

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

2006

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

or calendar year 2006, or tax year beginning 2006, and ending

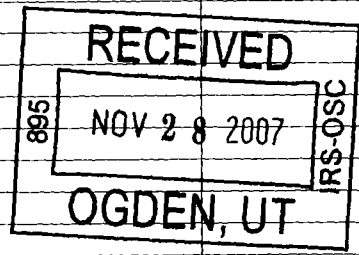
Check if it applies: Initial return Final return Amended return Address change Name change

Name of foundation: ALFRED P. SLOAN FOUNDATION
 Number and street (or P O box number if mail is not delivered to street address): 630 FIFTH AVENUE
 City or town, state, and ZIP code: NEW YORK, NY 10111
 Room/suite: 2550
 A Employer identification number: 13-1623877
 B Telephone number (see page 11 of the instructions): (212) 649-1649

Check type of organization: Section 501(c)(3) exempt private foundation
 Section 4947(a)(1) nonexempt charitable trust Other taxable private foundation
 Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 1,807,499,949.
 Accounting method: Cash Accrual
 Other (specify) HYBRID ACCRUAL (Part I, column (d) must be on cash basis)
 C If exemption application is pending, check here
 D 1 Foreign organizations, check here
 2 Foreign organizations meeting the 85% test, check here and attach computation
 E If private foundation status was terminated under section 507(b)(1)(A), check here
 F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (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 type="checkbox"/> if the foundation is not required to attach Sch B				
3 Interest on savings and temporary cash investments	3,100,520.	14,318,085.		
4 Dividends and interest from securities	21,061,160.	32,666,139.		
5 a Gross rents				
b Net rental income or (loss)				
6 a Net gain or (loss) from sale of assets not on line 10	132,727,786.			
b Gross sales price for all assets on line 6a	917,839,951.			
7 Capital gain net income (from Part IV, line 2)		133,650,763.		
8 Net short-term capital gain				
9 Income modifications				
10 a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule)	612,920.	1,346.		STMT 1
12 Total. Add lines 1 through 11	157,502,386.	180,636,333.		
13 Compensation of officers, directors, trustees, etc.	2,295,220.	1,345,289.		928,466.
14 Other employee salaries and wages	2,396,650.	384,515.		2,006,000.
15 Pension plans, employee benefits	1,567,478.	276,609.		1,286,456.
16 a Legal fees (attach schedule)	202,466.	136,126.	NONE	64,168.
b Accounting fees (attach schedule)	125,429.	99,401.	NONE	25,400.
c Other professional fees (attach schedule)	6,609,901.	6,606,441.		
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions) *	4,603,084.	48,030.		129,288.
19 Depreciation (attach schedule) and depletion				
20 Occupancy	953,863.	221,324.		729,008.
21 Travel, conferences, and meetings	379,528.	48,653.		361,602.
22 Printing and publications	32,709.	6,542.		28,042.
23 Other expenses (attach schedule)	1,545,442.	12,490,821.		1,274,391.
24 Total operating and administrative expenses. Add lines 13 through 23	20,711,770.	21,663,751.	NONE	6,832,821.
25 Contributions, gifts, grants paid	70,019,967.			66,325,336.
26 Total expenses and disbursements. Add lines 24 and 25	90,731,737.	21,663,751.	NONE	73,158