758 50 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-600 0000 S			11/15/2004		5/24/2005	5/26/2005	2,582 29		-3,730 32	-1,148 03 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-1,200 0000 S			11/16/2004		5/24/2005	5/26/2005	5,164 57		-7,539 41	-2,374 84 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-400 0000 S			11/22/2004		5/24/2005	5/26/2005	1,721 52		-2,513 07	-791 55 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-200 0000 S			11/23/2004		5/24/2005	5/26/2005	860 76		-1,268 33	-407 57 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-1,400 0000 S			11/24/2004		5/24/2005	5/26/2005	6,025 34		-8,824 26	-2,798 92 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-200 0000 S			11/24/2004		6/20/2005	6/23/2005	962 80		-1,276 05	-313 25 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-1,400 0000 S			11/26/2004		6/20/2005	6/23/2005	6,739 58		-8,838 88	-2,099 30 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-1,500 0000 S			11/29/2004		6/20/2005	6/23/2005	7,220 98		-9,457 84	-2,236 86 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-400 0000 S			12/13/2004		6/20/2005	6/23/2005	1,925 59		-2,645 84	-720 25 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-400 0000 S			12/14/2004		6/20/2005	6/23/2005	1,925 60		-2,639 63	-714 03 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-200 0000 S			12/15/2004		6/20/2005	6/23/2005	962 80		-1,321 50	-358 70 SL	
SLOF40020002	NC2056801 ABITIBI-CONSOLIDATED INC	-200 0000 S			12/15/2004		6/20/2005	6/23/2005	962 80		-1,323 75	-350 95 SL	

ACCOUNT	SECURITY	UNITS	TAX CODE	ACQ DATE	TRADE DATE	PNR	TRADE DATE	SETTLE DATE	NET AMOUNT	ADJUSTED COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	NC2056801	ABITIBI-CONSOLIDATED INC	S	1/4/2005	6/20/2005		6/23/2005	4,332.59	-5,959.90	-1,627.31	SL	
SLOF40020002	NC2056801	ABITIBI-CONSOLIDATED INC	S	1/5/2005	6/20/2005		6/23/2005	1,444.19	-1,981.60	-537.41	SL	
SLOF40020002	NC2056801	ABITIBI-CONSOLIDATED INC	S	1/6/2005	6/20/2005		6/23/2005	962.80	-1,321.32	-358.52	SL	
SLOF40020002	NC2056801	ABITIBI-CONSOLIDATED INC	S	1/7/2005	6/20/2005		6/23/2005	1,444.19	-1,982.71	-538.52	SL	
SLOF40020002	NC2056801	ABITIBI-CONSOLIDATED INC	S	1/10/2005	6/20/2005		6/23/2005	481.40	-662.46	-181.06	SL	
SLOF40020002	NC2056801	ABITIBI-CONSOLIDATED INC	S	1/11/2005	6/20/2005		6/23/2005	1,925.59	-2,615.34	-689.75	SL	
SLOF40020002	NC2056801	ABITIBI-CONSOLIDATED INC	S	1/12/2005	6/20/2005		6/23/2005	962.80	-1,258.13	-295.33	SL	
SLOF40020002	NC2166162	CAMECO CORP	S	9/27/2004	3/3/2005		3/8/2005	13,243.75	-7,760.31	5,483.44	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	9/30/2004	3/3/2005		3/8/2005	13,243.74	-8,118.72	5,125.02	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	10/4/2004	3/4/2005		3/9/2005	8,972.91	-5,777.44	3,195.47	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	10/4/2004	3/15/2005		3/18/2005	4,296.45	-2,970.60	1,325.85	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	10/5/2004	3/15/2005		3/18/2005	12,889.35	-8,867.75	4,021.60	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	10/7/2004	3/15/2005		3/18/2005	12,889.35	-8,947.56	3,941.79	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	10/12/2004	3/15/2005		3/18/2005	12,888.35	-8,650.71	4,238.64	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	10/13/2004	3/15/2005		3/18/2005	38,668.05	-25,256.42	13,411.63	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	10/13/2004	3/15/2005		3/18/2005	25,778.70	-16,837.62	8,941.08	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	11/30/2004	3/15/2005		3/18/2005	25,778.70	-19,605.98	6,172.73	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	12/1/2004	3/15/2005		3/18/2005	25,778.70	-18,551.60	6,227.10	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	12/1/2004	5/24/2005		5/26/2005	11,241.29	-9,280.82	1,960.47	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	12/1/2004	5/24/2005		5/26/2005	3,747.10	-3,048.76	698.34	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	12/2/2004	6/20/2005		6/23/2005	34,610.40	-24,906.90	9,703.50	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	12/2/2004	5/24/2005		5/26/2005	51,192.04	-38,701.08	12,490.96	SG	
SLOF40020002	NC2166162	CAMECO CORP	S	12/2/2004	6/20/2005		6/23/2005	63,821.27	-44,630.87	19,190.40	SG	
SLOF40020002	NC2381092	TELUS CORP	S	12/2/2004	6/20/2005		6/23/2005	27,249.48	-18,887.46	8,362.02	SG	
SLOF40020002	NC2381092	TELUS CORP	S	12/2/2004	6/20/2005		6/23/2005	6,812.37	-4,905.08	1,907.29	SG	
SLOF40020002	NC2381134	TELUS CORP	S	12/3/2004	6/20/2005		6/23/2005	33,780.72	-35,754.71	-1,973.99	SL	
SLOF40020002	NC2381134	TELUS CORP	S	3/2/2005	6/20/2005		6/23/2005	21,327.61	-21,906.57	-578.96	SL	
SLOF40020002	NC2554474	MAGNA INTERNATIONAL INC	S	3/3/2005	6/20/2005		6/23/2005	7,109.20	-7,131.94	-22.74	SL	
SLOF40020002	NC2554474	MAGNA INTERNATIONAL INC	S	3/15/2005	6/20/2005		6/23/2005	3,590.69	-4,063.14	-472.45	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	3/16/2005	6/20/2005		6/23/2005	1,795.35	-2,009.77	-214.42	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	3/18/2005	6/20/2005		6/23/2005	1,795.35	-2,058.04	-262.69	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	3/21/2005	6/20/2005		6/23/2005	1,795.35	-2,041.54	-246.19	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	3/22/2005	6/20/2005		6/23/2005	1,795.35	-1,999.90	-204.55	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	3/30/2005	6/20/2005		6/23/2005	3,177.76	-3,425.15	-247.39	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	4/6/2005	6/20/2005		6/23/2005	1,795.35	-2,013.15	-217.80	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	4/7/2005	6/20/2005		6/23/2005	1,795.35	-2,022.75	-227.40	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	4/14/2005	6/20/2005		6/23/2005	3,177.76	-3,317.59	-139.83	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	4/15/2005	6/20/2005		6/23/2005	1,795.35	-1,875.16	-79.81	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	4/19/2005	6/20/2005		6/23/2005	3,177.76	-3,428.88	-251.12	SL	
SLOF40020002	NC2641321	FALCONBRIDGE LTD	S	4/20/2005	6/20/2005		6/23/2005	1,795.35	-1,848.68	-154.33	SL	
SLOF40020002	NC2654415	METHANEX CORP	S	6/3/2005	6/20/2005		6/23/2005	14,830.64	-15,432.52	-601.88	SL	
SLOF40020002	NC2654415	METHANEX CORP	S	6/7/2005	6/20/2005		6/23/2005	5,561.49	-5,772.26	-210.77	SL	
SLOF40020002	NC2654415	METHANEX CORP	S	6/8/2005	6/20/2005		6/23/2005	9,269.14	-9,571.40	-302.26	SL	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	12/1/2004	3/15/2005		3/18/2005	8,770.01	-7,648.56	1,121.45	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	12/2/2004	3/15/2005		3/18/2005	26,310.02	-23,187.80	3,122.22	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	12/3/2004	3/15/2005		3/18/2005	17,540.02	-15,276.97	2,263.05	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	12/6/2004	3/15/2005		3/18/2005	17,540.02	-15,338.46	2,201.56	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	12/7/2004	3/15/2005		3/18/2005	35,080.03	-30,815.94	4,264.09	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	12/8/2004	5/24/2005		5/26/2005	26,301.98	-22,082.47	4,219.51	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	12/9/2004	5/24/2005		5/26/2005	8,767.33	-7,413.29	1,354.04	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	12/10/2004	5/24/2005		5/26/2005	26,301.98	-22,005.85	4,296.13	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	12/13/2004	5/24/2005		5/26/2005	8,767.33	-7,409.00	1,358.33	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	12/17/2004	5/24/2005		5/26/2005	8,767.32	-7,887.13	-80.19	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	1/4/2005	5/24/2005		5/26/2005	8,767.33	-7,802.64	64.69	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	1/5/2005	5/24/2005		5/26/2005	8,767.32	-7,342.53	1,424.79	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	1/5/2005	6/20/2005		6/23/2005	19,413.00	-15,064.46	4,348.54	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	1/5/2005	6/20/2005		6/23/2005	29,119.50	-22,448.51	6,670.99	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	1/6/2005	6/20/2005		6/23/2005	9,706.50	-7,676.29	2,030.21	SG	
SLOF40020002	NC2696986	POTASH CORP OF SASKATCHEWAN	S	1/7/2005	6/20/2005		6/23/2005	9,706.50	-7,594.73	2,111.77	SG	

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ACCOUNT	SECURITY	TRADE DATE	UNITS	SECURITY DESC	TRADE DATE	NET AMOUNT	ADJUSTMENT	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	NC2698986	2/9/2005	-300 0000 S	POTASH CORP OF SASKATCHEWAN	6/20/2005	29,119.50	-25,243.34	3,876.16	SG
SLOF40020002	NC2698986	2/10/2005	-100 0000 S	POTASH CORP OF SASKATCHEWAN	6/20/2005	9,706.50	-8,388.15	1,318.35	SG
SLOF40020002	NC2698986	2/28/2005	-200 0000 S	POTASH CORP OF SASKATCHEWAN	6/20/2005	19,412.99	-17,953.61	1,459.38	SG
SLOF40020002	SD5698792	6/10/2004	-400 0000 S	TDC A/S DKS	5/23/2005	17,291.21	-13,222.71	4,068.50	SG
SLOF40020002	SD5698792	6/14/2004	-500 0000 S	TDC A/S DKS	5/26/2005	21,614.01	-16,925.14	4,688.87	SG
SLOF40020002	SD5698792	6/17/2004	-200 0000 S	TDC A/S DKS	5/26/2005	8,645.61	-6,782.05	1,863.56	SG
SLOF40020002	SD5698792	6/18/2004	-200 0000 S	TDC A/S DKS	5/26/2005	8,645.60	-6,751.36	1,894.24	SG
SLOF40020002	SD5698792	6/21/2004	-400 0000 S	TDC A/S DKS	5/26/2005	17,291.21	-13,527.83	3,763.38	SG
SLOF40020002	SD5698792	6/22/2004	-400 0000 S	TDC A/S DKS	5/26/2005	17,291.21	-13,336.48	3,954.73	SG
SLOF40020002	SD5698792	6/23/2004	-400 0000 S	TDC A/S DKS	5/26/2005	17,291.21	-13,336.56	3,954.65	SG
SLOF40020002	SD5698792	6/28/2004	-400 0000 S	TDC A/S DKS	5/26/2005	17,291.21	-13,383.60	3,907.61	SG
SLOF40020002	SD5698792	3/21/2005	-300 0000 S	TDC A/S DKS	6/24/2005	13,049.16	-11,801.69	1,247.47	S3
SLOF40020002	SD5698792	3/23/2005	-600 0000 S	TDC A/S DKS	6/24/2005	26,098.31	-23,256.43	2,841.88	S3
SLOF40020002	SD5698792	3/29/2005	-300 0000 S	TDC A/S DKS	6/24/2005	13,049.16	-11,561.29	1,487.87	S3
SLOF40020002	SD5698792	4/13/2005	-300 0000 S	TDC A/S DKS	6/24/2005	21,748.59	-20,324.76	1,423.83	S3
SLOF40020002	SD5698792	4/17/2005	-700 0000 S	TDC A/S DKS	5/23/2005	13,911.06	-14,600.53	-689.47	SL
SLOF40020002	SF5051252	4/17/2005	-400 0000 S	UPM-KYMMENE OY NPV	5/23/2005	7,888.61	-8,344.43	-455.82	SL
SLOF40020002	SF5051252	4/17/2005	-300 0000 S	UPM-KYMMENE OY NPV	5/26/2005	5,924.70	-6,231.22	-306.52	SL
SLOF40020002	SF5051252	4/8/2005	-500 0000 S	UPM-KYMMENE OY NPV	5/26/2005	9,874.51	-10,479.02	-604.51	SL
SLOF40020002	SF5051252	2/23/2005	-1,700 0000 S	STORA ENSO OYJ SER 'R' NPV	5/26/2005	22,603.18	-24,557.97	-1,954.79	SL
SLOF40020002	SF5072670	2/24/2005	-1,200 0000 S	STORA ENSO OYJ SER 'R' NPV	5/26/2005	15,955.18	-17,425.53	-1,470.35	SL
SLOF40020002	SF5072670	2/25/2005	-700 0000 S	STORA ENSO OYJ SER 'R' NPV	5/26/2005	9,307.19	-10,178.59	-871.40	SL
SLOF40020002	SF5072670	2/25/2005	-500 0000 S	STORA ENSO OYJ SER 'R' NPV	5/26/2005	6,636.25	-7,014.70	-378.45	SL
SLOF40020002	SF5072670	2/28/2005	-900 0000 S	STORA ENSO OYJ SER 'R' NPV	5/26/2005	11,945.24	-12,637.45	-692.21	SL
SLOF40020002	SF5072670	3/11/2005	-500 0000 S	STORA ENSO OYJ SER 'R' NPV	6/27/2005	9,290.74	-9,820.84	-530.10	SL
SLOF40020002	SSB07ZHJ4	2/23/2005	-500 0000 S	SANDVIK AB SEK6 (R/R)	6/8/2005	298.82	12.97	311.79	SG
SLOF40020002	SSB07ZHJ4	2/24/2005	-300 0000 S	SANDVIK AB SEK6 (R/R)	6/8/2005	179.29	7.79	187.08	SG
SLOF40020002	SSB07ZHJ4	2/28/2005	-500 0000 S	SANDVIK AB SEK6 (R/R)	6/8/2005	298.82	12.97	311.79	SG
SLOF40020002	SSB07ZHJ4	3/2/2005	-300 0000 S	SANDVIK AB SEK6 (R/R)	6/8/2005	179.29	7.79	187.08	SG
SLOF40020002	SSB08HB77	1/28/2005	-900 0000 S	ATLAS COPCO AB SER 'A'	6/27/2005	14,050.74	-11,703.77	2,346.97	SG
SLOF40020002	SSB08HCC3	1/28/2005	-300 0000 S	ATLAS COPCO AB SER 'A' SEK1 25	6/9/2005	800.69	-775.13	25.56	SG
SLOF40020002	SS4865373	1/26/2005	-300 0000 S	SVENSKA CELLULOZA SERB'SWKR10	5/26/2005	10,364.44	-12,122.77	-1,758.33	SL
SLOF40020002	SS4865373	1/27/2005	-600 0000 S	SVENSKA CELLULOZA SERB'SWKR10	5/26/2005	20,728.89	-23,071.68	-2,342.79	SL
SLOF40020002	SS4865373	1/27/2005	-800 0000 S	SVENSKA CELLULOZA SERB'SWKR10	6/27/2005	26,081.11	-29,599.95	-3,518.84	SL
SLOF40020002	SS5959373	9/22/2004	-14,000 0000 S	ERICSSON (L M)	3/18/2005	42,178.34	-44,728.47	-2,550.13	SL
SLOF40020002	SS5959373	9/23/2004	-3,000 0000 S	ERICSSON (L M)	3/18/2005	9,037.79	-9,608.84	-570.85	SL
SLOF40020002	SS5959373	9/23/2004	-3,000 0000 S	ERICSSON (L M)	5/26/2005	9,543.98	-9,042.52	501.46	SG
SLOF40020002	SS5959373	9/27/2004	-4,000 0000 S	ERICSSON (L M)	5/26/2005	12,725.30	-12,138.66	586.64	SG
SLOF40020002	SS5959373	10/8/2004	-4,000 0000 S	ERICSSON (L M)	5/26/2005	12,725.30	-12,708.05	19.25	SG
SLOF40020002	SS5959373	10/22/2004	-6,000 0000 S	ERICSSON (L M)	5/26/2005	19,087.95	-17,189.85	1,898.10	SG
SLOF40020002	SS5959373	11/23/2004	-6,000 0000 S	ERICSSON (L M)	5/26/2005	19,087.95	-18,714.95	373.00	SG
SLOF40020002	SS5959373	11/23/2004	-3,000 0000 S	ERICSSON (L M)	6/27/2005	9,839.45	-8,854.82	974.63	SG
SLOF40020002	SS5959373	11/26/2004	-6,000 0000 S	ERICSSON (L M)	6/27/2005	19,678.91	-17,496.50	2,182.41	SG
SLOF40020002	SS5959373	11/29/2004	-3,000 0000 S	ERICSSON (L M)	6/27/2005	9,839.45	-8,735.75	1,103.70	SG
SLOF40020002	SS5959373	11/30/2004	-4,000 0000 S	ERICSSON (L M)	6/27/2005	13,119.27	-11,656.25	1,463.02	SG
SLOF40020002	SS5959373	5/16/2005	-4,000 0000 S	ERICSSON (L M)	6/27/2005	13,119.27	-11,728.04	1,390.23	S3
SLOF40020002	SS5959373	5/17/2005	-4,000 0000 S	ERICSSON (L M)	6/27/2005	13,119.27	-11,822.13	1,297.14	S3
SLOF40020002	SS5959373	5/18/2005	-8,000 0000 S	ERICSSON (L M)	6/27/2005	26,238.55	-23,851.60	2,386.95	S3
SLOF40020002	SS5963102	2/23/2005	-500 0000 S	SANDVIK AB SEK6	5/26/2005	19,574.75	-19,761.35	-186.60	SL
SLOF40020002	SS5963102	2/24/2005	-300 0000 S	SANDVIK AB SEK6	5/26/2005	11,744.85	-12,044.11	-299.26	SL
SLOF40020002	SS5963102	2/28/2005	-100 0000 S	SANDVIK AB SEK6	5/26/2005	3,914.95	-4,101.55	-186.60	SL
SLOF40020002	SS5963102	2/28/2005	-400 0000 S	SANDVIK AB SEK6	6/27/2005	15,454.50	-15,673.43	-218.93	SL
SLOF40020002	SS5963102	3/2/2005	-300 0000 S	SANDVIK AB SEK6	6/27/2005	11,590.88	-11,695.89	-105.01	SL
SLOF40020002	02364W105	2/10/2005	-800 0000 S	AMERICA MOVIL S A DE C V SPONS	5/26/2005	44,317.28	-45,117.36	-800.08	SL
SLOF40020002	02364W105	2/11/2005	-200 0000 S	AMERICA MOVIL S A DE C V SPONS	5/26/2005	11,079.32	-11,259.64	-180.32	SL
SLOF40020002	02364W105	2/14/2005	-300 0000 S	AMERICA MOVIL S A DE C V SPONS	5/26/2005	16,618.98	-16,805.85	-186.87	SL
SLOF40020002	02364W105	2/15/2005	-300 0000 S	AMERICA MOVIL S A DE C V SPONS	5/26/2005	16,618.98	-16,889.16	-270.18	SL
SLOF40020002	02364W105	2/16/2005	-300 0000 S	AMERICA MOVIL S A DE C V SPONS	5/26/2005	16,618.98	-17,024.28	-405.30	SL
SLOF40020002	02364W105	2/17/2005	-200 0000 S	AMERICA MOVIL S A DE C V SPONS	5/26/2005	11,079.32	-11,349.18	-269.86	SL

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ACCOUNT	SECURITY	SECURITY DESC	UNIT	TRADE DATE	INTRA DATE	SEMI DATE	NEW AMOUNT	CDOS	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF40020002	02364W105	AMERICA MOVIL S A DE C V SPONS	-1,000 0000 S	2/17/2005		6/20/2005	61,241.99		-56,745.90	4,496.09	SG	
SLOF40020002	02364W105	AMERICA MOVIL S A DE C V SPONS	-600 0000 S	2/18/2005		6/20/2005	36,745.19		-33,628.32	3,116.87	SG	
SLOF40020002	02364W105	AMERICA MOVIL S A DE C V SPONS	-200 0000 S	2/22/2005		6/20/2005	12,248.40		-11,197.22	1,051.18	SG	
SLOF40020002	02364W105	AMERICA MOVIL S A DE C V SPONS	-400 0000 S	2/23/2005		6/20/2005	24,496.80		-22,395.84	2,100.96	SG	
SLOF40020002	02364W105	AMERICA MOVIL S A DE C V SPONS	-200 0000 S	2/24/2005		6/20/2005	12,248.40		-11,413.20	835.20	SG	
SLOF40020002	02364W105	AMERICA MOVIL S A DE C V SPONS	-200 0000 S	2/28/2005		6/20/2005	12,248.40		-11,698.78	549.62	SG	
SLOF40020002	02364W105	AMERICA MOVIL S A DE C V SPONS	-200 0000 S	3/1/2005		6/20/2005	12,248.39		-11,742.08	506.31	SG	
SLOF40020002	284131208	ELAN PLC ADR	-800 0000 S	8/18/2004		3/11/2005	5,740.61		-17,129.52	-11,388.91	SL	
SLOF40020002	284131208	ELAN PLC ADR	-1,100 0000 S	8/18/2004		3/15/2005	8,503.38		-23,553.09	-15,049.71	SL	
SLOF40020002	284131208	ELAN PLC ADR	-200 0000 S	8/18/2004		3/15/2005	1,546.07		-4,379.92	-2,833.85	SL	
SLOF40020002	284131208	ELAN PLC ADR	-500 0000 S	8/19/2004		3/15/2005	3,865.17		-10,727.25	-6,862.08	SL	
SLOF40020002	284131208	ELAN PLC ADR	-300 0000 S	8/20/2004		3/15/2005	2,319.10		-6,569.22	-4,250.12	SL	
SLOF40020002	284131208	ELAN PLC ADR	-100 0000 S	8/23/2004		3/15/2005	773.03		-2,186.98	-1,413.95	SL	
SLOF40020002	284131208	ELAN PLC ADR	-200 0000 S	8/24/2004		3/15/2005	1,546.07		-4,343.90	-2,797.83	SL	
SLOF40020002	284131208	ELAN PLC ADR	-300 0000 S	8/31/2004		3/15/2005	2,319.11		-6,699.72	-4,380.61	SL	
SLOF40020002	284131208	ELAN PLC ADR	-200 0000 S	9/1/2004		3/15/2005	1,546.07		-4,575.62	-3,029.55	SL	
SLOF40020002	284131208	ELAN PLC ADR	-100 0000 S	9/2/2004		3/15/2005	773.03		-2,297.51	-1,524.48	SL	
SLOF40020002	284131208	ELAN PLC ADR	-400 0000 S	9/27/2004		3/15/2005	3,092.14		-9,281.84	-6,189.70	SL	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	9/21/2004		3/15/2005	3,023.90		-2,955.50	68.40	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	9/22/2004		3/15/2005	3,023.90		-2,974.12	49.78	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-200 0000 S	9/23/2004		3/15/2005	6,047.80		-3,061.39	-37.49	SL	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	9/24/2004		3/15/2005	6,047.80		-6,053.72	-5.92	SL	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	9/27/2004		3/15/2005	15,119.50		-2,994.69	29.21	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-500 0000 S	10/6/2004		3/15/2005	3,023.90		-15,042.05	77.45	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	10/7/2004		3/15/2005	6,047.80		-3,178.41	-154.51	SL	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-200 0000 S	10/7/2004		3/15/2005	6,047.80		-6,357.20	-309.40	SL	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-300 0000 S	10/8/2004		6/20/2005	6,566.19		-6,357.20	208.99	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	10/11/2004		6/20/2005	9,849.29		-9,444.87	404.42	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	10/12/2004		6/20/2005	3,283.10		-3,136.68	146.42	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	10/13/2004		6/20/2005	3,283.09		-3,095.97	187.12	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	10/14/2004		6/20/2005	3,283.10		-3,172.45	110.65	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-200 0000 S	10/19/2004		6/20/2005	6,566.19		-6,252.60	313.59	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	10/20/2004		6/20/2005	3,283.09		-3,235.08	48.02	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-100 0000 S	10/21/2004		6/20/2005	3,283.09		-3,205.90	77.19	SG	
SLOF40020002	294821608	ERICSSON L M TEL CO ADR CL B	-200 0000 S	10/22/2004		6/20/2005	6,566.19		-6,300.60	265.59	SG	
SLOF40020002	453258402	INCO LTD COM	-1,300 0000 S	5/10/2004		6/20/2005	13,132.38		-11,593.36	1,539.02	SG	
SLOF40020002	453258402	INCO LTD COM	-100 0000 S	5/11/2004		6/20/2005	8,312.73		-5,884.98	2,447.75	SG	
SLOF40020002	453258402	INCO LTD COM	-800 0000 S	5/28/2004		6/20/2005	54,032.72		-39,470.47	14,562.25	SG	
SLOF40020002	453258402	INCO LTD COM	-100 0000 S	6/1/2004		6/20/2005	4,156.36		-3,227.72	928.64	SG	
SLOF40020002	453258402	INCO LTD COM	-800 0000 S	6/2/2004		6/20/2005	33,250.90		-26,461.76	6,789.14	SG	
SLOF40020002	453258402	INCO LTD COM	-900 0000 S	6/2/2004		6/20/2005	32,659.85		-29,371.59	3,288.26	SG	
SLOF40020002	453258402	INCO LTD COM	-400 0000 S	6/3/2004		6/20/2005	14,515.49		-13,026.84	1,488.65	SG	
SLOF40020002	453258402	INCO LTD COM	-200 0000 S	6/4/2004		6/20/2005	7,257.74		-6,538.70	719.04	SG	
SLOF40020002	453258402	INCO LTD COM	-100 0000 S	6/10/2004		6/20/2005	3,628.87		-3,240.96	387.91	SG	
SLOF40020002	453258402	INCO LTD COM	-300 0000 S	2/1/2005		6/20/2005	12,043.58		-10,337.73	1,705.85	SG	
SLOF40020002	453258402	INCO LTD COM	-300 0000 S	2/2/2005		6/20/2005	12,043.58		-10,466.13	1,577.45	SG	
SLOF40020002	453258402	INCO LTD COM	-100 0000 S	2/3/2005		6/20/2005	4,014.53		-3,477.09	537.44	SG	
SLOF40020002	453258402	INCO LTD COM	-100 0000 S	2/4/2005		6/20/2005	4,014.53		-3,449.86	564.67	SG	
SLOF40020002	803054204	SAP AKIENGESELLSCHAFT SPONS	-400 0000 S	6/9/2005		6/20/2005	16,815.93		-16,984.32	-168.39	SL	
SLOF40020002	874039100	TAIWAN SEMICONDUCTOR MFG CO	-4,937 0000 S	11/16/2004		5/23/2005	45,063.90		-39,923.05	5,140.85	SG	
SLOF40020002	874039100	TAIWAN SEMICONDUCTOR MFG CO	-7,101 1300 S	11/16/2004		6/20/2005	65,598.57		-54,689.00	10,909.57	SG	
SLOF40020002	874039100	TAIWAN SEMICONDUCTOR MFG CO	-3,061 8700 S	11/17/2004		6/20/2005	28,284.84		-24,842.33	3,442.51	SG	
SLOF40020002	874039100	TAIWAN SEMICONDUCTOR MFG CO	-0 1200 S	11/17/2004		7/15/2005	1.12		-0.97	0.15	SG	
SLOF40020002	874039100	TAIWAN SEMICONDUCTOR MFG CO	-508 0000 S	11/17/2004		7/15/2005	4,683.56		-4,121.64	561.92	SG	
							45,784,237.30		-41,258,012.43	4,526,224.87		
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000 BVA			1/7/2005	0.00		-970.73	-970.73		
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000 BVA			1/7/2005	0.00		-647.16	-647.16		
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000 BVA			1/7/2005	0.00		-1,294.31	-1,294.31		

ACCOUNT	SECURITY	UNIT CODE	LOT	TRADE DATE	INTRA DATE	SENT	DATE	NET AMOUNT	DISPOS	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-4,206.51			-4,206.51	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-2,912.20			-2,912.20	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-2,265.05			-2,265.05	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-1,941.47			-1,941.47	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-10,354.50			-10,354.50	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-3,882.94			-3,882.94	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-3,235.78			-3,235.78	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-970.73			-970.73	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-647.16			-647.16	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-970.73			-970.73	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-970.73			-970.73	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-2,588.62			-2,588.62	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-970.73			-970.73	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	970.73			970.73	
SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	BVA	17/2005			0 00	-970.74			-970.74	
SLOF40020002	AA6948837	WESFARMERS ORD NPV	0 0000	BVA	3/3/2005			0 00	-548.66			-548.66	
SLOF40020002	AA6948837	WESFARMERS ORD NPV	0 0000	BVA	3/3/2005			0 00	-862.18			-862.18	
SLOF40020002	AA6948837	WESFARMERS ORD NPV	0 0000	BVA	3/3/2005			0 00	-783.80			-783.80	
SLOF40020002	AA6948837	WESFARMERS ORD NPV	0 0000	BVA	3/3/2005			0 00	-783.80			-783.80	
SLOF40020002	FJ6480043	AEON CO LTD NPV	0 0000	BVA	3/15/2005			0 00	0 00			0 00	
SLOF40020002	AA6608514	PROMINA GROUP NPV	0 0000	BVA	6/20/2005			0 00	-1,356.54			-1,356.54	
SLOF40020002	FJ6480043	AEON CO LTD NPV	0 0000	BVA	6/21/2005			0 00	0 00			0 00	
			0 00					0 00	-43,164.34			-43,164.34	

SLOF40020002	EF4002129	BOUYGUES EUR1	0 0000	CD	17/2005			38,829.36	0 00			38,829.36
SLOF40020002	AA6948837	WESFARMERS ORD NPV	0 0000	CD	3/3/2005			2,978.44	0 00			2,978.44
SLOF40020002	FK6773816	SAMSUNG ELECTRS CO CO PRF	0 0000	CD	3/31/2005			0 00	0 00			0 00
SLOF40020002	EN4970955	VNU NV EURO0 20	0 0000	CD	5/9/2005			11.99	0 00			11.99
SLOF40020002	FJ7550784	SMFG FINANCE(KY) 144A	0 0000	CD	5/31/2005			3,832.48	0 00			3,832.48
SLOF40020002	EN5250761	ABN AMRO HLDGS NV EURO 56	0 0000	CD	5/26/2005			10.67	0 00			10.67
SLOF40020002	AA6608514	PROMINA GROUP NPV	0 0000	CD	6/20/2005			1,356.54	0 00			1,356.54
SLOF40020002	EN5927376	AEGON NV EURO 12	0 0000	CD	6/24/2005			6.33	0 00			6.33
SLOF40020002	XX9123458	EUR (EURO)	0 0000	CD	11/7/2005			0 08	0 00			0 08
SLOF40020002	XX9123458	EUR (EURO)	0 0000	CD	12/12/2005			0.58	0 00			0.58
SLOF40020002	EX9123459	GBP (GREAT BRITISH POUNDS)	0 0000	CW	3/9/2005			-0.40	0 00			-0.40
								47,026.05	0 00			47,026.05

SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	3,111	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	1,100	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	1,000	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	400	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	400	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	600	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	500	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	300	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	1,200	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	400	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	100	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	2,019	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	400	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	1,200	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	700	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	500	0000	SD	5/3/2005		0 00	0 00			0 00
SLOF40020002	NC2641321	FALCONBRIDGE LTD	177	0000	SD	5/6/2005		0 00	3,465.90			3,465.90
SLOF40020002	NC2641321	FALCONBRIDGE LTD	177	0000	SD	5/6/2005		0 00	3,281.75			3,281.75
SLOF40020002	NC2641321	FALCONBRIDGE LTD	177	0000	SD	5/6/2005		0 00	3,402.41			3,402.41
SLOF40020002	FJ6563020	SUMITOMO MITSUI GR NPV	9	0000	SD	5/31/2005		0 00	16,405.56			16,405.56
SLOF40020002	ENB07C6W	VNU NV EURO 20 (STK DIV	-3,085	0000	SW	4/28/2005		0 00	0 00			0 00
SLOF40020002	FJ7550794	SMFG FINANCE(KY) 144A	-3,000	000,000	SW	4/29/2005		0 00	-16,405.56			-16,405.56

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ACCOUNT	SECURITY	SYMBOL	SECURITY DESCRIPTION	UNITS	TXN CODE	LOT	TRADE DATE	FXN	TRADE DATE	USE	DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	EN8531589	ABN AMRO HLDG RIGHT EXP	-13,930 0000 SW				5/3/2005					0.00		0.00		0.00
SLOF40020002	NC2352960	FALCONBRIDGE LTD	-300 0000 SW				5/6/2005					0.00		-10,160.06		-10,160.06
SLOF40020002	EN8542156	AEGON NV RIGHTS EXP 02-MAY-05	-9,026 0000 SW				5/17/2005					0.00		0.00		0.00
SLOF40020002	ENB07C1X7	ABN-AMRO HLDGS NV EURO 56	-13,930 0000 SW				5/24/2005					0.00		0.00		0.00
												0.00		0.00		0.00
												45,831,263.35	-41,301,176.77	4,530,086.58		
												0.00	383,952.30	383,952.30		
												0.00	-128,924.79	-128,924.79		
												0.00	3,912,916.15	3,912,916.15		
												0.00	-3,112.79	-3,112.79		
												0.00	-61.92	-61.92		
												0.00	0.00	0.00		
												45,831,263.35	-37,136,407.82	8,694,855.53		

Realized Gain/loss- FFX Contracts
 Realized Settlement G/L ID cost
 Realized Currency G/L- Non Base
 Realized Currency G/L- Dividend
 Realized Currency G/L- Interest
 Journal Entries on Futures Contract

GRAND TOTAL

Alfred P Sloan Foundation
 Tax ID No 13-1623877
 Silchester International

ACCOUNT	SECURITY	DESC	UNITS	TRADE DATE	TRADE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-5,460.7390	4/11/2003	1/1/2005	229,890.00		-104,477.34		125,412.66 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,658.7070	4/11/2003	1/31/2005	69,637.00		-31,735.14		37,901.86 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,040.5680	4/11/2003	2/1/2005	43,686.00		-19,908.62		23,777.38 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,646.5320	4/11/2003	2/28/2005	71,618.00		-31,502.20		40,115.80 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,650.3430	4/11/2003	3/31/2005	70,746.00		-31,575.11		39,170.89 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-14,199.5320	4/11/2003	4/1/2005	608,697.00		-271,671.90		337,025.10 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,645.4450	4/11/2003	4/30/2005	70,151.00		-31,481.40		38,669.60 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-12,317.4030	4/11/2003	5/1/2005	525,134.00		-235,662.15		289,471.85 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,642.7390	4/11/2003	5/31/2005	69,346.00		-31,429.63		37,916.37 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-12,787.0470	4/11/2003	6/1/2005	539,786.00		-244,647.59		295,138.41 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,633.5010	4/11/2003	6/30/2005	69,667.00		-31,252.88		38,414.12 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-11,042.4980	4/11/2003	7/7/2005	470,951.00		-211,270.09		259,680.91 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,620.5060	4/11/2003	7/31/2005	70,861.00		-31,004.26		39,856.74 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-3,064.7940	4/11/2003	8/1/2005	134,017.00		-58,637.03		75,379.97 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,616.0780	4/11/2003	8/31/2005	71,246.00		-30,919.54		40,326.46 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-6,472.0920	4/11/2003	9/1/2005	285,328.00		-123,827.00		161,501.00 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,605.8620	4/11/2003	9/30/2005	72,435.00		-30,724.08		41,710.92 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-8,043.4990	4/11/2003	10/1/2005	362,817.00		-153,891.88		208,925.12 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,607.4050	4/11/2003	10/31/2005	71,165.00		-30,753.60		40,411.40 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-2,973.0430	4/11/2003	11/1/2005	131,627.00		-56,881.61		74,745.39 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,600.2920	4/11/2003	11/30/2005	72,097.00		-30,617.51		41,479.49 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-2,344.3970	4/11/2003	12/1/2005	105,620.00		-44,854.07		60,765.93 LG	
SLOF40030002	999066830	SILCHESTER INTL VAL EQTY TR LP	-1,587.9180	4/11/2003	12/31/2005	74,230.00		-30,380.77		43,849.23 LG	
									4,290,752.00	-1,899,105.40	2,391,646.60
GRAND TOTAL									4,290,752.00	-1,899,105.40	2,391,646.60

Alfred P Sloan Foundation
 Tax ID No 13-1623877
 Lehman Brothers Merchant Partners

ACCOUNT	SECURITY	SECURITY DESC	UNITS	CN	CD	TRADE DATE	FX	TRADE DATE	FX	TRADE DATE	SELL DATE	NET AMOUNT	ID	COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60060002	999053689	LEHMAN BROS MERCHANT BKG II LP	0.0000	CD	NA	3/28/2005		3/28/2005		3/28/2005		3,162,068.29		0.00		3,162,068.29	
SLOF60060002	999053689	LEHMAN BROS MERCHANT BKG II LP	0.0000	CD	NA	6/20/2005		6/20/2005		6/20/2005		175,896.39		0.00		175,896.39	
												3,337,964.68		0.00		3,337,964.68	
GRAND TOTAL													0.00		3,337,964.68		

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 Bain Capital FD V-B

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	INTRA DATE	TRADE DATE	SETTLE DATE	NET AMOUNT	ADJUSTED COST BASIS	REALIZED GAIN/LOSS	ACQUISITION
SLOF60070002	999029820	BAIN CAPITAL FUND V-B L P	0.0000	CD	NA	8/30/2005	8/30/2005	8/30/2005	8/30/2005	554,722.00	0.00	554,722.00	
										554,722.00	0.00	554,722.00	
GRAND TOTAL											554,722.00	0.00	554,722.00

Alfred P Sloan Foundation
 Tax ID No 13-1623877
 Bain Capital FD VI

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TKN CODE	LOT	TRADE DATE	TRADE DATE	TRADE DATE	NET AMOUNT	REALIZED GAIN/LOSS	ACQUISITION
SLOF60080002	999047673	BAIN CAPITAL FUND VI LP	0.0000	AVG	NA	11/11/2005			0.00	591,967.00	591,967.00
SLOF60080002	999047673	BAIN CAPITAL FUND VI LP	0.0000	CD	NA	4/22/2005	4/22/2005		102,042.00	0.00	102,042.00
SLOF60080002	999047673	BAIN CAPITAL FUND VI LP	0.0000	CD	NA	7/14/2005	7/14/2005		403,832.40	0.00	403,832.40
SLOF60080002	999047673	BAIN CAPITAL FUND VI LP	0.0000	CD	NA	9/28/2005	9/28/2005		337,284.90	0.00	337,284.90
SLOF60080002	999047673	BAIN CAPITAL FUND VI LP	0.0000	CD	NA	12/16/2005	12/16/2005		299,180.00	0.00	299,180.00
									1,142,339.30	591,967.00	1,734,306.30

GRAND TOTAL 1,142,339.30 591,967.00 1,734,306.30

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 Bain FD VI COINVEST

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	TAXN	TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60090002	999052525	BAIN CAPITAL VI COINVEST LP	0.0000	AVG	NA	11/11/2005				0.00	799,792.00	799,792.00	
SLOF60090002	999052525	BAIN CAPITAL VI COINVEST LP	0.0000	CD	NA	4/22/2005		4/22/2005		104,492.40	0.00	104,492.40	
SLOF60090002	999052525	BAIN CAPITAL VI COINVEST LP	0.0000	CD	NA	7/14/2005		7/14/2005		545,851.38	0.00	545,851.38	
										650,343.78	799,792.00	1,450,135.78	

GRAND TOTAL 650,343.78 799,792.00 1,450,135.78

Alfred P Sloan Foundation
 Tax ID No 13-1623877
 JMB Realty Fund IV

ACCOUNT	SECURITY	SECURITY DESC	UNITS	CD	TRADE DATE	TRADE DATE	TRADE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60110002	999500804	ENDOWMENT & FOUNDATION REALTY	0	0000	CD	NA	6/23/2005	614,100.00	614,100.00	0.00	614,100.00	
							6/23/2005	614,100.00	614,100.00	0.00	614,100.00	
GRAND TOTAL											614,100.00	

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 Citicorp Mezzanine Partners

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	INTRA DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF60150002	999020399	CITICORP MEZZANINE PARTNERS	0.0000	CD		NA	6/30/2005	6/30/2005	228,256.90		0.00	0.00	228,256.90		
SLOF60150002	999020399	CITICORP MEZZANINE PARTNERS	0.0000	CD		NA	9/30/2005	9/30/2005	1,657,675.39		0.00	0.00	1,657,675.39		
SLOF60150002	999020399	CITICORP MEZZANINE PARTNERS	0.0000	CD		NA	11/23/2005	11/23/2005	793,050.27		0.00	0.00	793,050.27		
									2,678,982.56		0.00	0.00	2,678,982.56		

GRAND TOTAL

2,678,982.56 0.00 2,678,982.56

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 AG CAP RECOV PTNR LP

ACCOUNT	SECURITY	DESC	UNITS	TXN CODE	LOT	TRADE DATE	PN	TRADE DATE	SE	TRADE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF60210002	999060700	AG CAPITAL RECOVERY I	0.0000	AVG		3/29/2005					0.00		46,954.00	46,954.00	
SLOF60210002	999060700	AG CAPITAL RECOVERY I	0.0000	AVG		8/22/2005					0.00		107,324.00	107,324.00	
SLOF60210002	999060700	AG CAPITAL RECOVERY I	0.0000	AVG		12/19/2005					0.00		205,258.00	205,258.00	
											0.00		359,536.00	359,536.00	

GRAND TOTAL 0.00 359,536.00 359,536.00

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 ATLAS VENTURE FUND V

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60250002	999062326	ATLAS VENTURE FUND V LP	0.0000	CD	NA	7/13/2005	7/13/2005	7/13/2005	64,259.59	0.00	0.00	64,259.59
SLOF60250002	999062326	ATLAS VENTURE FUND V LP	0.0000	CD	NA	8/17/2005	8/17/2005	8/17/2005	65,123.01	0.00	0.00	65,123.01
SLOF60250002	999062326	ATLAS VENTURE FUND V LP	0.0000	CD	NA	10/13/2005	10/13/2005	10/13/2005	25,524.80	0.00	0.00	25,524.80
SLOF60250002	999062326	ATLAS VENTURE FUND V LP	0.0000	CD	NA	10/31/2005	10/31/2005	10/31/2005	7,870.00	0.00	0.00	7,870.00
									162,777.40	0.00	0.00	162,777.40

GRAND TOTAL 162,777.40 0.00 0.00 162,777.40

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF60280002	19990621	MPM BIO VENTURES II LP	0.0000	CD	NA	5/3/2005	5/3/2005	5/3/2005	332,247.56	0.00	332,247.56	
		MPM Bioventures II							332,247.56	0.00	332,247.56	

GRAND TOTAL 332,247.56 0.00 332,247.56

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 ACCEL VIII LP

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF60300002	999063860	ACCEL VIII LP	0.0000	CD	NA	8/22/2005	8/22/2005	8/22/2005	90,758.84		0.00	90,758.84	
SLOF60300002	999063860	ACCEL VIII LP	0.0000	CD	NA	9/15/2005	9/15/2005	9/15/2005	88,176.25		0.00	88,176.25	
									178,935.09		0.00	178,935.09	
GRAND TOTAL											0.00	178,935.09	

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 BAIN CAPITAL FND VII

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60310002	999674591	BAIN CAPITAL FUND VII	0	0000	CD	NA	8/5/2005	8/5/2005	197,665.05	0.00	0.00	197,665.05	
									197,665.05		0.00	197,665.05	
GRAND TOTAL												0.00	197,665.05

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 SEVIN ROSEN VIII

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60320002	999067549	SEVIN ROSEN FUND VIII LP	0.0000	CD	NA	8/23/2005	8/23/2005	8/23/2005	28,877.65		0.00	28,877.65	
SLOF60320002	999067549	SEVIN ROSEN FUND VIII LP	0.0000	CD	NA	11/2/2005	11/2/2005	11/2/2005	48,660.32		0.00	48,660.32	
									77,537.97		0.00	77,537.97	

GRAND TOTAL 77,537.97 0.00 77,537.97

Alfred P Sloan Foundation
 Tax ID No. 13-1623877
 RESOURCE CAP FUND III

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TRADE DATE	SETPLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60350002	999D05103	RESOURCE CAPITAL FUND III	0.0000	CD		1/21/2005	1/21/2005	1/21/2005	141,953.67	0.00	141,953.67	
									141,953.67	0.00	141,953.67	

GRAND TOTAL

141,953.67 0.00 141,953.67

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 CCG INVESTMENT FUND

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED GAIN/LOSS	Acquisition
SLOF60360002	999070725	CCG INVESTMENT FUND LP	0.0000	CD		1/13/2005	1/13/2005	1/13/2005	24,679.78		0.00	0.00	24,679.78	
SLOF60360002	999070725	CCG INVESTMENT FUND LP	0.0000	CD		5/11/2005	5/11/2005	5/11/2005	20,844.03		0.00	0.00	20,844.03	
SLOF60360002	999070725	CCG INVESTMENT FUND LP	0.0000	CD		5/11/2005	5/11/2005	5/11/2005	71,151.14		0.00	0.00	71,151.14	
SLOF60360002	999070725	CCG INVESTMENT FUND LP	0.0000	CD		6/22/2005	6/22/2005	6/22/2005	265,563.50		0.00	0.00	265,563.50	
SLOF60360002	999070725	CCG INVESTMENT FUND LP	0.0000	CD		11/2/2005	11/2/2005	11/2/2005	1,102,334.24		0.00	0.00	1,102,334.24	
SLOF60360002	999070725	CCG INVESTMENT FUND LP	0.0000	CD		12/21/2005	12/21/2005	12/21/2005	1,867,472.80		0.00	0.00	1,867,472.80	
									3,352,045.49		0.00	0.00	3,352,045.49	

GRAND TOTAL 3,352,045.49 0.00 0.00 3,352,045.49

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 SUMMIT VENTURES VI

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LP	0.0000	CD		2/10/2005	2/10/2005	2/10/2005	182,002.61	0.00	182,002.61	
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LP	0.0000	CD		5/5/2005	5/5/2005	5/5/2005	7,679.53	0.00	7,679.53	
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LP	0.0000	CD		6/30/2005	6/30/2005	6/30/2005	212,167.54	0.00	212,167.54	
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LP	0.0000	CD		8/22/2005	8/22/2005	8/22/2005	90,536.12	0.00	90,536.12	
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LP	0.0000	CD		10/6/2005	10/6/2005	10/6/2005	217,219.07	0.00	217,219.07	
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LP	0.0000	CD		10/27/2005	10/27/2005	10/27/2005	7,209.08	0.00	7,209.08	
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LP	0.0000	CD		12/23/2005	12/23/2005	12/23/2005	2,441.30	0.00	2,441.30	
									719,255.25	0.00	719,255.25	

GRAND TOTAL

719,255.25 0.00 719,255.25

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 PARTHENON INVESTORS

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF60390002	999073224	PARTHENON INVESTORS II LP	0.0000	CD		1/7/2005		1/7/2005	58,160.00	0.00	58,160.00	
SLOF60390002	999073224	PARTHENON INVESTORS II LP	0.0000	CD		7/27/2005		7/27/2005	124,511.00	0.00	124,511.00	
SLOF60390002	999073224	PARTHENON INVESTORS II LP	0.0000	CD		8/16/2005		8/16/2005	48,653.00	0.00	48,653.00	
SLOF60390002	999073224	PARTHENON INVESTORS II LP	0.0000	CD		11/8/2005		11/8/2005	543,744.00	0.00	543,744.00	
SLOF60390002	999073224	PARTHENON INVESTORS II LP	0.0000	CD		12/13/2005		12/13/2005	2,015,292.00	0.00	2,015,292.00	
									2,790,360.00	0.00	2,790,360.00	
GRAND TOTAL									2,790,360.00	0.00	2,790,360.00	

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 ATLAS VENTURE VI

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST	BASE	REALIZED GAIN/LOSS	Acquisition?
SLOF60410002	999077753	ATLAS VENTURE FD VI LP-SLO	0.0000	CD		3/21/2005		3/21/2005	69,027.00		0.00	69,027.00	
SLOF60410002	999077753	ATLAS VENTURE FD VI LP-SLO	0.0000	CD		7/13/2005		7/13/2005	101,151.13		0.00	101,151.13	
SLOF60410002	999077753	ATLAS VENTURE FD VI LP-SLO	0.0000	CD		8/16/2005		8/16/2005	101,606.80		0.00	101,606.80	
SLOF60410002	999077753	ATLAS VENTURE FD VI LP-SLO	0.0000	CD		10/13/2005		10/13/2005	39,964.92		0.00	39,964.92	
SLOF60410002	999077753	ATLAS VENTURE FD VI LP-SLO	0.0000	CD		10/27/2005		10/27/2005	70,976.00		0.00	70,976.00	
									382,725.85		0.00	382,725.85	

GRAND TOTAL 382,725.85 0.00 382,725.85

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 DISTRIBUTIONS PORTFOLIO

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60430002	827075201	SILICON WAVE INC SER D PFD STK	0.0000	CD		5/2/2005	5/2/2005	5/2/2005	6,807.84		0.00	6,807.84	
SLOF60430002	827099201	SILICON WAVE INC SER C PFD STK	0.0000	CD		5/2/2005	5/2/2005	5/2/2005	9,565.08		0.00	9,565.08	
									16,372.92		0.00	16,372.92	
GRAND TOTAL											0.00	16,372.92	

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 AG CAP REC PARTNERS II

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF60450002	999077126	AG CAPITAL RECOVERY II	0.0000	AVG		3/29/2005			0.00		257,825.00	257,825.00	
SLOF60450002	999077126	AG CAPITAL RECOVERY II	0.0000	AVG		8/23/2005			0.00		523,207.00	523,207.00	
SLOF60450002	999077126	AG CAPITAL RECOVERY II	0.0000	AVG		12/16/2005			0.00		151,804.00	151,804.00	
									0.00		932,836.00	932,836.00	

GRAND TOTAL									0.00		932,836.00	932,836.00	
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Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 GLENVIEW CAPITAL PARTNERS

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	FXN	TRADE DATE	SELL DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60460002	999080906	GLENVIEW CAPITAL A/1	-12,116	1270	S	NA		7/1/2005		35,726,558.67	-14,662,409.19	21,064,149.48	
										35,726,558.67	-14,662,409.19	21,064,149.48	
GRAND TOTAL													21,064,149.48

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 BERKSHIRE CAPITAL VI

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF60480002	999078132	BERKSHIRE FUND VI LP	0.0000	CD		8/30/2005		8/30/2005	8/30/2005	71,843.44		0.00	71,843.44	
SLOF60480002	999078132	BERKSHIRE FUND VI LP	0.0000	CD		12/15/2005		12/15/2005	12/15/2005	152,206.34		0.00	152,206.34	
										224,049.78		0.00	224,049.78	
GRAND TOTAL										224,049.78		0.00	224,049.78	

Alfred P. Sloan Foundation
Tax ID No. 13-1623877
IGNITION VENTURE

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60500002	999079759	IGNITION VENTURE PARTNERS II	0.0000	CD			9/23/2005	9/23/2005	24,684.11		0.00		24,684.11
									24,684.11		0.00		24,684.11

GRAND TOTAL 24,684.11 0.00 24,684.11

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 AG CAPITAL RECOVERY III

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60520002	999081995	AG CAPITAL RECOVERY PARTNERS	0.0000	AVG			3/30/2005		0.00		218,003.00	218,003.00	
SLOF60520002	999081995	AG CAPITAL RECOVERY PARTNERS	0.0000	AVG			8/23/2005		0.00		402,262.00	402,262.00	
SLOF60520002	999081995	AG CAPITAL RECOVERY PARTNERS	0.0000	AVG			12/16/2005		0.00		173,506.00	173,506.00	
									0.00		793,771.00	793,771.00	

GRAND TOTAL 0.00 793,771.00 793,771.00

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 LIME ROCK PARTNERS II

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60560002	999087059	LIME ROCK PARTNERS II LP	0.0000	CD		9/30/2005	9/30/2005	9/30/2005	40,311.00	0.00	40,311.00	
SLOF60560002	999087059	LIME ROCK PARTNERS II LP	0.0000	CD		11/16/2005	11/16/2005	11/16/2005	869,233.00	0.00	869,233.00	
									909,544.00	0.00	909,544.00	

GRAND TOTAL 909,544.00 0.00 909,544.00

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 WELLINGTON MGMT LLP

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LO TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-651,041.6670	S	3/3/2003	1/3/2005	1/3/2005	15,000,000.00	-7,884,114.59	7,115,885.41	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-1,041,472.6180	S	3/3/2003	2/1/2005	2/1/2005	22,100,049.01	-12,612,233.40	9,487,815.61	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-19,883.4490	S	3/31/2003	2/1/2005	2/1/2005	421,926.79	-243,572.25	178,354.54	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-7,979.7540	S	4/30/2003	2/1/2005	2/1/2005	169,330.38	-101,901.46	67,428.92	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-10,492.3760	S	5/30/2003	2/1/2005	2/1/2005	222,648.22	-141,437.23	81,210.99	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-11,953.0890	S	6/30/2003	2/1/2005	2/1/2005	253,644.55	-165,669.81	87,974.74	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-9,066.7210	S	7/31/2003	2/1/2005	2/1/2005	192,395.82	-132,827.46	59,568.36	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-13,257.7720	S	8/29/2003	2/1/2005	2/1/2005	281,329.92	-195,552.14	85,777.78	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-14,350.2810	S	9/30/2003	2/1/2005	2/1/2005	304,512.96	-218,841.78	85,671.18	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-8,946.7870	S	10/31/2003	2/1/2005	2/1/2005	189,850.82	-139,122.54	50,728.28	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-3,794.9980	S	11/28/2003	2/1/2005	2/1/2005	80,529.86	-62,086.16	18,443.70	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-10,282.3160	S	12/31/2003	2/1/2005	2/1/2005	218,190.75	-173,154.20	45,036.55	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-1,876.2700	S	1/31/2004	2/1/2005	2/1/2005	39,814.45	-33,041.12	6,773.33	LG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-5,920.7000	S	2/27/2004	2/1/2005	2/1/2005	125,637.25	-107,046.26	18,590.99	SG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-6,864.9110	S	3/31/2004	2/1/2005	2/1/2005	145,673.41	-131,600.34	14,073.07	SG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-8,027.2990	S	4/30/2004	2/1/2005	2/1/2005	170,339.29	-130,523.88	39,815.41	SG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-2,342.0030	S	5/28/2004	2/1/2005	2/1/2005	49,697.30	-40,610.34	9,086.96	SG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-10,112.8040	S	6/30/2004	2/1/2005	2/1/2005	214,593.70	-181,221.50	33,372.20	SG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-6,520.7190	S	7/31/2004	2/1/2005	2/1/2005	138,369.66	-118,937.91	19,431.75	SG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-4,758.0400	S	8/31/2004	2/1/2005	2/1/2005	100,965.61	-93,019.69	7,945.92	SG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-7,386.0730	S	9/30/2004	2/1/2005	2/1/2005	156,732.47	-145,357.92	11,374.55	SG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-7,786.0480	S	10/31/2004	2/1/2005	2/1/2005	165,219.94	-161,794.07	3,425.87	SG
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-3,738.3860	S	11/30/2004	2/1/2005	2/1/2005	79,328.55	-81,683.73	-2,355.18	SL
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-9,694.5250	S	12/31/2004	2/1/2005	2/1/2005	205,717.82	-223,361.85	-17,644.03	SL
SLOF60580002	997050703	WELLINGTON CTF REAL ESTATE	-5,388.9480	S	1/31/2005	2/1/2005	2/1/2005	114,353.48	-114,353.47	0.01	S3
								41,140,852.01	-23,633,065.10	17,507,786.91	

GRAND TOTAL 41,140,852.01 -23,633,065.10 17,507,786.91

Alfred P Sloan Foundation
 Tax ID No 13-1623877
 DODGE AND COX

ACCOUNT	SECURITY	SECURITYDESC	UNITS	TXNDATE	TRADEDATE	TRADEDATE	SEI	FILEDATE	NETAMOUNT	ID	COSTBASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60590002	12189PAG7	BURLINGTON NORTHN SANTA FE 001	-2,000,000,000,000	MT	12/27/2004	5/15/2005	5/15/2005	2,000,000.00	-2,031,484.38			-31,484.38	SL
SLOF60590002	12189PAG7	BURLINGTON NORTHN SANTA FE 001	-5,000,000,000,000	MT	4/28/2004	1/31/2005	1/31/2005	5,000,000.00	-5,008,203.13			-8,203.13	SL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-2,000,000,000,000	MT	7/30/2004	1/31/2005	1/31/2005	2,000,000.00	-1,999,296.88			703.12	SG
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-10,000,000,000,000	MT	8/31/2004	8/31/2005	8/31/2005	10,000,000.00	-10,006,250.00			-6,250.00	SL
								19,000,000.00	-19,045,234.39			-45,234.39	

SLOF60590002	12189PAG7	BURLINGTON NORTHN SANTA FE 001	-4,099,1100	PD	12/2/2003	1/15/2005	1/15/2005	4,099.11	-5,087.00			-987.89	LL
SLOF60590002	12189PAG7	BURLINGTON NORTHN SANTA FE 001	-4,120,6400	PD	12/2/2003	7/15/2005	7/15/2005	4,120.64	-5,113.71			-993.07	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-53,698,2800	PD	4/25/2003	1/1/2005	1/1/2005	53,698.28	-56,106.31			-2,408.03	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-23,259,7500	PD	4/25/2003	2/1/2005	2/1/2005	23,259.75	-24,302.80			-1,043.05	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-28,748,1800	PD	4/25/2003	3/1/2005	3/1/2005	28,748.18	-30,037.36			-1,289.18	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-26,104,5800	PD	4/25/2003	4/1/2005	4/1/2005	26,104.58	-27,275.21			-1,170.63	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-24,546,9000	PD	4/25/2003	5/1/2005	5/1/2005	24,546.90	-25,647.68			-1,100.78	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-17,724,6000	PD	4/25/2003	6/1/2005	6/1/2005	17,724.60	-18,519.44			-794.84	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-29,318,9200	PD	4/25/2003	7/1/2005	7/1/2005	29,318.92	-30,633.69			-1,314.77	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-24,988,7200	PD	4/25/2003	8/1/2005	8/1/2005	24,988.72	-26,109.31			-1,120.59	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-26,965,7300	PD	4/25/2003	9/1/2005	9/1/2005	26,965.73	-28,174.97			-1,209.24	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-24,862,4200	PD	4/25/2003	10/1/2005	10/1/2005	24,862.42	-25,977.34			-1,114.92	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-15,674,7000	PD	4/25/2003	11/1/2005	11/1/2005	15,674.70	-16,377.61			-702.91	LL
SLOF60590002	3128GUHC9	FHLMC POOL #E9-0227	-23,943,8200	PD	4/25/2003	12/1/2005	12/1/2005	23,943.82	-25,017.55			-1,073.73	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-16,813,0500	PD	4/25/2003	1/1/2005	1/1/2005	16,813.05	-17,567.67			-754.62	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-30,267,2200	PD	4/25/2003	2/1/2005	2/1/2005	30,267.22	-31,625.70			-1,358.48	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-10,266,2300	PD	4/25/2003	3/1/2005	3/1/2005	10,266.23	-10,727.01			-460.78	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-41,962,2000	PD	4/25/2003	4/1/2005	4/1/2005	41,962.20	-43,845.58			-1,883.38	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-7,158,6000	PD	4/25/2003	5/1/2005	5/1/2005	7,158.60	-7,479.90			-321.30	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-6,215,1700	PD	4/25/2003	6/1/2005	6/1/2005	6,215.17	-6,494.12			-278.95	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-20,601,2300	PD	4/25/2003	7/1/2005	7/1/2005	20,601.23	-21,525.87			-924.64	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-26,520,6000	PD	4/25/2003	8/1/2005	8/1/2005	26,520.60	-27,710.92			-1,190.32	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-22,360,6500	PD	4/25/2003	9/1/2005	9/1/2005	22,360.65	-23,364.26			-1,003.61	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-38,296,0500	PD	4/25/2003	10/1/2005	10/1/2005	38,296.05	-40,014.88			-1,718.83	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-31,986,8200	PD	4/25/2003	11/1/2005	11/1/2005	31,986.82	-33,422.48			-1,435.66	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-12,202,6500	PD	4/25/2003	12/1/2005	12/1/2005	12,202.65	-12,750.34			-547.69	LL
SLOF60590002	3128GUK43	FHLMC POOL #E9-0315	-55,216,4000	PD	4/24/2003	1/1/2005	1/1/2005	55,216.40	-57,278.39			-2,061.99	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-46,305,6800	PD	4/24/2003	2/1/2005	2/1/2005	46,305.68	-48,034.91			-1,729.23	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-24,604,3900	PD	4/24/2003	3/1/2005	3/1/2005	24,604.39	-25,523.21			-918.82	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-47,404,7600	PD	4/24/2003	4/1/2005	4/1/2005	47,404.76	-49,175.03			-1,770.27	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-34,644,3500	PD	4/24/2003	5/1/2005	5/1/2005	34,644.35	-35,938.10			-1,293.75	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-34,788,9100	PD	4/24/2003	6/1/2005	6/1/2005	34,788.91	-36,088.06			-1,299.15	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-30,807,9200	PD	4/24/2003	7/1/2005	7/1/2005	30,807.92	-31,958.40			-1,150.48	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-29,293,8800	PD	4/24/2003	8/1/2005	8/1/2005	29,293.88	-30,387.82			-1,093.94	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-34,431,9300	PD	4/24/2003	9/1/2005	9/1/2005	34,431.93	-35,717.75			-1,285.82	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-32,945,3200	PD	4/24/2003	10/1/2005	10/1/2005	32,945.32	-34,175.62			-1,230.30	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-23,211,8900	PD	4/24/2003	11/1/2005	11/1/2005	23,211.89	-24,078.71			-866.82	LL
SLOF60590002	31283KJ66	FHLMC POOL #G1-1185	-20,312,3700	PD	4/24/2003	12/1/2005	12/1/2005	20,312.37	-21,070.91			-758.54	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-31,872,8200	PD	5/20/2003	1/1/2005	1/1/2005	31,872.82	-33,085.48			-1,212.66	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-30,555,6700	PD	5/20/2003	2/1/2005	2/1/2005	30,555.67	-31,718.22			-1,162.55	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-28,953,7500	PD	5/20/2003	3/1/2005	3/1/2005	28,953.75	-30,055.35			-1,101.60	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-34,236,3600	PD	5/20/2003	4/1/2005	4/1/2005	34,236.36	-35,538.85			-1,302.59	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-32,349,5700	PD	5/20/2003	5/1/2005	5/1/2005	32,349.57	-33,580.37			-1,230.80	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-27,725,7300	PD	5/20/2003	6/1/2005	6/1/2005	27,725.73	-28,780.61			-1,054.88	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-31,060,9700	PD	5/20/2003	7/1/2005	7/1/2005	31,060.97	-32,242.74			-1,181.77	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-29,388,0000	PD	5/20/2003	8/1/2005	8/1/2005	29,388.00	-30,506.12			-1,118.12	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-30,572,7000	PD	5/20/2003	9/1/2005	9/1/2005	30,572.70	-31,735.90			-1,163.20	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-25,432,9400	PD	5/20/2003	10/1/2005	10/1/2005	25,432.94	-26,400.58			-967.64	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-22,069,7900	PD	5/20/2003	11/1/2005	11/1/2005	22,069.79	-22,909.48			-839.69	LL
SLOF60590002	31283KR67	FHLMC POOL #G1-1409	-21,763,7100	PD	5/20/2003	12/1/2005	12/1/2005	21,763.71	-22,591.75			-828.04	LL
SLOF60590002	31283KTH1	FHLMC POOL #G1-1452	-49,978,3200	PD	9/17/2003	1/1/2005	1/1/2005	49,978.32	-52,594.37			-2,616.05	LL
SLOF60590002	31283KTH1	FHLMC POOL #G1-1452	-37,936,1100	PD	9/17/2003	2/1/2005	2/1/2005	37,936.11	-39,921.83			-1,985.72	LL
SLOF60590002	31283KTH1	FHLMC POOL #G1-1452	-33,937,7100	PD	9/17/2003	3/1/2005	3/1/2005	33,937.71	-35,714.14			-1,776.43	LL
SLOF60590002	31283KTH1	FHLMC POOL #G1-1452	-53,275,2600	PD	9/17/2003	4/1/2005	4/1/2005	53,275.26	-56,063.89			-2,788.63	LL

Alfred P Sloan Foundation
 Tax ID No. 13-1623877
 DODGE AND COX

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	FXN	TRADE DATE	SETTLE DATE	NE AMOUNT	INDICOS	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60590002	31283KTH1	FHLMC	37,670			9/17/2003		5/1/2005	5/1/2005	37,670.79		-39,642.62	-1,971.83	LL
SLOF60590002	31283KTH1	FHLMC	34,549.74			9/17/2003		6/1/2005	6/1/2005	34,549.74		-36,358.20	-1,808.46	LL
SLOF60590002	31283KTH1	FHLMC	36,775.77			9/17/2003		7/1/2005	7/1/2005	36,775.77		-38,700.75	-1,924.98	LL
SLOF60590002	31283KTH1	FHLMC	34,600.18			9/17/2003		8/1/2005	8/1/2005	34,600.18		-36,411.28	-1,811.10	LL
SLOF60590002	31283KTH1	FHLMC	41,102.91			9/17/2003		9/1/2005	9/1/2005	41,102.91		-43,254.39	-2,151.48	LL
SLOF60590002	31283KTH1	FHLMC	32,195.49			9/17/2003		10/1/2005	10/1/2005	32,195.49		-33,880.72	-1,685.23	LL
SLOF60590002	31283KTH1	FHLMC	34,398.13			9/17/2003		11/1/2005	11/1/2005	34,398.13		-36,198.66	-1,800.53	LL
SLOF60590002	31283KTH1	FHLMC	34,284.24			9/17/2003		12/1/2005	12/1/2005	34,284.24		-36,078.81	-1,794.57	LL
SLOF60590002	31283KVH8	FHLMC	36,986.51			1/21/2004		2/1/2005	2/1/2005	36,986.51		-38,841.61	-1,855.10	LL
SLOF60590002	31283KVH8	FHLMC	39,013.74			1/21/2004		3/1/2005	3/1/2005	39,013.74		-40,970.52	-1,956.78	LL
SLOF60590002	31283KVH8	FHLMC	40,717.67			1/21/2004		4/1/2005	4/1/2005	40,717.67		-42,759.92	-2,042.25	LL
SLOF60590002	31283KVH8	FHLMC	43,258.72			1/21/2004		5/1/2005	5/1/2005	43,258.72		-45,428.47	-2,169.75	LL
SLOF60590002	31283KVH8	FHLMC	28,707.63			1/21/2004		6/1/2005	6/1/2005	28,707.63		-30,147.50	-1,439.87	LL
SLOF60590002	31283KVH8	FHLMC	41,383.40			1/21/2004		7/1/2005	7/1/2005	41,383.40		-43,459.04	-2,075.64	LL
SLOF60590002	31283KVH8	FHLMC	40,000.93			1/21/2004		8/1/2005	8/1/2005	40,000.93		-42,007.23	-2,006.30	LL
SLOF60590002	31283KVH8	FHLMC	40,487.41			1/21/2004		9/1/2005	9/1/2005	40,487.41		-42,518.11	-2,030.70	LL
SLOF60590002	31283KVH8	FHLMC	33,296.68			1/21/2004		10/1/2005	10/1/2005	33,296.68		-34,966.72	-1,670.04	LL
SLOF60590002	31283KVH8	FHLMC	28,368.16			1/21/2004		11/1/2005	11/1/2005	28,368.16		-29,791.00	-1,422.84	LL
SLOF60590002	31283KVH8	FHLMC	35,090.67			1/21/2004		12/1/2005	12/1/2005	35,090.67		-36,850.69	-1,760.02	LL
SLOF60590002	31339LFF2	FHLMC	177,360.66			5/1/2003		1/1/2005	1/1/2005	177,360.66		-184,815.35	-7,454.69	LL
SLOF60590002	31339LFF2	FHLMC	133,694.34			5/1/2003		2/1/2005	2/1/2005	133,694.34		-139,313.68	-5,619.34	LL
SLOF60590002	31339LFF2	FHLMC	121,805.04			5/1/2003		3/1/2005	3/1/2005	121,805.04		-126,924.66	-5,119.62	LL
SLOF60590002	31339LFF2	FHLMC	180,146.88			5/1/2003		4/1/2005	4/1/2005	180,146.88		-187,718.68	-7,571.80	LL
SLOF60590002	31339LFF2	FHLMC	122,275.20			5/1/2003		5/1/2005	5/1/2005	122,275.20		-127,414.58	-5,139.38	LL
SLOF60590002	31339LFF2	FHLMC	119,644.32			5/1/2003		6/1/2005	6/1/2005	119,644.32		-124,673.12	-5,028.80	LL
SLOF60590002	31339LFF2	FHLMC	128,514.60			5/1/2003		7/1/2005	7/1/2005	128,514.60		-133,916.23	-5,401.63	LL
SLOF60590002	31339LFF2	FHLMC	41,821.98			5/1/2003		8/1/2005	8/1/2005	41,821.98		-43,579.81	-1,757.83	LL
SLOF60590002	31371KDE8	FNMA	54,704.97			12/8/2003		1/1/2005	1/1/2005	54,704.97		-57,995.82	-3,290.85	LL
SLOF60590002	31371KDE8	FNMA	16,004.24			12/8/2003		2/1/2005	2/1/2005	16,004.24		-16,967.00	-962.76	LL
SLOF60590002	31371KDE8	FNMA	27,604.58			12/8/2003		3/1/2005	3/1/2005	27,604.58		-29,265.17	-1,660.59	LL
SLOF60590002	31371KDE8	FNMA	43,509.82			12/8/2003		4/1/2005	4/1/2005	43,509.82		-46,127.21	-2,617.39	LL
SLOF60590002	31371KDE8	FNMA	38,889.65			12/8/2003		5/1/2005	5/1/2005	38,889.65		-41,229.11	-2,339.46	LL
SLOF60590002	31371KDE8	FNMA	39,513.47			12/8/2003		6/1/2005	6/1/2005	39,513.47		-41,890.45	-2,376.98	LL
SLOF60590002	31371KDE8	FNMA	46,236.32			12/8/2003		7/1/2005	7/1/2005	46,236.32		-49,017.72	-2,781.40	LL
SLOF60590002	31371KDE8	FNMA	44,229.32			12/8/2003		8/1/2005	8/1/2005	44,229.32		-46,889.99	-2,660.67	LL
SLOF60590002	31371KDE8	FNMA	34,810.85			12/8/2003		9/1/2005	9/1/2005	34,810.85		-36,904.94	-2,094.09	LL
SLOF60590002	31371KDE8	FNMA	15,517.95			12/8/2003		10/1/2005	10/1/2005	15,517.95		-16,451.45	-933.50	LL
SLOF60590002	31371KDE8	FNMA	6,899.44			12/8/2003		11/1/2005	11/1/2005	6,899.44		-7,314.48	-415.04	LL
SLOF60590002	31371KDE8	FNMA	44,729.37			12/8/2003		12/1/2005	12/1/2005	44,729.37		-47,420.12	-2,690.75	LL
SLOF60590002	31385HUC4	FNMA	354.47			8/27/2003		1/1/2005	1/1/2005	354.47		-384.05	-29.58	LL
SLOF60590002	31385HUC4	FNMA	356.60			8/27/2003		2/1/2005	2/1/2005	356.60		-386.35	-29.75	LL
SLOF60590002	31385HUC4	FNMA	599.15			8/27/2003		3/1/2005	3/1/2005	599.15		-649.14	-49.99	LL
SLOF60590002	31385HUC4	FNMA	362.34			8/27/2003		4/1/2005	4/1/2005	362.34		-392.57	-30.23	LL
SLOF60590002	31385HUC4	FNMA	24,729.20			8/27/2003		5/1/2005	5/1/2005	24,729.20		-26,792.54	-2,063.34	LL
SLOF60590002	31385HUC4	FNMA	345.90			8/27/2003		6/1/2005	6/1/2005	345.90		-374.76	-28.86	LL
SLOF60590002	31385HUC4	FNMA	423.01			8/27/2003		7/1/2005	7/1/2005	423.01		-458.30	-35.29	LL
SLOF60590002	31385HUC4	FNMA	350.51			8/27/2003		8/1/2005	8/1/2005	350.51		-379.76	-29.25	LL
SLOF60590002	31385HUC4	FNMA	352.61			8/27/2003		9/1/2005	9/1/2005	352.61		-382.03	-29.42	LL
SLOF60590002	31385HUC4	FNMA	429.55			8/27/2003		10/1/2005	10/1/2005	429.55		-465.39	-35.84	LL
SLOF60590002	31385HUC4	FNMA	357.30			8/27/2003		11/1/2005	11/1/2005	357.30		-387.11	-29.81	LL
SLOF60590002	31385HUC4	FNMA	60,726.99			8/27/2003		12/1/2005	12/1/2005	60,726.99		-67,198.21	-6,471.22	LL
SLOF60590002	31385HVA7	FNMA	868.17			9/19/2003		1/1/2005	1/1/2005	868.17		-960.68	-92.51	LL
SLOF60590002	31385HVA7	FNMA	1,361.85			9/19/2003		2/1/2005	2/1/2005	1,361.85		-1,506.97	-145.12	LL
SLOF60590002	31385HVA7	FNMA	12,457.15			9/19/2003		3/1/2005	3/1/2005	12,457.15		-13,784.62	-1,327.47	LL
SLOF60590002	31385HVA7	FNMA	1,036.56			9/19/2003		4/1/2005	4/1/2005	1,036.56		-1,147.02	-110.46	LL
SLOF60590002	31385HVA7	FNMA	882.54			9/19/2003		5/1/2005	5/1/2005	882.54		-976.59	-94.05	LL
SLOF60590002	31385HVA7	FNMA	1,047.58			9/19/2003		6/1/2005	6/1/2005	1,047.58		-1,159.21	-111.63	LL
SLOF60590002	31385HVA7	FNMA	29,784.32			9/19/2003		7/1/2005	7/1/2005	29,784.32		-32,858.21	-3,173.89	LL
SLOF60590002	31385HVA7	FNMA	869.56			9/19/2003		8/1/2005	8/1/2005	869.56		-962.22	-92.66	LL

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	FXN TRADE DATE	SELL DATE	NET AMOUNT	D COS	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60590002	31385HVA7	FNMA	-1,028.8500	PD		9/19/2003	10/1/2005	10/1/2005	1,028.85	-1,138.49		-109.64	LL
SLOF60590002	31385HVA7	FNMA	-880.8600	PD		9/19/2003	11/1/2005	11/1/2005	880.86	-974.73		-93.87	LL
SLOF60590002	31385HVA7	FNMA	-1,039.8400	PD		9/19/2003	12/1/2005	12/1/2005	1,039.84	-1,150.65		-110.81	LL
SLOF60590002	31385HVB5	FNMA	-1,112.7400	PD		8/8/2003	1/1/2005	1/1/2005	1,112.74	-1,222.25		-102.58	LL
SLOF60590002	31385HVB5	FNMA	-1,119.0800	PD		8/8/2003	2/1/2005	2/1/2005	1,119.08	-1,240.30		-103.17	LL
SLOF60590002	31385HVB5	FNMA	-1,785.4800	PD		8/8/2003	3/1/2005	3/1/2005	1,785.48	-1,950.08		-164.60	LL
SLOF60590002	31385HVB5	FNMA	-1,135.6100	PD		8/8/2003	4/1/2005	4/1/2005	1,135.61	-1,240.30		-104.69	LL
SLOF60590002	31385HVB5	FNMA	-1,361.5400	PD		8/8/2003	5/1/2005	5/1/2005	1,361.54	-1,487.06		-125.52	LL
SLOF60590002	31385HVB5	FNMA	-1,149.8200	PD		8/8/2003	6/1/2005	6/1/2005	1,149.82	-1,255.82		-106.00	LL
SLOF60590002	31385HVB5	FNMA	-1,375.3800	PD		8/8/2003	7/1/2005	7/1/2005	1,375.38	-1,502.17		-126.79	LL
SLOF60590002	31385HVB5	FNMA	-1,164.2000	PD		8/8/2003	8/1/2005	8/1/2005	1,164.20	-1,271.52		-107.32	LL
SLOF60590002	31385HVB5	FNMA	-1,170.8100	PD		8/8/2003	9/1/2005	9/1/2005	1,170.81	-1,278.74		-107.93	LL
SLOF60590002	31385HVB5	FNMA	-1,395.8200	PD		8/8/2003	10/1/2005	10/1/2005	1,395.82	-1,524.50		-128.68	LL
SLOF60590002	31385HVB5	FNMA	-1,185.4100	PD		8/8/2003	11/1/2005	11/1/2005	1,185.41	-1,294.69		-109.28	LL
SLOF60590002	31385HVB5	FNMA	-1,410.0200	PD		8/8/2003	12/1/2005	12/1/2005	1,410.02	-1,540.01		-129.99	LL
SLOF60590002	31385JD21	FNMA	-68,842.9000	PD		5/7/2004	6/1/2005	6/1/2005	68,842.90	-72,478.67		-3,635.77	LL
SLOF60590002	31385JD21	FNMA	-87,054.5200	PD		5/7/2004	7/1/2005	7/1/2005	87,054.52	-91,652.09		-4,597.57	LL
SLOF60590002	31385JD21	FNMA	-64,613.4000	PD		5/7/2004	8/1/2005	8/1/2005	64,613.40	-68,025.79		-3,412.39	LL
SLOF60590002	31385JD21	FNMA	-71,711.1000	PD		5/7/2004	9/1/2005	9/1/2005	71,711.10	-75,498.34		-3,787.24	LL
SLOF60590002	31385JD21	FNMA	-74,136.1300	PD		5/7/2004	10/1/2005	10/1/2005	74,136.13	-78,051.44		-3,915.31	LL
SLOF60590002	31385JD21	FNMA	-71,186.8000	PD		5/7/2004	11/1/2005	11/1/2005	71,186.80	-74,946.35		-3,259.55	LL
SLOF60590002	31385W6U8	FNMA	-53,560.6400	PD		5/7/2004	12/1/2005	12/1/2005	53,560.64	-56,389.31		-2,828.67	LL
SLOF60590002	31385W6U8	FNMA	-43,643.6800	PD		4/23/2003	1/1/2005	1/1/2005	43,643.68	-45,471.26		-1,827.58	LL
SLOF60590002	31385W6U8	FNMA	-42,074.0200	PD		4/23/2003	2/1/2005	2/1/2005	42,074.02	-43,835.87		-1,761.85	LL
SLOF60590002	31385W6U8	FNMA	-45,291.3600	PD		4/23/2003	3/1/2005	3/1/2005	45,291.36	-47,187.94		-1,896.58	LL
SLOF60590002	31385W6U8	FNMA	-44,486.8600	PD		4/23/2003	4/1/2005	4/1/2005	44,486.86	-46,349.75		-1,862.89	LL
SLOF60590002	31385W6U8	FNMA	-53,835.4900	PD		4/23/2003	5/1/2005	5/1/2005	53,835.49	-56,089.85		-2,254.36	LL
SLOF60590002	31385W6U8	FNMA	-40,580.9200	PD		4/23/2003	6/1/2005	6/1/2005	40,580.92	-42,280.25		-1,699.33	LL
SLOF60590002	31385W6U8	FNMA	-45,340.7600	PD		4/23/2003	7/1/2005	7/1/2005	45,340.76	-47,239.40		-1,898.64	LL
SLOF60590002	31385W6U8	FNMA	-37,651.7500	PD		4/23/2003	8/1/2005	8/1/2005	37,651.75	-39,228.42		-1,576.67	LL
SLOF60590002	31385W6U8	FNMA	-40,555.1300	PD		4/23/2003	9/1/2005	9/1/2005	40,555.13	-42,253.38		-1,698.25	LL
SLOF60590002	31385W6U8	FNMA	-36,720.0100	PD		4/23/2003	10/1/2005	10/1/2005	36,720.01	-38,257.66		-1,537.65	LL
SLOF60590002	31385W6U8	FNMA	-37,683.0000	PD		4/23/2003	11/1/2005	11/1/2005	37,683.00	-39,260.98		-1,577.98	LL
SLOF60590002	31385W6U8	FNMA	-34,133.4200	PD		4/23/2003	12/1/2005	12/1/2005	34,133.42	-35,562.76		-1,429.34	LL
SLOF60590002	31385XTF4	FNMA	-34,618.8900	PD		10/29/2003	1/1/2005	1/1/2005	34,618.89	-36,073.97		-1,455.08	LL
SLOF60590002	31385XTF4	FNMA	-24,700.0700	PD		10/29/2003	2/1/2005	2/1/2005	24,700.07	-25,738.24		-1,038.17	LL
SLOF60590002	31385XTF4	FNMA	-45,886.4900	PD		10/29/2003	3/1/2005	3/1/2005	45,886.49	-47,815.16		-1,928.67	LL
SLOF60590002	31385XTF4	FNMA	-39,163.6100	PD		10/29/2003	4/1/2005	4/1/2005	39,163.61	-40,809.71		-1,646.10	LL
SLOF60590002	31385XTF4	FNMA	-20,387.8700	PD		10/29/2003	5/1/2005	5/1/2005	20,387.87	-21,244.80		-856.93	LL
SLOF60590002	31385XTF4	FNMA	-17,547.9100	PD		10/29/2003	6/1/2005	6/1/2005	17,547.91	-18,285.47		-737.56	LL
SLOF60590002	31385XTF4	FNMA	-39,654.7200	PD		10/29/2003	7/1/2005	7/1/2005	39,654.72	-41,321.46		-1,666.74	LL
SLOF60590002	31385XTF4	FNMA	-56,209.9100	PD		10/29/2003	8/1/2005	8/1/2005	56,209.91	-58,572.48		-2,362.57	LL
SLOF60590002	31385XTF4	FNMA	-23,203.7800	PD		10/29/2003	9/1/2005	9/1/2005	23,203.78	-24,178.06		-975.28	LL
SLOF60590002	31385XTF4	FNMA	-40,199.1600	PD		10/29/2003	10/1/2005	10/1/2005	40,199.16	-41,888.78		-1,689.62	LL
SLOF60590002	31385XTF4	FNMA	-30,510.0200	PD		10/29/2003	11/1/2005	11/1/2005	30,510.02	-31,792.39		-1,282.37	LL
SLOF60590002	31385XTF4	FNMA	-18,751.4000	PD		10/29/2003	12/1/2005	12/1/2005	18,751.40	-19,539.54		-788.14	LL
SLOF60590002	31385XTF4	FNMA	-74,764.2600	PD		4/30/2003	1/1/2005	1/1/2005	74,764.26	-81,236.04		-6,471.78	LL
SLOF60590002	31385XTF4	FNMA	-45,948.4200	PD		4/30/2003	2/1/2005	2/1/2005	45,948.42	-49,925.83		-3,977.41	LL
SLOF60590002	31385XTF4	FNMA	-57,418.6800	PD		4/30/2003	3/1/2005	3/1/2005	57,418.68	-62,388.98		-4,970.30	LL
SLOF60590002	31385XTF4	FNMA	-75,959.1000	PD		4/30/2003	4/1/2005	4/1/2005	75,959.10	-82,534.31		-6,575.21	LL
SLOF60590002	31385XTF4	FNMA	-64,006.6200	PD		4/30/2003	5/1/2005	5/1/2005	64,006.62	-69,547.19		-5,540.57	LL
SLOF60590002	31385XTF4	FNMA	-72,753.9600	PD		4/30/2003	6/1/2005	6/1/2005	72,753.96	-79,051.73		-6,297.77	LL
SLOF60590002	31385XTF4	FNMA	-78,070.9200	PD		4/30/2003	7/1/2005	7/1/2005	78,070.92	-84,828.93		-6,758.01	LL
SLOF60590002	31385XTF4	FNMA	-60,907.4400	PD		4/30/2003	8/1/2005	8/1/2005	60,907.44	-66,179.74		-5,272.30	LL
SLOF60590002	31385XTF4	FNMA	-62,229.9600	PD		4/30/2003	9/1/2005	9/1/2005	62,229.96	-67,616.74		-5,386.78	LL
SLOF60590002	31385XTF4	FNMA	-72,750.7800	PD		4/30/2003	10/1/2005	10/1/2005	72,750.78	-79,048.27		-6,297.49	LL
SLOF60590002	31385XTF4	FNMA	-53,940.8400	PD		4/30/2003	11/1/2005	11/1/2005	53,940.84	-58,910.09		-4,969.25	LL
SLOF60590002	31385XTF4	FNMA	-40,952.2200	PD		4/30/2003	12/1/2005	12/1/2005	40,952.22	-44,497.15		-3,544.93	LL
SLOF60590002	31385XTF4	FNMA	-22,183.7700	PD		7/31/2003	1/1/2005	1/1/2005	22,183.77	-23,774.76		-1,590.99	LL
SLOF60590002	31385XTF4	FNMA	-16,543.7100	PD		7/31/2003	2/1/2005	2/1/2005	16,543.71	-17,730.20		-1,186.49	LL

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST	BASE REALIZED GAIN/LOSS	ACQUISITION
SLOF60590002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	-40,442.21			7/31/2003	3/1/2005	3/1/2005	40,442.21	-43,342.68	-2,900.47	LL
SLOF60590002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	-28,615.33			7/31/2003	4/1/2005	4/1/2005	28,615.33	-30,667.59	-2,052.26	LL
SLOF60590002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	-19,450.08			7/31/2003	5/1/2005	5/1/2005	19,450.08	-20,845.02	-1,394.94	LL
SLOF60590002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	-15,390.78			7/31/2003	6/1/2005	6/1/2005	15,390.78	-16,494.59	-1,103.81	LL
SLOF60590002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	-21,774.87			7/31/2003	7/1/2005	7/1/2005	21,774.87	-23,336.54	-1,561.67	LL
SLOF60590002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	-14,602.50			7/31/2003	8/1/2005	8/1/2005	14,602.50	-15,649.77	-1,047.27	LL
SLOF60590002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	-17,695.84			7/31/2003	9/1/2005	9/1/2005	17,695.84	-18,964.96	-1,269.12	LL
SLOF60590002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	-20,756.44			7/31/2003	10/1/2005	10/1/2005	20,756.44	-22,245.07	-1,488.63	LL
SLOF60590002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	-18,298.51			7/31/2003	11/1/2005	11/1/2005	18,298.51	-19,610.86	-1,312.35	LL
SLOF60590002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	-14,860.96			7/31/2003	12/1/2005	12/1/2005	14,860.96	-16,033.94	-1,172.98	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-69,201.78			4/15/2003	1/1/2005	1/1/2005	69,201.78	-72,413.18	-3,211.40	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-37,739.29			4/15/2003	2/1/2005	2/1/2005	37,739.29	-39,490.63	-1,751.34	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-38,458.03			4/15/2003	3/1/2005	3/1/2005	38,458.03	-40,242.72	-1,784.69	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-52,624.04			4/15/2003	4/1/2005	4/1/2005	52,624.04	-55,066.13	-2,442.09	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-47,223.21			4/15/2003	5/1/2005	5/1/2005	47,223.21	-49,414.66	-2,191.45	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-42,825.62			4/15/2003	6/1/2005	6/1/2005	42,825.62	-44,813.00	-1,987.38	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-43,791.91			4/15/2003	7/1/2005	7/1/2005	43,791.91	-45,824.13	-2,032.22	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-34,316.09			4/15/2003	8/1/2005	8/1/2005	34,316.09	-35,908.57	-1,592.48	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-49,774.95			4/15/2003	9/1/2005	9/1/2005	49,774.95	-52,084.82	-2,309.87	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-42,433.38			4/15/2003	10/1/2005	10/1/2005	42,433.38	-44,402.55	-1,969.17	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-35,316.23			4/15/2003	11/1/2005	11/1/2005	35,316.23	-36,955.12	-1,638.89	LL
SLOF60590002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	-35,592.79			4/15/2003	12/1/2005	12/1/2005	35,592.79	-37,244.52	-1,651.73	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-52,285.83			12/23/2003	1/1/2005	1/1/2005	52,285.83	-55,414.81	-3,128.96	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-39,888.14			12/23/2003	2/1/2005	2/1/2005	39,888.14	-42,275.20	-2,387.06	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-39,745.40			12/23/2003	3/1/2005	3/1/2005	39,745.40	-42,123.91	-2,378.51	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-46,619.75			12/23/2003	4/1/2005	4/1/2005	46,619.75	-49,409.65	-2,789.90	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-43,504.64			12/23/2003	5/1/2005	5/1/2005	43,504.64	-46,108.12	-2,603.48	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-37,685.82			12/23/2003	6/1/2005	6/1/2005	37,685.82	-39,941.08	-2,255.26	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-36,878.10			12/23/2003	7/1/2005	7/1/2005	36,878.10	-39,085.02	-2,206.92	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-33,725.48			12/23/2003	8/1/2005	8/1/2005	33,725.48	-35,743.74	-2,018.26	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-38,411.75			12/23/2003	9/1/2005	9/1/2005	38,411.75	-40,710.45	-2,298.70	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-31,260.44			12/23/2003	10/1/2005	10/1/2005	31,260.44	-33,131.18	-1,870.74	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-31,111.84			12/23/2003	11/1/2005	11/1/2005	31,111.84	-32,973.69	-1,861.85	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-29,213.76			12/23/2003	12/1/2005	12/1/2005	29,213.76	-30,962.02	-1,748.26	LL
SLOF60590002	31402CTR3	FNMA POOL #0725160	-87,199.63			3/16/2004	4/1/2005	4/1/2005	87,199.63	-92,857.39	-5,657.76	LL
SLOF60590002	31402CTR3	FNMA POOL #0725345	-71,610.88			3/16/2004	5/1/2005	5/1/2005	71,610.88	-76,257.20	-4,646.32	LL
SLOF60590002	31402CTR3	FNMA POOL #0725345	-81,926.80			3/16/2004	6/1/2005	6/1/2005	81,926.80	-87,242.44	-5,315.64	LL
SLOF60590002	31402CTR3	FNMA POOL #0725345	-81,436.60			3/16/2004	7/1/2005	7/1/2005	81,436.60	-86,720.44	-5,283.84	LL
SLOF60590002	31402CTR3	FNMA POOL #0725345	-68,406.60			3/16/2004	8/1/2005	8/1/2005	68,406.60	-72,845.01	-4,438.41	LL
SLOF60590002	31402CTR3	FNMA POOL #0725345	-75,831.68			3/16/2004	9/1/2005	9/1/2005	75,831.68	-80,751.85	-4,920.17	LL
SLOF60590002	31402CTR3	FNMA POOL #0725345	-59,029.12			3/16/2004	10/1/2005	10/1/2005	59,029.12	-62,859.10	-3,829.98	LL
SLOF60590002	31402CTR3	FNMA POOL #0725345	-65,274.64			3/16/2004	11/1/2005	11/1/2005	65,274.64	-69,509.84	-4,235.20	LL
SLOF60590002	31402CTR3	FNMA POOL #0725345	-51,981.83			3/16/2004	12/1/2005	12/1/2005	51,981.83	-55,554.56	-3,372.73	LL
SLOF60590002	31402CTR3	FNMA POOL #0725345	-66,998.22			6/16/2004	7/1/2005	7/1/2005	66,998.22	-69,573.48	-2,575.24	LL
SLOF60590002	31402CTR3	FNMA POOL #0725606	-58,543.47			6/16/2004	8/1/2005	8/1/2005	58,543.47	-60,793.73	-2,250.26	LL
SLOF60590002	31402CTR3	FNMA POOL #0725606	-59,260.17			6/16/2004	9/1/2005	9/1/2005	59,260.17	-61,537.98	-2,277.81	LL
SLOF60590002	31402CTR3	FNMA POOL #0725606	-57,888.33			6/16/2004	10/1/2005	10/1/2005	57,888.33	-60,113.41	-2,225.08	LL
SLOF60590002	31402CTR3	FNMA POOL #0725606	-41,334.67			6/16/2004	11/1/2005	11/1/2005	41,334.67	-42,923.47	-1,588.80	LL
SLOF60590002	31402CTR3	FNMA POOL #0725606	-47,576.64			6/16/2004	12/1/2005	12/1/2005	47,576.64	-49,405.37	-1,828.73	LL
SLOF60590002	31402CTR3	FNMA POOL #0725606	-68,014.15			9/27/2004	10/1/2005	10/1/2005	68,014.15	-71,361.72	-3,347.57	LL
SLOF60590002	31402CTR3	FNMA POOL #0725936	-79,538.51			9/27/2004	11/1/2005	11/1/2005	79,538.51	-83,453.30	-3,914.79	LL
SLOF60590002	31402CTR3	FNMA POOL #0725936	-60,797.50			9/27/2004	12/1/2005	12/1/2005	60,797.50	-63,789.88	-2,992.38	LL
SLOF60590002	31402CTR3	FNMA POOL #0725936	-67,687.82			5/16/2003	5/1/2005	5/1/2005	67,687.82	-67,687.82	0.00	LG
SLOF60590002	31402CTR3	FNMA POOL #0725936	-52,910.43			5/16/2003	11/1/2005	11/1/2005	52,910.43	-52,910.43	0.00	LG
SLOF60590002	3162CMZ3	SMALL BUSINESS ADMIN 03-20E 1	45,891.00			6/3/2003	6/1/2005	6/1/2005	45,891.00	-45,891.00	0.00	LG
SLOF60590002	3162CMZ3	SMALL BUSINESS ADMIN 03-20E 1	60,236.79			6/3/2003	12/1/2005	12/1/2005	60,236.79	-60,236.79	0.00	LG
SLOF60590002	3162CNA7	SBA BUS ADMIN GTD PARTN 03-20F	-31,916.92			6/3/2003	7/10/2005	7/10/2005	31,916.92	-39,501.66	-7,584.74	LL
SLOF60590002	3162CNA7	SBA BUS ADMIN GTD PARTN 03-20F	-42,992.15			4/22/2003	1/1/2005	1/1/2005	42,992.15	-45,148.47	-2,156.32	SL
SLOF60590002	90783AJ6	UNION PAC RR CO CTF 2000-1	-35,753.93			1/21/2004	12/1/2005	12/1/2005	35,753.93	-36,161.75	-407.82	SL
SLOF60590002	31283KVH8	FHLMC POOL #G1-1516	-97,303.21			10/25/2005	1/1/2005	1/1/2005	97,303.21	-102,442.04	-5,138.83	SL
SLOF60590002	31336WAD1	FHLMC POOL #FB-9904				5/7/2004						
SLOF60590002	31385JD21	FNMA POOL #0545621										

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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LO TRADE DATE	TXN TRADE DATE	SETTLED DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60590002	31385JD21	FNMA POOL #0545621	-74,610	2100	PD	5/7/2004	2/1/2005	74,610.21	-78,550.56	-3,940.35	SL
SLOF60590002	31385JD21	FNMA POOL #0545621	-89,907	4800	PD	5/7/2004	3/1/2005	89,907.48	-94,655.72	-4,748.24	SL
SLOF60590002	31385JD21	FNMA POOL #0545621	-104,953	4300	PD	5/7/2004	4/1/2005	104,953.43	-110,496.28	-5,542.85	SL
SLOF60590002	31385JD21	FNMA POOL #0545621	-81,167	2500	PD	5/7/2004	5/1/2005	81,167.25	-85,453.90	-4,286.65	SL
SLOF60590002	31394ACL8	FNMA GTD REMIC P/T TR 04W9 2A1	-24,728	9400	PD	10/3/2005	12/1/2005	24,728.94	-25,408.99	-680.05	SL
SLOF60590002	31402CZJ4	FNMA POOL #0725345	-87,608	2000	PD	3/16/2004	1/1/2005	87,608.08	-93,292.34	-5,684.26	SL
SLOF60590002	31402CZJ4	FNMA POOL #0725345	-77,240	2000	PD	3/16/2004	2/1/2005	77,240.20	-82,251.76	-5,011.56	SL
SLOF60590002	31402CZJ4	FNMA POOL #0725345	-72,692	2000	PD	3/16/2004	3/1/2005	72,692.00	-77,408.46	-4,716.46	SL
SLOF60590002	31402DDK3	FNMA POOL #0725606	-82,814	9100	PD	6/16/2004	1/1/2005	82,814.91	-85,998.11	-3,183.20	SL
SLOF60590002	31402DDK3	FNMA POOL #0725606	-68,104	9800	PD	6/16/2004	2/1/2005	68,104.98	-70,722.77	-2,617.79	SL
SLOF60590002	31402DDK3	FNMA POOL #0725606	-56,168	7600	PD	6/16/2004	3/1/2005	56,168.76	-58,327.75	-2,158.99	SL
SLOF60590002	31402DDK3	FNMA POOL #0725606	-71,283	3000	PD	6/16/2004	4/1/2005	71,283.30	-74,023.25	-2,739.95	SL
SLOF60590002	31402DDK3	FNMA POOL #0725606	-60,469	8300	PD	6/16/2004	5/1/2005	60,469.83	-62,794.14	-2,324.31	SL
SLOF60590002	31402DDK3	FNMA POOL #0725606	-58,521	1200	PD	6/16/2004	6/1/2005	58,521.12	-60,770.53	-2,249.41	SL
SLOF60590002	31402DPV6	FNMA POOL #0725936	-111,367	2500	PD	9/27/2004	1/1/2005	111,367.25	-116,848.61	-5,481.36	SL
SLOF60590002	31402DPV6	FNMA POOL #0725936	-88,935	0700	PD	9/27/2004	2/1/2005	88,935.07	-93,312.34	-4,377.27	SL
SLOF60590002	31402DPV6	FNMA POOL #0725936	-73,998	9600	PD	9/27/2004	3/1/2005	73,998.96	-77,641.10	-3,642.14	SL
SLOF60590002	31402DPV6	FNMA POOL #0725936	-96,716	8800	PD	9/27/2004	4/1/2005	96,716.88	-101,477.16	-4,760.28	SL
SLOF60590002	31402DPV6	FNMA POOL #0725936	-92,059	1500	PD	9/27/2004	5/1/2005	92,059.15	-96,590.19	-4,531.04	SL
SLOF60590002	31402DPV6	FNMA POOL #0725936	-91,694	4500	PD	9/27/2004	6/1/2005	91,694.45	-96,207.54	-4,513.09	SL
SLOF60590002	31402DPV6	FNMA POOL #0725936	-93,373	7800	PD	9/27/2004	7/1/2005	93,373.78	-97,969.52	-4,595.74	SL
SLOF60590002	31402DPV6	FNMA POOL #0725936	-75,558	9900	PD	9/27/2004	8/1/2005	75,558.99	-79,277.91	-3,718.92	SL
SLOF60590002	31402RAQ2	FNMA POOL #0735415	-80,313	7800	PD	9/27/2004	9/1/2005	80,313.78	-84,266.72	-3,952.94	SL
SLOF60590002	31402RAS8	FNMA POOL #0735417	-32,800	2900	PD	11/8/2005	12/1/2005	32,800.29	-33,722.80	-922.51	SL
SLOF60590002	31402RAS8	FNMA POOL #0735417	-122,529	9000	PD	5/16/2005	6/1/2005	122,529.90	-127,373.66	-4,843.76	SL
SLOF60590002	31402RAS8	FNMA POOL #0735417	-128,317	2500	PD	5/16/2005	7/1/2005	128,317.25	-133,389.79	-5,072.54	SL
SLOF60590002	31402RAS8	FNMA POOL #0735417	-111,381	9000	PD	5/16/2005	8/1/2005	111,381.90	-115,784.97	-4,403.07	SL
SLOF60590002	31402RAS8	FNMA POOL #0735417	-119,656	7100	PD	5/16/2005	9/1/2005	119,656.71	-124,386.89	-4,730.18	SL
SLOF60590002	31402RAS8	FNMA POOL #0735417	-99,299	8700	PD	5/16/2005	10/1/2005	99,299.87	-103,225.32	-3,925.45	SL
SLOF60590002	31402RAS8	FNMA POOL #0735417	-89,540	2000	PD	5/16/2005	11/1/2005	89,540.20	-93,079.84	-3,539.64	SL
SLOF60590002	31402RAS8	FNMA POOL #0735417	-81,469	1600	PD	5/16/2005	12/1/2005	81,469.16	-84,689.74	-3,220.58	SL
SLOF60590002	31402RST7	FNMA POOL #0735930	-35,131	0200	PD	9/13/2005	10/1/2005	35,131.02	-35,872.07	-741.05	SL
SLOF60590002	31402RST7	FNMA POOL #0735930	-34,669	0300	PD	9/13/2005	11/1/2005	34,669.03	-35,400.33	-731.30	SL
SLOF60590002	31402RST7	FNMA POOL #0735930	-29,396	6100	PD	9/13/2005	12/1/2005	29,396.61	-30,016.69	-620.08	SL
								11,514,836.36	-12,101,332.92	-586,496.56	

SLOF60590002	00184AAC9	AOL TIME WARNER INC DEB	-100,000	0000	S	4/11/2003	3/8/2005	121,865.00	-104,776.00	17,089.00	LG
SLOF60590002	001957BC2	AT&T CORP SR NT	-150,000	0000	S	4/11/2003	1/18/2005	171,769.50	-157,195.50	14,574.00	LG
SLOF60590002	001957BC2	AT&T CORP SR NT	-100,000	0000	S	4/11/2003	2/16/2005	117,066.00	-104,797.00	12,269.00	LG
SLOF60590002	001957BC2	AT&T CORP SR NT	-448,000	0000	S	4/11/2003	4/6/2005	521,041.92	-469,490.56	51,551.36	LG
SLOF60590002	001957BD0	AT&T CORP SR NT	-75,000	0000	S	4/11/2003	2/2/2005	93,907.50	-77,121.75	16,785.75	LG
SLOF60590002	023551AH7	AMERADA HESS CORP NT	-50,000	0000	S	12/12/2003	1/6/2005	54,950.50	-54,027.00	923.50	LG
SLOF60590002	1255098G3	CIGNA CORP NT	-325,000	0000	S	4/30/2003	6/20/2005	355,234.75	-349,784.50	5,450.25	LG
SLOF60590002	125581AA6	CIT GROUP INC SR NT	-225,000	0000	S	4/14/2003	1/7/2005	242,876.25	-245,054.25	-2,178.00	LL
SLOF60590002	20030NAE1	COMCAST CORP NEW NT	-200,000	0000	S	5/12/2003	2/4/2005	206,142.00	-199,664.00	6,478.00	LG
SLOF60590002	20030NAE1	COMCAST CORP NEW NT	-125,000	0000	S	5/12/2003	2/7/2005	128,926.25	-124,790.00	4,136.25	LG
SLOF60590002	20030NAE1	COMCAST CORP NEW NT	-100,000	0000	S	5/12/2003	6/1/2005	102,264.00	-99,832.00	2,432.00	LG
SLOF60590002	20030NAE1	COMCAST CORP NEW NT	-100,000	0000	S	5/12/2003	6/1/2005	102,362.00	-99,832.00	2,530.00	LG
SLOF60590002	404119AA7	HCA HEALTHCARE CO NT	-108,000	0000	S	4/11/2003	3/1/2005	124,073.64	-123,877.08	196.56	LG
SLOF60590002	577778BL6	MAY DEPT STORES CO DEB	-225,000	0000	S	4/14/2003	6/21/2005	299,646.00	-280,525.50	19,120.50	LG
SLOF60590002	88731EAF7	TIME WARNER ENTMT CO LP SR DEB	-175,000	0000	S	5/9/2003	1/20/2005	220,381.00	-217,661.50	2,719.50	LG
SLOF60590002	88731EAF7	TIME WARNER ENTMT CO LP SR DEB	-200,000	0000	S	5/9/2003	1/25/2005	253,450.00	-248,756.00	4,694.00	LG
SLOF60590002	912828BK5	U S TREASURY NOTES	-1,000,000	0000	S	6/30/2004	9/16/2005	978,593.75	-982,500.00	-3,906.25	LL
SLOF60590002	91529YAC0	UNUMPROVIDENT CORP SR NT	-100,000	0000	S	4/11/2003	3/15/2005	108,875.00	-98,250.00	10,625.00	LG
SLOF60590002	983024AA8	WYETH NT	-600,000	0000	S	5/9/2003	2/14/2005	633,438.00	-642,066.00	-8,628.00	LL
SLOF60590002	983024AE0	WYETH SR NT	-225,000	0000	S	12/11/2003	7/14/2005	234,582.75	-224,559.00	10,023.75	LG
SLOF60590002	023551AH7	AMERADA HESS CORP NT	-200,000	0000	S	1/13/2004	1/6/2005	219,802.00	-218,738.00	1,064.00	SG
SLOF60590002	14149YAG3	CARDINAL HEALTH INC NT	-150,000	0000	S	9/10/2004	5/27/2005	138,024.00	-131,709.00	6,315.00	SG
SLOF60590002	577778CE1	MAY DEPARTMENT STORES CO SR NT	-300,000	0000	S	7/13/2004	5/12/2005	324,705.00	-299,619.00	25,086.00	SG
SLOF60590002	9128276D9	U S TREASURY NOTES	-2,400,000	0000	S	12/27/2004	3/1/2005	2,416,875.00	-2,437,781.25	-20,906.25	SL

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 Tax ID No. 13-1623877
 DODGE AND COX

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ADJUSTED COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60590002	9128277B2	U S TREASURY NOTES	-1,000,000	0000	S	4/11/2005	8/31/2005	9/6/2005	1,058,125.00	-1,042,343.75	15,781.25	SG
SLOF60590002	9128277B2	U S TREASURY NOTES	-1,000,000	0000	S	4/11/2005	10/31/2005	11/3/2005	1,026,171.88	-1,042,343.75	-16,171.87	SL
SLOF60590002	912828B8	U S TREASURY NOTES	-3,000,000	0000	S	1/31/2005	8/5/2005	8/10/2005	2,984,531.25	-2,975,390.63	9,140.62	SG
SLOF60590002	912828B8	U S TREASURY NOTES	-6,000,000	0000	S	1/31/2005	10/11/2005	10/14/2005	5,986,406.25	-5,950,781.25	35,625.00	SG
SLOF60590002	912828B7	U S TREASURY NOTES	-3,500,000	0000	S	6/28/2005	11/7/2005	11/10/2005	3,483,183.59	-3,469,648.44	13,535.15	SG
SLOF60590002	912828B7	U S TREASURY NOTES	-2,000,000	0000	S	8/31/2005	11/7/2005	11/10/2005	1,990,390.63	-1,985,703.13	4,687.50	S3
SLOF60590002	912828CF5	U S TREASURY NOTES	-1,200,000	0000	S	8/31/2005	11/8/2005	11/14/2005	1,189,125.00	-1,188,656.25	468.75	S3
SLOF60590002	912828CF5	U S TREASURY NOTES	-3,400,000	0000	S	8/31/2005	12/14/2005	12/19/2005	3,376,492.19	-3,367,859.37	8,632.82	SG
									29,265,277.80	-29,015,133.46	250,144.14	

GRAND TOTAL 59,780,113.96 -60,161,700.77 -381,586.81

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 BRCP REIT, LLC 1

ACCOUNT	SECURITY	SECURITY	DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF60600002	999092901	BRCP REIT I		0.0000	CD		7/15/2005			7/15/2005	105,611.00		0.00			105,611.00	
SLOF60600002	999092901	BRCP REIT I		0.0000	CD		12/16/2005			12/16/2005	76,143.00		0.00			76,143.00	
											181,754.00		0.00			181,754.00	
GRAND TOTAL											181,754.00		0.00		181,754.00		

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 LAYTON BELLING REALTY

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60610002	999097611	LBA REALTY FUND	0.0000	CD		12/28/2005	12/28/2005	12/28/2005	623,478.04		0.00	623,478.04	
									623,478.04		0.00	623,478.04	
GRAND TOTAL											0.00	623,478.04	

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 TIFF SECOND PARTNERS I

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	TAX TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF60650002	999097751	TIFF SECONDARY PARTNERS I	0	0000	CD	3/10/2005		3/10/2005	84,962.00		0.00	84,962.00	
SLOF60650002	999097751	TIFF SECONDARY PARTNERS I	0	0000	CD	7/29/2005		7/29/2005	64,552.00		0.00	64,552.00	
SLOF60650002	999097751	TIFF SECONDARY PARTNERS I	0	0000	CD	12/29/2005		12/29/2005	105,182.00		0.00	105,182.00	
									254,696.00		0.00	254,696.00	

GRAND TOTAL 254,696.00 0.00 254,696.00

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 ACACIA CD FD 9-A

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60660002	999099872	ACACIA CREDIT FUND 9-A	0.0000	CD		4/29/2005		4/29/2005	4/29/2005	498,283.69		0.00	498,283.69	
SLOF60660002	999099872	ACACIA CREDIT FUND 9-A	0.0000	CD		5/24/2005		5/24/2005	5/24/2005	166,094.58		0.00	166,094.58	
SLOF60660002	999099872	ACACIA CREDIT FUND 9-A	0.0000	CD		9/29/2005		9/29/2005	9/29/2005	269,903.67		0.00	269,903.67	
SLOF60660002	999099872	ACACIA CREDIT FUND 9-A	0.0000	CD		10/19/2005		10/19/2005	10/19/2005	332,189.13		0.00	332,189.13	
SLOF60660002	999099872	ACACIA CREDIT FUND 9-A	0.0000	CD		12/5/2005		12/5/2005	12/5/2005	238,760.94		0.00	238,760.94	
											1,505,231.99	0.00	1,505,231.99	

GRAND TOTAL 1,505,231.99 0.00 1,505,231.99

Alfred P. Sloan Foundation
 Tax ID No. 13-1623877
 CCG GOLDEN GATE II

ACCOUNT	SECURITY	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60690002	999104656	GOLDEN GATE CAPITAL INVESTMENT	0 0000	CD		7/7/2005	7/7/2005	81,501.82	0.00	81,501.82	
								81,501.82	0.00	81,501.82	
GRAND TOTAL									0.00	81,501.82	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	TRADE DATE	TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST	BASE REALIZED	GAIN/LOSS	Acquisition
SLOF60720002	1999105218	BAIN CAPITAL FUND VIII LP	0	0000	CD	NA	6/8/2005	1,156,995.50	0.00	0.00	1,156,995.50	
		BAIN CAPITAL VIII					6/8/2005	1,156,995.50	0.00	0.00	1,156,995.50	

GRAND TOTAL

1,156,995.50 0.00 0.00 1,156,995.50

Alfred P. Sloan Foundation
 Tax ID No 13-1623877
 CASH ACCOUNT

ACCOUNT	SECURITY	SECURITY DESC	UNITS	PKNCODE	LO	TRADE DATE	TN	TRADE DATE	SELL DATE	NET AMOUNT	AD COST	BASE REALIZED GAIN/LOSS	ACQUISITION
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-401,500.3700	S	N/A	1/4/2005				401,500.37	-401,500.37	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-1,150,000.0000	S	N/A	1/11/2005				1,150,000.00	-1,150,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-140,000.0000	S	N/A	1/12/2005				140,000.00	-140,000.00	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-667,021.2200	S	N/A	1/14/2005				667,021.22	-667,021.22	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-34,018.0800	S	N/A	1/18/2005				34,018.08	-34,018.08	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-150,000.0000	S	N/A	1/26/2005				150,000.00	-150,000.00	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-404.3200	S	N/A	2/3/2005				404.32	-404.32	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-43,686.0000	S	N/A	2/7/2005				43,686.00	-43,686.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-1,226,419.3200	S	N/A	2/7/2005				1,226,419.32	-1,226,419.32	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-221,027.5100	S	N/A	2/9/2005				221,027.51	-221,027.51	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-20,000.0000	S	N/A	2/10/2005				20,000.00	-20,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-500,000.0000	S	N/A	2/16/2005				500,000.00	-500,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-300,000.0000	S	N/A	2/18/2005				300,000.00	-300,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-79,890.0000	S	N/A	2/24/2005				79,890.00	-79,890.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-499,995.1900	S	N/A	2/28/2005				499,995.19	-499,995.19	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-32,519.0800	S	N/A	3/10/2005				32,519.08	-32,519.08	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-179,786.0000	S	N/A	3/11/2005				179,786.00	-179,786.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-190,000.0000	S	N/A	3/25/2005				190,000.00	-190,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-20,772.9000	S	N/A	4/4/2005				20,772.90	-20,772.90	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-608,697.0000	S	N/A	4/7/2005				608,697.00	-608,697.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-150,000.0000	S	N/A	4/12/2005				150,000.00	-150,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-1,331,415.9100	S	N/A	4/15/2005				1,331,415.91	-1,331,415.91	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-36,668.1900	S	N/A	4/26/2005				36,668.19	-36,668.19	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-5,712.7200	S	N/A	5/3/2005				5,712.72	-5,712.72	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-298,887.1000	S	N/A	5/4/2005				298,887.10	-298,887.10	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-150,000.0000	S	N/A	5/11/2005				150,000.00	-150,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-186,778.0800	S	N/A	5/12/2005				186,778.08	-186,778.08	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-413,221.9200	S	N/A	5/12/2005				413,221.92	-413,221.92	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-96,226.1500	S	N/A	5/17/2005				96,226.15	-96,226.15	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-10,072.0200	S	N/A	5/23/2005				10,072.02	-10,072.02	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-557.7100	S	N/A	6/6/2005				557.71	-557.71	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-539,786.0000	S	N/A	6/8/2005				539,786.00	-539,786.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-150,000.0000	S	N/A	6/13/2005				150,000.00	-150,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-414,039.8300	S	N/A	6/14/2005				414,039.83	-414,039.83	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-70,968.2300	S	N/A	6/27/2005				70,968.23	-70,968.23	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-470,951.0000	S	N/A	7/8/2005				470,951.00	-470,951.00	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-27,138.0100	S	N/A	7/12/2005				27,138.01	-27,138.01	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-147,861.9900	S	N/A	7/12/2005				147,861.99	-147,861.99	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-150,000.0000	S	N/A	7/20/2005				150,000.00	-150,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-160,000.0000	S	N/A	7/27/2005				160,000.00	-160,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-470,246.0000	S	N/A	7/29/2005				470,246.00	-470,246.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-17,372.0600	S	N/A	8/3/2005				17,372.06	-17,372.06	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-700,000.0000	S	N/A	8/8/2005				700,000.00	-700,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-90,000.0000	S	N/A	8/10/2005				90,000.00	-90,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-33,842.5900	S	N/A	8/23/2005				33,842.59	-33,842.59	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-350,000.0000	S	N/A	9/7/2005				350,000.00	-350,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-285,328.0000	S	N/A	9/8/2005				285,328.00	-285,328.00	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-160,000.0000	S	N/A	9/12/2005				160,000.00	-160,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-258,101.2400	S	N/A	9/14/2005				258,101.24	-258,101.24	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-157,815.2000	S	N/A	9/21/2005				157,815.20	-157,815.20	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-252,284.5300	S	N/A	10/3/2005				252,284.53	-252,284.53	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-362,817.0000	S	N/A	10/7/2005				362,817.00	-362,817.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-160,000.0000	S	N/A	10/12/2005				160,000.00	-160,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-160,000.0000	S	N/A	10/17/2005				160,000.00	-160,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-1,287,014.4400	S	N/A	10/19/2005				1,287,014.44	-1,287,014.44	0.00	

Alfred P Sloan Foundation
 Tax ID No 13-1623877
 CASH ACCOUNT

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-108,390.68	S	N/A	10/26/2005			108,390.68		-108,390.68	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-50,734.19	S	N/A	10/31/2005			50,734.19		-50,734.19	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-18,843.32	S	N/A	11/3/2005			18,843.32		-18,843.32	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-160,000.00	S	N/A	11/10/2005			160,000.00		-160,000.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-326,917.84	S	N/A	11/15/2005			326,917.84		-326,917.84	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-17,550.00	S	N/A	11/21/2005			17,550.00		-17,550.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-59,747.13	S	N/A	11/30/2005			59,747.13		-59,747.13	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-24,038.99	S	N/A	12/2/2005			24,038.99		-24,038.99	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-17,661.77	S	N/A	12/6/2005			17,661.77		-17,661.77	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-105,620.00	S	N/A	12/7/2005			105,620.00		-105,620.00	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-130,344.80	S	N/A	12/7/2005			130,344.80		-130,344.80	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-7,641.13	S	N/A	12/16/2005			7,641.13		-7,641.13	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-689,528.41	S	N/A	12/22/2005			689,528.41		-689,528.41	0.00	
SLOF70000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	-478,380.45	S	N/A	12/23/2005			478,380.45		-478,380.45	0.00	
SLOF70000002	996102802	SLO CLIENT CASH INVESTMENT TR	-211,383.80	S	N/A	12/29/2005			211,383.80		-211,383.80	0.00	
									18,427,625.42		-18,427,625.42	0.00	
SLOF70000002	204912109	COMPUTER ASSOC INTL INC COM	24.0000	SD		12/15/2004			0.00		744.72	744.72	
SLOF70000002	185060100	CLEARONE COMMUNICATIONS INC	111.0000	SD		10/7/2005			0.00		260.85	260.85	
									0.00		1,005.57	1,005.57	
SLOF70000002	549463107	LUCENT TECHNOLOGIES INC COM	0.0000	CD		2/2/2005		2/2/2005	412.57		0.00	412.57	
SLOF70000002	NA8123459	USD (UNITED STATES DOLLAR)	0.0000	CD		3/15/2005		3/15/2005	2,235.25		0.00	2,235.25	
SLOF70000002	NA8123459	USD (UNITED STATES DOLLAR)	0.0000	CD		3/15/2005		3/15/2005	176.04		0.00	176.04	
SLOF70000002	549463107	LUCENT TECHNOLOGIES INC COM	0.0000	CD		5/18/2005		5/18/2005	598.66		0.00	598.66	
SLOF70000002	683402101	ONYX SOFTWARE COM	0.0000	CD		6/3/2005		6/3/2005	569.09		0.00	569.09	
SLOF70000002	232217109	CUTTER & BUCK INC COM	0.0000	CD		7/11/2005		7/11/2005	27,691.85		0.00	27,691.85	
SLOF70000002	640938106	NETWORKS ASSOCIATES INC	0.0000	CD		9/27/2005		9/27/2005	66,235.63		0.00	66,235.63	
SLOF70000002	NA8123459	USD (UNITED STATES DOLLAR)	0.0000	CD		9/29/2005		9/29/2005	962.76		0.00	962.76	
SLOF70000002	NA8123459	USD (UNITED STATES DOLLAR)	0.0000	CD		9/30/2005		9/30/2005	252,284.53		0.00	252,284.53	
SLOF70000002	185060100	CLEARONE COMMUNICATIONS INC	0.0000	CD		10/19/2005		10/19/2005	464.97		0.00	464.97	
									351,631.35		0.00	351,631.35	
									18,779,256.77		-18,426,619.85	352,636.92	
Realized Gain/loss- FFX Contracts									0.00		0.00	0.00	
Realized Settlement G/L ID cost									0.00		0.00	0.00	
Realized Currency G/L- Non Base									0.00		0.00	0.00	
Realized Currency G/L- Dividend									0.00		0.00	0.00	
Realized Currency G/L- Interest									0.00		0.00	0.00	
Journal Entries on Futures Contract									0.00		0.00	0.00	
Grand Total									19,131,353.09		-18,426,619.85	352,636.92	

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
GRANT REFUNDS	1,202,876.	
ROYALTIES	913.	913.
TOTALS	1,203,789.	913.

FORM 990PF, PART I - LEGAL FEES
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DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
GENERAL LEGAL	180,194.	68,844.		110,183.
TOTALS	180,194.	68,844.	NONE	110,183.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INVESTMENT MANAGEMENT FEES	3,590,962.	3,590,962.
TOTALS	3,590,962.	3,590,962.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
FEDERAL EXCISE TAXES	3,953,000.		
PAYROLL TAXES	167,681.	44,313.	122,617.
TOTALS	4,120,681.	44,313.	122,617.

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
HONORARIA	154,543.		186,196.
PROGRAM OUTREACH	104,197.		104,197.
OTHER PROGRAM EXPENSES	156,105.	13,739.	169,060.
COMPUTER SYSTEM SUPPORT	163,904.	53,718.	111,348.
TELEPHONE & POSTAGE	111,005.	40,517.	70,488.
SUPPLIES & SERVICES	172,159.	62,838.	123,111.
FURNITURE & EQUIPMENT	23,128.	4,348.	18,780.
UTILITIES	12,724.	2,597.	10,127.
INSURANCE	37,194.	14,107.	23,087.
BOOKS & SUBSCRIPTIONS	8,537.	2,197.	6,340.
EXPENSE FLOW THRU FROM LP'S		9,902,247.	
TOTALS	943,496.	10,096,308.	822,734.

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
LARGE CAP EQUITIES	259,606,101.	312,553,467.
SMALL CAP EQUITIES	47,000,000.	67,761,605.
EQUITY HEDGE FUNDS	93,786,328.	145,731,894.
ABSOLUTE RETURN STRATEGIES	248,983,923.	322,025,672.
NON-US EQUITIES	142,289,718.	272,785,171.
TOTALS	791,666,070.	1,120,857,809.

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
BLACKROCK CORE BOND ACCT	59,780,267.	58,787,202.
BLACKROCK INTERIM CASH ACCT	14,295,051.	13,868,642.
DODGE & COX FUND	104,271,597.	103,169,966.
COLCHESTER	39,574,140.	41,490,233.
OTHER ADJUSTMENT		-56,522.
TOTALS	217,921,055.	217,259,521.

FORM 990PF, PART II - OTHER INVESTMENTS
=====

DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ----
REAL ESTATE LP'S	26,832,958.	25,667,460.
BUYOUT FUNDS	7,435,381.	3,517,632.
VENTURE CAPITAL LP'S	56,982,272.	35,110,007.
NON-VENTURE LP'S	116,576,711.	121,058,115.
OTHER LP INVESTMENTS	34,280,779.	23,169,539.
	-----	-----
TOTALS	242,108,101.	208,522,753.
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FORM 990PF, PART II - OTHER LIABILITIES

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DESCRIPTION	ENDING BOOK VALUE
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ACCRUED EXCISE TAX & OTHER	41,557.
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TOTALS	----- 41,557. =====
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2005
FORM 990-PF
STATEMENT 10
Part VII - B - Questions 5 (a)(4) & 5 (c)
Part XVII - Line 1 (d)
Grants Where Expenditure Responsibility Exists

(i)	(ii)	(iii)	(iv)	(v)	(vi)	(vii)
Name and Address of Grantee	Date and Amount of Grant	Purpose of Grant	Amounts Expended by Grantee	Has Grantee Diverted Any Funds to Knowledge of Grantee	Date of Reports Received From Grantee	Date and Results of Any Verification of Grantee's Report
Internet Archive P O Box 29244 116 Sheridan Avenue San Francisco, CA 94129 Tax Status Private Operating Foundation	\$1,000,000 3/28/03 (Paid in 2005) (\$200,000)	To enhance its activities in support of preservation and access to digital information, including the past states of the internet itself	\$1,000,000	No	9/8/06 Final Financial & 5/11/05 Interim Substantive reports	Reports from Grantee Dated 9/8/06 and 5/11/05
The America Prepared Campaign, Inc 45 Rockefeller Plaza, Suite 2408 New York, NY 10111 Tax Status Private Foundation	\$3,471,500 10/4/03 (Paid in 2005) (-0-)	To support an intensive 15 month effort to improve citizen's terrorism preparedness	\$3,028,191 (\$425,000 refunded 9/22/05, \$18,308 57 refunded 10/5/06)	No	9/10/06 Final Financial and 4/22/05 Final Substantive	Reports from Grantee as noted in column (vi)
On Demand Books, LLC 240 Centre Street New York, NY 10013 Tax Status Development Stage Co	\$766,000 3/8/05 (Paid in 2005) (\$766,000)	To develop 500 Demand Book machines that can print, trim and bind from a digital file a library-quality paperback in minutes	\$192,225	No	Interim Financial and Substantive reports dated 8/17/05	Reports from Grantee as noted in column (vi)
Internet Archive 116 Sheridan Avenue San Francisco, CA 94129 Tax Status Private Operating Foundation	\$2,000,000 4/27/05 (Paid in 2005) (\$1,000,000)	To launch the building of an open access archive of millions of books	\$1,000,000	No	Interim Financial and Substantive reports dated 5/6/06	Reports from Grantee as noted in column (vi)
Work Family Directions, Inc Watertown, MA 02472 Tax Status Corporation	\$105,000 6/9/05 (Paid in 2005) (\$105,000)	To analyze previously proprietary business data and business and employee outcomes of flexible work	N/A	No	N/A	N/A
The Bellwether Group, Inc 198 Tremont Street Boston, MA 02116 Tax Status Consulting Firm	\$44,500 5/25/05 (Paid in 2005) (\$44,500)	To create a pilot study of tourism preparedness at 5 major US corporations	\$44,500	No	Final Financial and Substantive reports dated 2/10/06	Reports from Grantee as noted in column (vi)

2005
 FORM 990-PF
 STATEMENT 10
 Part VII - B - Questions 5 (a)(4) & 5 (c)
 Part XVII - Line I (d)

Grants where Expenditure Responsibility Exists

(i)	(ii)	(iii)	(iv)	(v)	(vi)	(vii)
Name and Address of Grantee	Date and Amount of Grant	Purpose of Grant	Amounts Expended by Grantee	Has Grantee Diverted Any Funds to Knowledge of Grantor	Date of Reports Received From Grantee	Date and Results of Any Verification of Grantee's Report
Galatee Films Paris, France 75017 Tax Status Filmmaker	\$2,000,000 11/15/05 (Paid in 2005) (-0-)	To integrate the Census of Marine Life into a major motion picture about the state of the oceans	N/A	No	N/A	N/A
Congressional Quarterly, Inc Washington, DC 20036 Tax Status "C" Corporation Publisher	\$129,280 12/8/05 (Paid in 2005) (\$129,280)	To enable <i>Governing Magazine</i> to execute a multi-media publishing program on performance measurement in Government	N/A	No	N/A	N/A

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

NAME AND ADDRESS	TITLE AND TIME DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
RALPH E. GOMORY 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	PRESIDENT & TRUSTEE 40	630,063.	69,385.	NONE
WILLIAM B. PETERSEN 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	VP & CIO 40	841,266.	71,593.	NONE
CHRISTOPHER T. SIA 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	TREASURER & CTO 40	148,500.	62,755.	NONE
MICHAEL S. TEITELBAUM AS OF 10/11/05 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	VICE PRESIDENT 40	32,827.	12,091.	NONE
JUNE YEARWOOD 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	VP & SECRETARY 40	285,087.	53,514.	NONE
STEPHEN L. BROWN 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2	18,500.	NONE	NONE

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

NAME AND ADDRESS	TITLE AND TIME DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
S. PARKER GILBERT 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2	14,000.	NONE	NONE
WILLIAM E. HOGLUND 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2	17,000.	NONE	NONE
SANDRA O. MOOSE 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2	18,500.	NONE	NONE
RICHARD E. SALOMON 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2	17,000.	NONE	NONE
HAROLD T. SHAPIRO 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	CHAIRMAN & TRUSTEE 2	18,500.	NONE	NONE
ROBERT M. SOLOW 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2	18,500.	NONE	NONE
MARTA TIENDA	MEMBER & TRUSTEE 2	15,750.	NONE	NONE

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

NAME AND ADDRESS	TITLE AND TIME DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
ELECTED 12/14/04 630 FIFTH AVENUE 2550 NEW YORK, NY 10111				
DENNIS WEATHERSTONE 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2	18,500.	NONE	NONE
SHEILA E. WIDNALL 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2	13,000.	NONE	NONE
GRAND TOTALS		2,106,993.	269,338.	NONE

2005
FORM 990-PF
STATEMENT 14
PART XV,2

For Information regarding grant, fellowship, etc., programs See
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 Erica Stella
Alfred P Sloan Foundation
630 Fifth Avenue, Suite 2550
New York, New York 10111-0242
Telephone (212) 649-1649
- (b) (form) Candidates are nominated by department heads or other senior scholars Direct applications are not accepted Nomination forms are available on request addressed to (a) above. In addition to this form, the nominator should submit a letter describing the candidate's qualifications and must see that the Foundation receives three supporting letters directly from other scholars, preferably not at the same institution A list of the candidate's publications plus one copy of each of no more than two representative publications should accompany the nomination form and letter

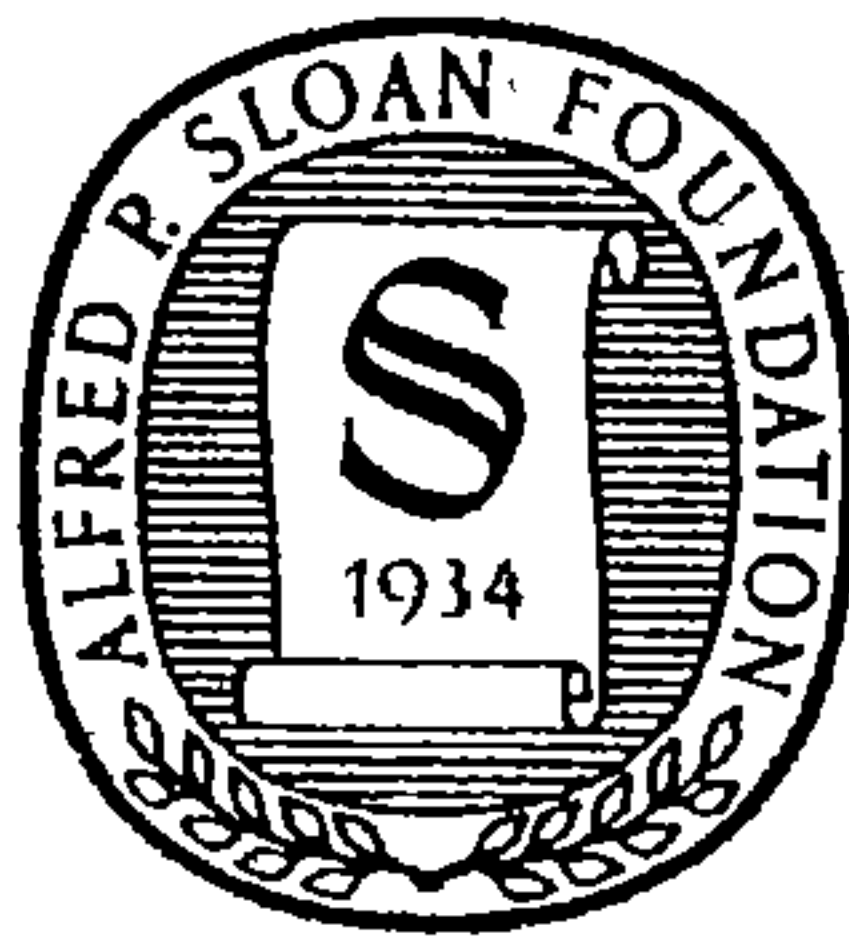
(c) (submission deadline) Nominations are due by September 15 for those awards which begin the following September.

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

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

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

**SLOAN
INDUSTRY
STUDIES
FELLOWSHIPS**



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*Too often we fail to recognize and
pay tribute to the creative spirit.*

ALFRED P. SLOAN, JR.

The text of this brochure can be found
on the World Wide Web at
[http //www sloan org/programs/
fellow_annon shtml](http://www.sloan.org/programs/fellow_announ.shtml)

✓

The Sloan Foundation is pleased to announce the availability of Industry Studies Fellowships to support the development of research in industry studies. Industry studies research includes close contact with people in a particular industry as well as field research: that is, interaction with people in their workplaces for observations, insights and primary data collection. The Sloan Industry Studies Program, which includes at its core the twenty-six Sloan Industry Centers, is dedicated to promoting research cooperation between academics and industry in order to understand the complex influences that shape industrial enterprises.

Modeled after the prestigious Sloan Research Fellowships for early-career scientists, the Industry Studies Fellowships are intended to provide support and recognition to junior faculty in a wide range of academic disciplines. Awards are made to those who show the most outstanding promise of making important contributions to understanding modern industry and the multifaceted environment of industrial enterprises. The historical roots of industry studies extend back to intellectual leaders such as Adam Smith (1723-1790) and Alfred Marshall (1842-1924), who demonstrated that the scientific foundation and social effects of economic analysis are enhanced by grounding scholarship in the direct observation of production processes and in the practical experience of industry. The creation of the Sloan Industry Centers program in 1990 was based on the fundamental principle of scholarship grounded in direct observation.

To qualify as industry studies research, a candidate's scholarship should demonstrate significant personal investment in developing



an understanding of the market, firms and institutions that characterize a particular industry and should reflect knowledge gained by direct contact and communication with people who work in that industry, including but not limited to primary data collection. The candidate's research may be multidisciplinary or it may contribute to a single discipline; however, narrowly technical research within a single discipline will not usually qualify as industry studies. Inherently, industry studies research is likely to require observation-based study integrated with appropriate theory and data analysis.

The Sloan Industry Studies Fellowships will be awarded to up to five (5) junior faculty members who are conducting such research on a topic important to a specific industry. At its discretion, the Sloan Foundation may choose to award more than five fellowships in a given year. The Sloan Foundation anticipates that financial assistance at this crucial point in a scholar's early career, even in modest amounts, will produce research results that ultimately may provide important benefits to industrial development and economic competitiveness.

Sloan Fellows, once chosen, are free to pursue any direction of original investigation in industry studies, subject to an expectation that they will establish close working relationships within a chosen industry.

Procedures

Who is eligible

Candidates for Sloan Industry Studies Fellowships are required to hold a Ph D (or equivalent) in economics, management, engineering, political science, sociology, or in a



related or interdisciplinary field, and must be members of the regular faculty (i.e., tenure track) of a college or university in the United States or Canada. They may be no more than six years from completion of their most advanced degree as of the year of their nomination, unless special circumstances such as military service, a significant change of field, or child rearing are involved or unless they have held a faculty appointment for less than two years. The letter of nomination must clearly explain such special circumstances.

While Fellows are expected to be at an early stage of their academic careers, there should be strong evidence of relevant research accomplishments. Candidates in all fields are normally below the rank of associate professor and do not hold tenure, but these are not strict requirements. The Foundation welcomes nominations of all candidates who meet the highest standards, and strongly encourages the participation of women and members of underrepresented minority groups.

The nominating and selection process

Candidates may be nominated by Directors and faculty members at the Sloan Industry Centers, Affiliates of the Sloan Industry Studies program, department heads, or other senior scholars. Candidates and nominators are not required to have a formal relationship with a Sloan Industry Center. Direct applications are not accepted. Nomination forms are available from the Sloan Foundation's website or on request from the Program Director. 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 or professionals, preferably not at the same institution.

Attachments to the nomination form and letter should include the nominee's curriculum vitae, a list of academic and professional publications, plus one copy of no more than two representative publications (single-sided, letter-size paper), and a brief statement (one to two pages) by the nominee describing his/her significant independent work and an initial plan for research in a specific industry. These materials should describe the extent to which the nominee has experience in conducting observation-based, field research; detailed studies of this (or another) industry; and/or collaborative, interdisciplinary work. *Strong evidence—in submitted publications and supporting letters—of the nominee's independent capabilities to contribute to the field of industry studies, as defined above, is one of the most important considerations in the review process.*

Nominations are due by October 15. Nominations are reviewed and candidates selected by a Program Committee of scholars representing the participating disciplines from the industry studies community. Candidates selected for awards are notified in December.

Nomination forms and supporting letters should be mailed to.

Sloan Industry Studies Fellowships
Gail M. Pesyna, Program Director
Alfred P. Sloan Foundation
630 Fifth Avenue, Suite 2550
New York, New York 10111-0242

Terms of awards

The size of the award is \$45,000 for a two-year period. Funds are awarded directly to the Fellow's institution and may be used by



the Fellow for such purposes as travel to field locations, survey design and implementation, research assistance, faculty course buy-outs, summer support, or any other activity directly related to the Fellow's research. They may not be used to augment an existing full-time, 12-month salary or for indirect or overhead charges by the Fellow's institution. Expenditures must be approved by the Fellow's department chairman and must be in accord with the policies of the institution.

If unexpended funds remain at the end of two years, an extension of the termination date may be obtained. Extensions are limited to a maximum of two years. Funds remaining at the end of that period must be returned to the Foundation. When a Fellow transfers to another institution during the term of the fellowship, the Foundation will allow the transfer of unexpended funds to the new institution.

Reporting

The Fellow's institution is required to report annually on expenditures from the fellowship grant, and the Fellow must submit a brief annual research progress report and a final report. Reprints or preprints of academic papers may be submitted in lieu of such reports.

Evolution of the Program

The Sloan Industry Studies Fellowship program was launched in 2004, with the first awards granted for the 2005-2006 academic year. Six new Fellows were selected from fifty-one highly qualified scholars in the early stages of their careers on the basis of their exceptional promise to contribute to the field of industry studies, to the advancement of knowledge, and to US industrial development and economic competitiveness.



The Alfred P. Sloan Foundation, established in 1934, has program interests in four broad areas:

- Science and Technology
- Standard of Living and Economic Performance
- Education and Careers in Science and Technology
- Selected National Issues and Civic Program

Additional information about areas of interest, grants, and projects can be found on the Sloan Foundation web site: www.sloan.org.

Alfred P Sloan Foundation
Suite 2550
630 Fifth Avenue
New York, NY 10111-0242
(212) 649-1649
FAX (212) 757-5117
[http // www.sloan.org](http://www.sloan.org)

June 2005

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ALFRED P. SLOAN FOUNDATION
13-1623877

2005
FORM 990-PF
STATEMENT 15
PART IX - A
SUMMARY OF DIRECT CHARITABLE ACTIVITIES

1. Twentieth Century Inventors Book Program - Meetings of the Book Program committee are normally held annually to review potential authors and to authorize manuscripts for further development and publication. To December 31, 2005, ten authors have been selected for publication; however, no books have been published and released to the general public at this time. It is expected that the books will be well received; but it is impossible to estimate the number of beneficiaries served.

Expenses: \$124,437.

2. Boards or committees of other charitable organizations - Members of staff participate on university advisory boards and committees and boards of non-profits. Expenses: \$121,437.

3. Assistance to government bodies - Members of staff appear before congressional committees and participate in congressional or executive branch committees. Expenses: \$60,719.

ALFRED P. SLOAN FOUNDATION - 13-1623877

2005
FORM 990-PF
Statement 16 - Part I, Line 25a & d - Part XV, line 3a, & b

Grants and Contributions Authorized, Paid
or Approved for Future Payments During 2005
No recipient has any relationship with a foundation manager or substantial contributor

<u>Class of Activity</u>	<u>Authorized During Year (Book Basis)</u>	<u>Paid During Year</u>	<u>Approved For Future Payment</u>
I. GENERAL PROGRAM:			
1. Research Fellowships Net Research Fellowships to be granted in ensuing year	5,418,538	5,128,538	2,610,000
2. Trustee Grants	62,615,230	53,726,164	52,742,555
3. Officer Grants	2,313,647	2,313,647	-
4. Minority PHD Grants to Schools	-	80,000	-
5. Other Grant Appropriations for Grants & Related Expenses	(615,555)	-	-
TOTAL PROGRAM	<u>69,731,860</u>	<u>61,248,349</u>	<u>55,352,555</u>
II. OTHER FUTURE COMMITMENTS:			
APPROPRIATION FOR GRANTS IN ENSUING YEAR:			
A. Officer Grants	2,700,000
B. Research Fellowships	<u>5,220,000</u>
TOTAL OTHER FUTURE COMMITMENTS			<u>7,920,000</u>
TOTAL			<u>63,272,555</u>

Alfred P. Sloan Foundation 13-1623877
Grants and Contributions Authorized, Etc.

2005
FORM 990-PF
Statement 16- Part 1, Line 25a & d -Part XV. Line 3a & b
Grantee Organization
Name and Address

<u>General Program</u>	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2005</u>	<u>Approved</u> <u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
Research Fellowships				
Boston College Chestnut Hill, MA <i>Alfred P Sloan Research Fellowship for Dr Shanna O'Kelley in Chemistry (BR-4327)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Bowdoin College Brunswick, ME <i>Alfred P Sloan Fellowships to Dr Hadley Wilson Horch in Neuroscience (BR-4443)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Bowling Green State University Bowling Green, OH <i>Alfred P Sloan Foundation to Dr Pavel Anzenbacher in Chemistry (BR-4444)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of British Columbia Vancouver, British Columbia, <i>Alfred P Sloan Fellowships to Dr Vlada Limic in Mathematics (BR-4445)</i> \$45,000 2005	45,000	22,500	22,500	Foreign Educational Inst
University of British Columbia Vancouver, British Columbia, <i>Alfred P Sloan Fellowship to Dr Steven Ploikin in Physics (BR-4446)</i> \$45,000 2005	45,000	22,500	22,500	Foreign Educational Inst
University of British Columbia Vancouver, British Columbia, <i>Alfred P Sloan Fellowship to Dr Mark Van Raamsdonk in Physics (BR-4447)</i> \$45,000 2005	45,000	22,500	22,500	Foreign Educational Inst
University of British Columbia Vancouver, British Columbia, <i>Alfred P Sloan Fellowship to Dr Fei Zhou in Physics (BR-4448)</i> \$45,000 2005	45,000	22,500	22,500	Foreign Educational Inst
Brown University Providence, RI <i>Alfred P Sloan Research Fellowship for Dr Ioannis Kontoyiannis in Mathematics (BR-4328)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Brown University	(6,708)	13,292	-	170 (b) (1) (A) (ii)

Alfred P. Sloan Foundation 13-1623877
Grants and Contributions Authorized, Etc.

2005
FORM 990-PF
Statement 16- Part 1, Line 25a & d -Part XV, Line 3a & b
Grantee Organization
Name and Address

	<u>Authorized During Year</u>	<u>Amount Paid 2005</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
General Program Research Fellowships Providence, RI <i>Alfred P Sloan Research Fellowship for Dr Molly Przeworski in Computational and Evolutionary Molecular Biology (BR-4329) Transfer to U of Chicago on 7/15/05 (BR-4329T)</i> \$13,292 2004	-	20,000	-	Foreign Educational Inst
University of Calgary Calgary, ALTA <i>Alfred P Sloan Research Fellowship for Dr Dirk Peter Tieleman in Computational and Evolutionary Molecular Biology (BR-4336)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr Andrew W Blain in Physics (BR-4330)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr Nathan M Dunfield in Mathematics BR-4331</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr Sunil Gotwala in Physics (BR-4332)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr Vadim Yu Kaloshin in Mathematics(BR-4333)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr Re'em Sari in Physics (BR-4334)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Alfred P Sloan Research Fellowship for Dr Tapio Schneider in Physics (BR-4335)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Transfer of Alfred P Sloan Research Fellowship for Dr Jacob K Goeree in Economics (BR-4319T)</i>	40,000	40,000	-	170 (b) (1) (A) (ii)

Alfred P. Sloan Foundation 13-1623877
Grants and Contributions Authorized, Etc.

2005
FORM 990-PF
Statement 16- Part 1, Line 25a & d -Part XV. Line 3a & b
Grantee Organization
Name and Address

<u>Authorized During Year</u>	<u>Amount Paid 2005</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
General Program Research Fellowships \$40,000 2005	45,000	22,500	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Alfred P. Sloan Fellowship to Dr. Chris Umans in Computer Science (BR-4449)</i> \$45,000 2005	-	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Research Fellowship for Dr. Eugene Chiang in Physics (BR-4337)</i> \$40,000 2004	20,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Research Fellowship for Dr. Chang-Tai Hsieh in Economics (BR-4338)</i> \$40,000 2004	20,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Research Fellowship for Dr. Alessandra Lanzara in Physics (BR-4339)</i> \$40,000 2004	20,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Research Fellowship for Dr. James F. O'Brien in Computer Science (BR-4340)</i> \$40,000 2004	20,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Research Fellowship for Dr. Jonathan Richard Shewchuk in Computer Science (BR-4341)</i> \$40,000 2004	20,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Research Fellowship for Dr. Dirk Trauner in Chemistry (BR-4342)</i> \$40,000 2004	20,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Research Fellowship for Dr. Ashvin Vishwanath in Physics (BR-4343)</i> \$40,000 2004	20,000	-	170 (b) (1) (A) (ii)

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Research Fellowships University of California at Berkeley Berkeley, CA <i>Transfer of Alfred P Sloan Research Fellowship for Dr Mina Aganagic in Physics (BR-4438T)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P Sloan Fellowship to Dr Edward Miguel in Economics (BR-4450)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P Sloan Fellowship to Dr Elchanan Mossel in Computer Science (BR-4451)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P Sloan Fellowship to Dr Yasunori Nomura in Physics (BR-4452)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P Sloan Fellowship to Dr Dean Toste in Chemistry (BR-4453)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P Sloan Fellowship to Dr Martin Wainwright in Computer Science (BR-4454)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA <i>Alfred P Sloan Research Fellowship for Dr Hwai-Jong Cheng in Neuroscience (BR-4344)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA <i>Alfred P Sloan Research Fellowship for Dr Elva D Diaz in Neuroscience (BR-4345)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA <i>Alfred P Sloan Research Fellowship for Dr Elva D Diaz in Neuroscience (BR-4345)</i> \$40,000 2004	45,000	22,500	22,500	170 (b) (1) (A) (ii)

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Research Fellowships Alfred P Sloan Fellowships to Dr Kai Liu in Physics (BR-4455) \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA Alfred P Sloan Fellowship to Dr Roman Vershvin in Mathematics (BR-4456) \$45,000 2005	-	20,000	-	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA Alfred P Sloan Research Fellowship for Dr Jonathan L Feng in Physics (BR-4346) \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA Alfred P Sloan Research Fellowship for Dr Knut Solna in Mathematics (BR-4347) \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA Alfred P Sloan Fellowship to Dr Frances Chance in Neuroscience (BR-4457) \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA Alfred P Sloan Fellowships to Dr Natasha Komarova in Mathematics (BR-4458) \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA Alfred P Sloan Fellowship to Dr Thorsten Ritz in Molecular Biology (BR-4459) \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA Alfred P Sloan Research Fellowship for Dr Ming Guo in Neuroscience (BR-4348) \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA Alfred P Sloan Research Fellowship for Dr Bradley Hansen in Physics (BR-4349) \$40,000	-	20,000	-	170 (b) (1) (A) (ii)

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2004 University of California, Los Angeles Los Angeles, CA	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Rowan Killip in Mathematics (BR-4350)</i> \$40,000				
2004 University of California, Los Angeles Los Angeles, CA	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Foundation Fellowship to Dr Matthias Doepke in Economics (BR-4460)</i> \$45,000				
2005 University of California, Los Angeles Los Angeles, CA	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Fellowship to Dr Narutaka Ozawa in Mathematics (BR-4461)</i> \$45,000				
2005 University of California, Los Angeles Los Angeles, CA	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Fellowship to Dr Joshua Trachtenberg in Neurobiology (BR-4462)</i> \$45,000				
2005 University of California, San Diego La Jolla, CA	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Li-Tien Cheng in Mathematics (BR-4351)</i> \$40,000				
2004 University of California, San Diego La Jolla, CA	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Henrik Wann Jensen in Computer Science (BR-4352)</i> \$40,000				
2004 University of California, San Diego La Jolla, CA	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Karsten Meyer in Chemistry (BR-4353)</i> \$40,000				
2004 University of California, San Diego La Jolla, CA	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Lei Ni in Mathematics (BR-4354)</i> \$40,000				
2004 University of California, San Diego	-	20,000	-	170 (b) (1) (A) (ii)

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Research Fellowships La Jolla, CA <i>Alfred P Sloan Research Fellowship for Dr Stephan Savage in Computer Science (BR-4355)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of California, San Diego La Jolla, CA <i>Alfred P Sloan Research Fellowship for Dr Emmanuel Todorov in Neuroscience (BR-4356)</i> \$40,000 2004	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California, San Diego La Jolla, CA <i>Alfred P Sloan Fellowship to Dr Serge Belongie for Computer Science (BR-4463)</i> \$45,000. 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Research Fellowship for Dr Loren Magnus Frank in Neuroscience (BR-4357)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Research Fellowship for Dr Matthew P Jacobson in Computer and Evolutionary Molecular Biology (BR-4358)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Fellowships to Dr Tanja Kortemme in Molecular Biology (BR-4465)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Fellowship to Dr Nirao Shah in Neuroscience (BR-4466)</i> \$45,000. 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P Sloan Fellowship to Dr Erik M Ullian in Neuroscience (BR-4467)</i>	45,000	22,500	22,500	170 (b) (1) (A) (ii)

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Research Fellowships Carnegie Mellon University Pittsburgh, PA <i>Alfred P Sloan Research Fellowship for Dr Anastassia Ailamaki in Computer Science BR-4474)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA <i>Alfred P Sloan Fellowship to Dr Karl Cray in Computer Science (BR-4475)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA <i>Alfred P Sloan Fellowship to Dr Anupam Gupta in Computer Science (BR-4476)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr Ilva A Gruzberg in Physics (BR-4361)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr Rustem F Ismagilov in Chemistry (BR-4362)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr Mark Kisin in Mathematics (BR-4363)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr Jonathan K Pritchard in Computational and Evolutionary Molecular Biology (BR-4364)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Fellowship to Dr Jesper Grodal in Mathematics (BR-4477)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL	45,000	22,500	22,500	170 (b) (1) (A) (ii)

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Research Fellowships <i>Alfred P Sloan Fellowships to Dr Chuan He in Chemistry (BR-4478)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Fellowship to Dr David Arthur Mazzioni in Chemistry (BR-4479)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Fellowship to Dr Monika Piazzesi in Economics (BR-4480)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Transfer of Alfred P Sloan Research Fellowship for Dr Molly Przeworski in Molecular Biology (BR-4329T)</i> \$26,708 2005	6,708	26,708	-	170 (b) (1) (A) (ii)
Cold Spring Harbor Laboratory Cold Spring Harbor, NY <i>Alfred P Sloan Research Fellowship for Dr Carlos Brody in Neuroscience (BR-4365)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (vi)
Colorado State University Fort Collins, CO <i>Alfred P Sloan Fellowship to Dr Randy A Bartels in Physics (BR-4481)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Colorado State University Fort Collins, CO <i>Alfred P Sloan Fellowship to Dr Tomislav Rovis in Chemistry (BR-4482)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Colorado, Boulder Boulder, CO <i>Alfred P Sloan Research Fellowship for Dr Meredith D Betterton in Mathematics (BR-4366)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Alfred P Sloan Research Fellowship for Dr Colin Nickolls (BR-4367)</i> \$40,000	-	20,000	-	170 (b) (1) (A) (ii)

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Research Fellowships 2004	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Alfred P Sloan Fellowships to Dr Wojciech Kopczuk in Economics (BR-4483)</i> \$45,000	45,000	22,500	22,500	170 (b) (1) (A) (ii)
2005				
Columbia University New York, NY <i>Alfred P Sloan Fellowship to Dr Amber Dawn Miller in Physics (BR-4484)</i> \$45,000	45,000	22,500	22,500	170 (b) (1) (A) (ii)
2005				
Columbia University New York, NY <i>Alfred P Sloan Fellowship to Dr Ravi Ramamoorthi in Computer Science (BR-4485)</i> \$45,000	45,000	22,500	22,500	170 (b) (1) (A) (ii)
2005				
Columbia University New York, NY <i>Alfred P Sloan Fellowship to Dr Rocco Servedio in Computer Science (BR-4486)</i> \$45,000.	45,000	22,500	22,500	170 (b) (1) (A) (ii)
2005				
Cornell University Ithaca, NY <i>Alfred P Sloan Research Fellowship for Dr Fernando A Escobedo in Chemistry (BR-4368)</i> \$40,000	-	20,000	-	170 (b) (1) (A) (ii)
2004				
Cornell University Ithaca, NY <i>Alfred P Sloan Research Fellowship for Dr Rasmus Neilsen in Computational and Evolutionary Molecular Biology (BR-4369)</i> \$40,000	-	20,000	-	170 (b) (1) (A) (ii)
2004				
Cornell University Ithaca, NY <i>Alfred P Sloan Fellowship to Dr Colleen E Clancy in Computational Molecular Biology (BR-4487)</i> \$45,000	45,000	22,500	22,500	170 (b) (1) (A) (ii)
2005				
Cornell University Ithaca, NY <i>Alfred P Sloan Fellowship to Dr Brian R Crane in Chemistry (BR-4488)</i> \$45,000	45,000	22,500	22,500	170 (b) (1) (A) (ii)
2005				
Cornell University	45,000	22,500	22,500	170 (b) (1) (A) (ii)

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Research Fellowships Ithaca, NY <i>Alfred P Sloan Fellowship to Dr Erich Mueller in Physics (BR-4489)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Alfred P Sloan Fellowship to Dr Camil Muscalu in Mathematics BR-4490)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Alfred P Sloan Fellowship to Dr Anders Ryd in Physics (BR-4491)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Dalhousie University Halifax, NOVA SCOTIA <i>Alfred P Sloan Research Fellowship for Dr Andrew J Roger in Computational and Evolutionary Molecular Biology (BR-4370)</i> \$40,000 2004	-	20,000	-	Foreign Educational Inst
Dartmouth College Hanover, NH <i>Alfred P Sloan Fellowship for Dr Chris Bailey-Kellogg in Computer Science (BR-4492)</i> \$45,000. 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Duke University Durham, NC <i>Alfred P Sloan Research Fellowship for Dr Fan Wang in Neuroscience (BR-4371)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Duke University Durham, NC <i>Alfred P Sloan Fellowships to Dr Alexander Hartemink in Molecular Biology (BR-4493)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Duke University Durham, NC <i>Alfred P Sloan Fellowship to Dr Jonathan Mattingly in Mathematics (BR-4494)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Duke University Durham, NC <i>Alfred P Sloan Fellowship to Dr Uwe Ohler in Molecular Biology (BR-4495)</i>	45,000	22,500	22,500	170 (b) (1) (A) (ii)

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Research Fellowships \$45,000 2005				
Duke University Durham, NC <i>Alfred P. Sloan Fellowship to Dr. W. Daniel Tracey in Neuroscience (BR-4496)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Emory University Atlanta, GA <i>Alfred P. Sloan Fellowships to Dr. James Kindt in Chemistry BR-4497</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Florida Gainesville, FL <i>Alfred P. Sloan Research Fellowship for Dr. Yoonseok Lee in Physics (BR-4372)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Fred Hutchinson Cancer Research Center Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Harmit Singh Malik in Computational and Evolutionary Molecular Biology (BR-4373)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (vi)
Georgia Institute of Technology Atlanta, GA <i>Alfred P. Sloan Fellowships to Dr. Alex Kuzmich in Physics (BR-4498)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA <i>Alfred P. Sloan Fellowship to Dr. Jeffrey Todd Streebman in Molecular Biology (BR-4499)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA <i>Alfred P. Sloan Fellowship to Dr. Marcus Weck in Chemistry (BR-4500)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>Alfred P. Sloan Fellowship to Dr. Bryan M. Gaensler in Physics (BR-4501)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)

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Research Fellowships Harvard University Cambridge, MA <i>Alfred P Sloan Fellowship to Dr Marc J Melitz in Economics (BR-4502)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>Alfred P Sloan Fellowship to Dr David C Parkes in Computer Science (BR-4503)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Hawaii Honolulu, HI <i>Alfred P Sloan Fellowships to Dr Michael C Liu in Physics (BR-4504)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Hawaii Honolulu, HI <i>Alfred P Sloan Fellowship to Dr Kirill Melnikov in Physics (BR-4505)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Illinois, Chicago Chicago, IL <i>Alfred P Sloan Fellowship to Dr Dhruv Mubayi in Mathematics (BR-4507)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Illinois at Springfield Springfield, IL <i>Alfred P Sloan Research Fellowship for Dr Kevin Whyte in Mathematics (BR-4377)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana, IL <i>Alfred P Sloan Research Fellowship for Dr Gerard Wong in Physics (BR-4378)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana, IL <i>Alfred P Sloan Fellowships to Dr Paul J Hergenrother in Chemistry BR-4508)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Indiana University Bloomington, IN	45,000	22,500	22,500	170 (b) (1) (A) (ii)

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Research Fellowships <i>Alfred P Sloan Fellowship to Dr Daniel J Mndiola in Chemistry (BR-4509)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Iowa State University Ames, IA <i>Alfred P Sloan Fellowship to Dr Nicola L Pohl in Chemistry (BR-4510)</i> \$45,000 2005	-	20,000	-	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P Sloan Research Fellowship for Dr Peter Maksimovic in Physics (BR-4379)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P Sloan Research Fellowship for Dr Nina Markovic in Physics (BR-4380)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P Sloan Fellowship for Dr Seth Blackshaw in Neuroscience (BR-4511)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P Sloan Fellowship to Dr Xinzhong Dong in Neuroscience (BR-4512)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P Sloan Fellowships to Dr David Kaplan in Physics (BR-4513)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P Sloan Fellowship to Dr Guo-It Ming in Neuroscience (BR-4514)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Louisiana State University Baton Rouge, LA <i>Alfred P Sloan Research Fellowship for Dr Julia Y Chan in Chemistry (BR-4381)</i> \$40,000	-	20,000	-	170 (b) (1) (A) (ii)

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Research Fellowships Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Jeff Viaclovsky in Mathematics (BR-4386)</i> \$40,000 2004	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Denis Auroux in Mathematics (BR-4515)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Fellowship to Dr Victor Chernozhukov in Economics (BR-4516)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Fellowship to Dr Nergis Mavalvala in Physics (BR-4517)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Fellowship to Dr Jason Starr in Mathematics (BR-4518)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Fellowship to Dr Alice V Ting in Chemistry (BR-4519)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Transfer of Alfred P Sloan Research Fellowship for Dr Bezrukavnikov in Mathematics (BR-4403T)</i> \$27,846 2005	27,846	27,846	-	170 (b) (1) (A) (ii)
McGill University Montreal, Quebec, <i>Alfred P Sloan Fellowship to Dr Guillaume Gervais in Physics (BR-4521)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Michigan State University East Lansing, MI <i>Alfred P Sloan Research Fellowship for Dr Aaron L Odom in Chemistry (BR-4391)</i>	-	20,000	-	170 (b) (1) (A) (ii)

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Research Fellowships \$40,000 2004				
Michigan State University East Lansing, MI <i>Alfred P Sloan Fellowship to Dr Michael Feig in Computational Biology (BR-4522)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Michigan State University East Lansing, MI <i>Alfred P Sloan Research Fellowship to Dr Fengbo Hang in Mathematics (BR-4523)</i> \$45,000 2005				
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Research Fellowship for Dr Jonathan Demb in Neuroscience (BR-4392)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Research Fellowship for Dr Luming Duan (BR-4393)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Research Fellowship for Dr Anna K Mapp in Chemistry (BR-4394)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Research Fellowship for Dr Dmitry Stolyarov in Economics (BR-4395)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Research Fellowship for Dr Divakar Viswanath in Mathematics (BR-4396)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Fellowship for Dr Jinho Baik for Mathematics (BR-4524)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)

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Research Fellowships University of Michigan Ann Arbor, MI <i>Alfred P. Sloan Fellowship to Dr Adam J. Maizger in Chemistry (BR-4525)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Transfer of Alfred P. Sloan Research Fellowship for Dr Theodore Goodson III in Chemistry (BR-4323T)</i> \$8,209 2005	8,209	8,209	-	170 (b) (1) (A) (ii)
University of Minnesota Minneapolis, MN <i>Alfred P. Sloan Research Fellowship for Dr Marco Bassetto in Economics (BR-4397)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Minnesota Minneapolis, MN <i>Alfred P. Sloan Research Fellowship for Dr Alex Kamenev in Physics (BR-4398)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Minnesota Minneapolis, MN <i>Alfred P. Sloan Research Fellowship for Dr Julia K. Thomas in Economics (BR-4399)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Minnesota Minneapolis, MN <i>Alfred P. Sloan Fellowship to Dr Geoffrey M. Ghose in Neuroscience (BR-4526)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Minnesota Minneapolis, MN <i>Alfred P. Sloan Fellowship to Dr T. Andrew Taton in Chemistry (BR-4527)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
New York University New York, NY <i>Alfred P. Sloan Fellowship to Dr Mark L. Siegal in Molecular Biology (BR-4528)</i> \$45,000. 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
North Carolina State University Raleigh, NC	-	20,000	-	170 (b) (1) (A) (ii)

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Research Fellowships <i>Alfred P Sloan Research Fellowship for Dr T Brent Gunnoe in Chemistry (BR-4400)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill, NC <i>Alfred P Sloan Research Fellowship for Dr Brian Kuhlman in Computational and Evolutionary Molecular Biology (BR-4401)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill, NC <i>Alfred P Sloan Research Fellowship for Dr Marcey L Waters in Chemistry (BR-4402)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Northwestern University Evanston, IL <i>Alfred P Sloan Research Fellowship for Dr Elie Tamer in Economics (BR-4416)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Northwestern University Evanston, IL <i>Alfred P Sloan Fellowships to Dr Mark C Hersam in Chemistry (BR-4529)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Northwestern University Evanston, IL <i>Alfred P Sloan Fellowship to Dr Teri W Odom in Chemistry (BR-4530)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Northwestern University Evanston, IL <i>Alfred P Sloan Fellowship to Dr Dmitry E Tamarkin in Mathematics (BR-4531)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Northwestern University Evanston, IL <i>Transfer of Alfred P Sloan Research Fellowship for Dr Jeffrey Ely in Economics (BR-4283T)</i> \$35,871 2005	35,871	35,871	-	170 (b) (1) (A) (ii)
University of Notre Dame Notre Dame, IN <i>Alfred P Sloan Fellowship to Dr Morten Ring Eskildsen in Physics (BR-4532)</i> \$45,000.	45,000	22,500	22,500	170 (b) (1) (A) (ii)

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Research Fellowships 2005				
Ohio State University Research Foundation Columbus, OH <i>Alfred P Sloan Research Fellowship for Dr Patrick M Woodward in Chemistry (BR-4404)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (vi)
Ohio State University Research Foundation Columbus, OH <i>Alfred P Sloan Research Fellowship for Dr Heather C Allen in Chemistry (BR-4533)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (vi)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Research Fellowship for Dr Reka Z Albert in Physics (BR-4405)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Research Fellowship for Dr Christine Dolan Keating in Chemistry (BR-4406)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Research Fellowship for Dr Ae Ja Yee in Mathematics (BR-4407)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Fellowship to Dr Mary Elizabeth Williams in Chemistry (BR-4534)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>Alfred P Sloan Research Fellowship for Dr Joshua Gold in Neuroscience (BR-4408)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>Alfred P Sloan Research Fellowship for Dr Sudipto Guha in Computer Science (BR-4409)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)

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University of Pennsylvania Philadelphia, PA <i>Alfred P Sloan Research Fellowship for Dr Frank Schorheide in Economics (BR-4410)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>Alfred P Sloan Fellowship to Dr Marija Drndic in Physics (BR-4535)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Pittsburgh Pittsburgh, PA <i>Alfred P Sloan Fellowship to Dr Marc A Sommer in Neuroscience (BR-4536)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
President and Fellows of Harvard College Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Aravinthan D T Samuel in Neuroscience (BR-4374)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
President and Fellows of Harvard College Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Matias Zaldarriaga in Physics (BR-4375)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
President and Fellows of Harvard College Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Xiaowei Zhuang in Chemistry (BR-4376)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ <i>Alfred P Sloan Research Fellowship for Dr James D Olsen in Physics (BR-4411)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ <i>Alfred P Sloan Research Fellowship for Dr Szymon Rusinkiewicz in Computer Science (BR-4412)</i> \$40,000. 2004	-	20,000	-	170 (b) (1) (A) (ii)

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Research Fellowships Princeton University Princeton, NJ	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Robert Seiringer in Mathematics (BR-4413)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Stanislav Shvartsman in Computational and Evolutionary Molecular Biology (BR-4414)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. Benny Sudakov in Mathematics (BR-4415)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Research Fellowship for Dr. David Walker in Computer Science (BR-4417)</i> \$40,000 2004	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Fellowship to Dr. Markus K. Brunnermeier in Economics (BR-4537)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Fellowship to Dr. Helene Rey in Economics (BR-4538)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Fellowship to Dr. Olga Trovanskaya in Molecular Biology (BR-4539)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Purdue University West Lafayette, IN	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P. Sloan Fellowship to Dr. Garth J. Simpson in Chemistry (BR-4540)</i> \$45,000 2005	-	20,000	-	170 (b) (1) (A) (ii)
Rice University Houston, TX	-	20,000	-	170 (b) (1) (A) (ii)

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Research Fellowships <i>Alfred P Sloan Research Fellowship for Dr Anatoly B Kolomeisky in Chemistry (BR-4418)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Rice University Houston, TX <i>Alfred P Sloan Research Fellowship for Dr Douglas Natelson in Physics (BR-4419)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Rochester Rochester, NY <i>Alfred P Sloan Research Fellowship for Dr Todd D Krauss in Chemistry (BR-4420)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Rochester Rochester, NY <i>Alfred P Sloan Research Fellowship for Dr David J Pinto in Neuroscience (BR-4421)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ <i>Alfred P Sloan Fellowships to Dr Kenneth D Harris in Neuroscience (BR-4541)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Southern California Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr Ting Chen in Computational and Evolutionary Molecular Biology (BR-4422)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Southern California Los Angeles, CA <i>Alfred P Sloan Fellowship to Dr Tobias Ekholm in Mathematics (BR-4542)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Southern California Los Angeles, CA <i>Alfred P Sloan Fellowship to Dr Jeffrey D Wall in Molecular Biology (BR-4543)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Southern California Los Angeles, CA <i>Transfer of Alfred P Sloan Research Fellowship for Dr Daniel Lidar in Chemistry (BR-4315T)</i> \$35,751	35,751	35,751	-	170 (b) (1) (A) (ii)

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Research Fellowships 2005	-	20,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA				
<i>Alfred P. Sloan Research Fellowship for Dr. Serafim Batzoglou in Computational and Evolutionary Molecular Biology (BR-4423)</i>				
\$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA				
<i>Alfred P. Sloan Research Fellowship for Dr. Justin Du Bois in Chemistry (BR-4424)</i>				
\$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA				
<i>Alfred P. Sloan Research Fellowship for Dr. Ashish Goel in Computer Science (BR-4425)</i>				
\$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA				
<i>Alfred P. Sloan Research Fellowship for Dr. Kalanit Grill-Spector in Neuroscience (BR-4426)</i>				
\$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA				
<i>Alfred P. Sloan Research Fellowship for Dr. Jonathan Levin in Economics (BR-4427)</i>				
\$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA				
<i>Alfred P. Sloan Research Fellowship for Dr. Tirin Moore in Neuroscience (BR-4428)</i>				
\$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA				
<i>Alfred P. Sloan Research Fellowship for Dr. Kang Shen in Neuroscience (BR-4429)</i>				
\$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA				
<i>Alfred P. Sloan Research Fellowship for Dr. Anthony D. Wagner in Neuroscience (BR-4430)</i>				
\$40,000 2004	-	22,500	-	170 (b) (1) (A) (ii)
Stanford University	45,000	22,500	22,500	170 (b) (1) (A) (ii)

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Research Fellowships Stanford, CA <i>Alfred P Sloan Fellowship to Dr Mark J Schnitzer in Neuroscience (BR-4544)</i> \$45,000 2005	34,896	34,896	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA <i>Transfer of Alfred P Sloan Research Fellowship for Dr David Mazeries in Computer Science (BR-4169T)</i> \$34,896 2005	-	20,000	-	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX <i>Alfred P Sloan Research Fellowship for Dr Venkat Ganesan in Chemistry (BR-4431)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX <i>Alfred P Sloan Research Fellowship for Dr Peter Herald Stone in Computer Science (BR-4432)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX <i>Alfred P Sloan Fellowship to Dr Gavril Farkas in Mathematics (BR-4545)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX <i>Alfred P Sloan Fellowships to Dr Tamas Hausel in Mathematics (BR-4546)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX <i>Alfred P Sloan Fellowships to Dr Joshua R Klein in Physics (BR-4547)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX <i>Alfred P Sloan Fellowships to Dr Eiichiro Komatsu in Physics (BR-4548)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Texas A&M University College Station, TX <i>Transfer of Alfred P Sloan Research Fellowship for Dr Kairin Becker in Physics (BR-4317T)</i>	15,965	15,965	-	170 (b) (1) (A) (ii)

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Research Fellowships \$15,965 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Texas Health Science Center at Houston Houston, TX <i>Alfred P Sloan Fellowships to Dr Valery Kalatsky in Neuroscience (BR-4506)</i> \$45,000 2005	-	20,000	-	Foreign Educational Inst
University of Toronto Ontario, Canada, <i>Alfred P Sloan Research Fellowship for Dr Gregory Scholes in Chemistry (BR-4433)</i> \$40,000 2004	-	20,000	-	Foreign Educational Inst
University of Toronto Ontario, Canada, <i>Alfred P Sloan Research Fellowship for Dr Balint Virag in Mathematics (BR-4434)</i> \$40,000 2004	45,000	22,500	22,500	Foreign Educational Inst
University of Toronto Ontario, Canada, <i>Alfred P Sloan Fellowship to Dr Sam Rowels in Computer Science (BR-4549)</i> \$45,000 2005	45,000	22,500	22,500	170 (b) (1) (A) (ii)
University of Massachusetts, Worcester Worcester, MA <i>Alfred P Sloan Fellowship to Dr Marc Freeman in Neuroscience (BR-4520)</i> \$45,000. 2005	-	20,000	-	170 (b) (1) (A) (ii)
University of Utah Salt Lake City, UT <i>Alfred P Sloan Research Fellowship for Dr Kenneth Bromberg in Mathematics (BR-4435)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)
University of Virginia Charlottesville, VA <i>Alfred P Sloan Research Fellowship for Dr Chongchun Zeng in Mathematics (BR-4436) *This grant has been amended to reflect the transfer to Georgia Tech 1/25/06</i> \$9,835 2004	-	20,000	-	170 (b) (1) (A) (ii)
Washington University St Louis, MO <i>Alfred P Sloan Research Fellowship for Dr Nathan Andrew Baker in Computational and Evolutionary Molecular Biology (BR-4437)</i> \$40,000 2004	-	20,000	-	170 (b) (1) (A) (ii)

Alfred P. Sloan Foundation 13-1623877
Grants and Contributions Authorized, Etc.

2005
FORM 990-PF
Statement 16- Part 1, Line 25a & d -Part XV. Line 3a & b
Grantee Organization
Name and Address

<u>General Program</u>	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2005</u>	<u>Approved</u> <u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
Research Fellowships University of Washington Seattle, WA	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr Steven D Gribble in Computer Science (BR-4439)</i> \$40,000 2004 University of Washington Seattle, WA	-	20,000	-	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Research Fellowship for Dr David Wetherall in Computer Science (BR-4440)</i> \$40,000 2004 University of Washington Seattle, WA	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Fellowship to Dr Daniel T Chiu in Chemistry (BR-4550)</i> \$45,000 2005 University of Washington Seattle, WA	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Fellowship to Dr Adrienne Fairhall in Neuroscience (BR-4551)</i> \$45,000 2005 University of Washington Seattle, WA	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Fellowship to Dr Venkatesan Guruswami in Computer Science (BR-4552)</i> \$45,000 2005 University of Washington Seattle, WA	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Fellowship to Dr Mark Oskin in Computer Science (BR-4553)</i> \$45,000 2005 University of Washington Seattle, WA	45,000	22,500	22,500	170 (b) (1) (A) (ii)
Wesleyan University Middletown, KC	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Fellowship to Dr Greg A Voith in Physics (BR-4554)</i> \$45,000 2005 University of Wisconsin, Madison Madison, WI	45,000	22,500	22,500	170 (b) (1) (A) (ii)
<i>Alfred P Sloan Fellowship to Dr Jordan Ellenberg in Mathematics (BR-4555)</i> \$45,000. 2005 University of Wisconsin, Madison Madison, WI	45,000	22,500	22,500	170 (b) (1) (A) (ii)

Alfred P. Sloan Foundation 13-1623877
Grants and Contributions Authorized, Etc.

2005
FORM 990-PF
Statement 16- Part 1, Line 25a & d -Part XV. Line 3a & b
Grantee Organization
Name and Address

	<u>Authorized During Year</u>	<u>Amount Paid 2005</u>	<u>Approved For Future Payment</u>	<u>Tax Status</u>
General Program				
Research Fellowships				
Alfred P Sloan Fellowships to Dr Daesung Lee in Chemistry (BR-4556)				
\$45,000				
2005				
University of Wisconsin, System				
Madison, WI				
Alfred P Sloan Research Fellowship for Dr Qiang Cui in Chemistry (BR-4441)				
\$40,000		20,000	-	170 (b) (1) (A) (ii)
2004				
Yale University				
New Haven, CT				
Alfred P Sloan Research Fellowship for Dr Joseph Patrick Loria in Chemistry (BR-4442)				
\$40,000		20,000	-	170 (b) (1) (A) (ii)
2004				
Yale University				
New Haven, CT				
Alfred P Sloan Fellowship for Dr Victor S Batusia in Chemistry (BR-4557)				
\$45,000	45,000	22,500	22,500	170 (b) (1) (A) (ii)
2005				
Yale University				
New Haven, CT				
Alfred P Sloan Fellowship to Dr Daniel McKinsey in Physics (BR-4558)				
\$45,000	45,000	22,500	22,500	170 (b) (1) (A) (ii)
2005				
	<u>5,418,538</u>	<u>5,128,538</u>	<u>2,610,000</u>	

Application for Extension of Time To File an Exempt Organization Return

▶ File a separate application for each return

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

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)

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

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

Electronic Filing (e-file). Form 8868 can be filed electronically if you want a 3-month automatic extension of time to file one of the returns noted below (6 months for corporate Form 990-T filers). However, you cannot file it electronically if you want the additional (not automatic) 3-month extension, instead you must submit the fully completed signed page 2 (Part II) of Form 8868. For more details on the electronic filing of this form, visit www.irs.gov/efile.

Type or print	Name of Exempt Organization <u>Alfred P. Sloan Foundation, Inc.</u>	Employer identification number <u>13-1623877</u>
File by the due date for filing your return. See instructions.	Number, street, and room or suite no. If a P.O. box, see instructions. <u>630 Fifth Avenue, Suite 2550</u>	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. <u>New York, NY 10111</u>	

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 |

• The books are in the care of ▶ Christopher Sia

Telephone No ▶ 212-649-1649 FAX No ▶ 212-757-5117

- 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-months for a **Form 990-T corporation**) extension of time until August 15, 2006, to file the exempt organization return for the organization named above. The extension is for the organization's return for

- ▶ calendar year 2005 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. \$ 3,500,000

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. \$ 3,779,000

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. \$ 0

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions

For Privacy Act and Paperwork Reduction Act Notice, see Instructions.

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

Type or print File by the extended due date for filing the return See instructions	Name of Exempt Organization 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	For 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-T(sec 401(a) or 408(a) trust) | <input type="checkbox"/> Form 5227 |
| <input type="checkbox"/> Form 990-BL | <input type="checkbox"/> Form 990-T (trust other than above) | <input type="checkbox"/> Form 6069 |
| <input type="checkbox"/> Form 990-EZ | <input type="checkbox"/> Form 1041-A | <input type="checkbox"/> Form 8870 |
| <input checked="" type="checkbox"/> Form 990-PF | <input type="checkbox"/> Form 4720 | |

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

- The books are in the care of **Christopher Sia**
Telephone No **212 649-1649** FAX No **212 757-5117**
- 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 **November 15, 2006**

5 For calendar year **2005**, or other tax year beginning _____ and ending _____

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

7 State in detail why you need the extension **The information necessary to file a complete and accurate return is not yet available.**

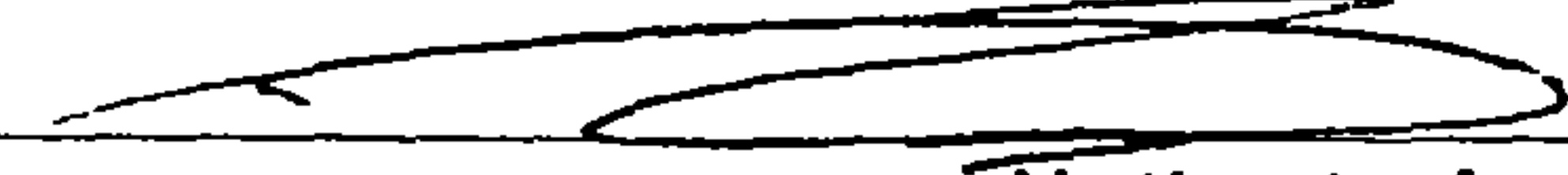
8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions \$ _____

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 **CFA** Date **8/14/06**

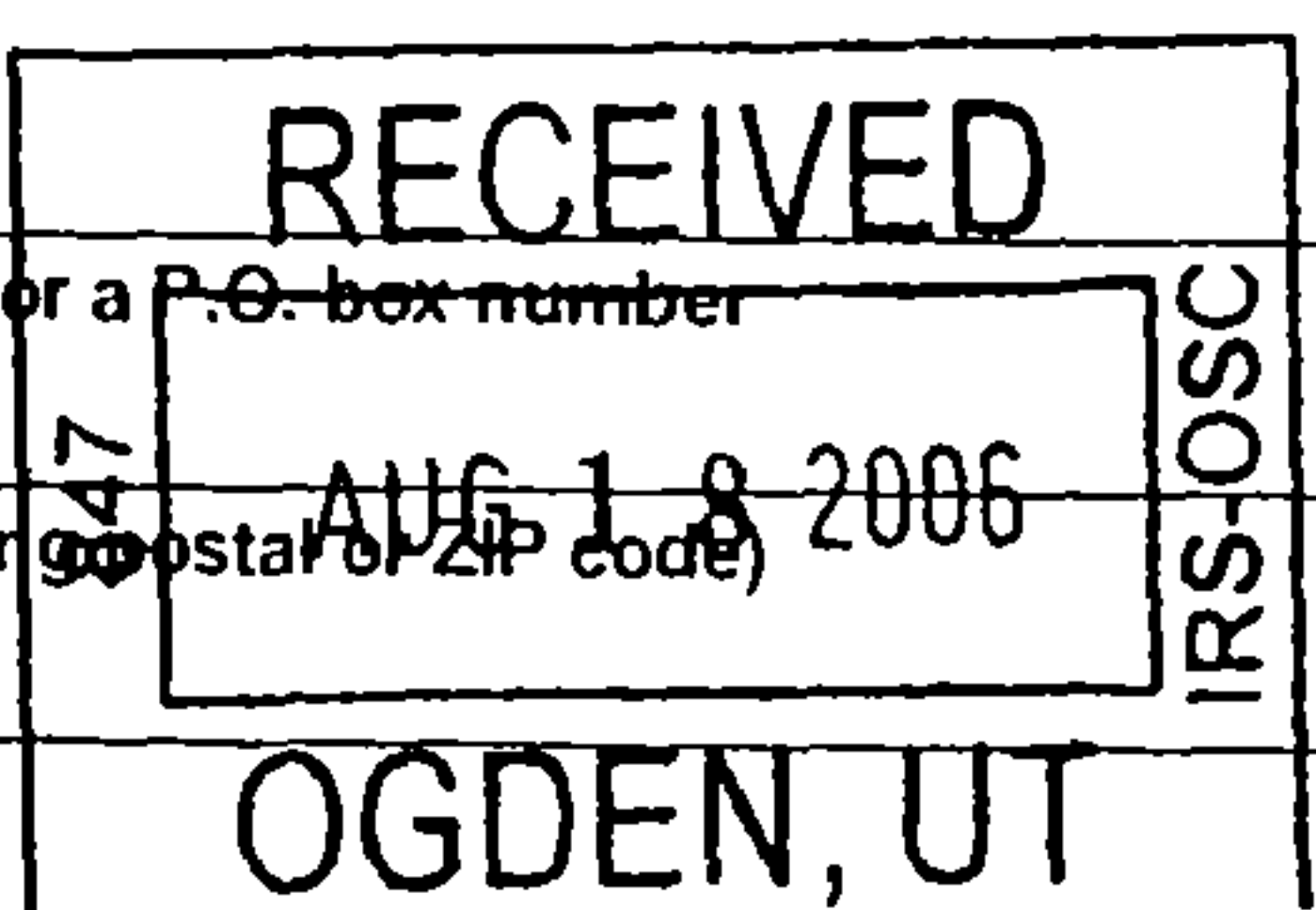
Notice to Applicant - To Be Completed by the IRS

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

Director _____ By _____ Date _____

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

Type or print	Name Grant Thornton LLP
	Number and street (include suite, room, or apt. no) or a P.O. box number 666 Third Avenue
	City or town, province or state, and country (including postal or ZIP code) New York, NY 10017



ENVELOPE POSTMARK DATE AUG 14 2006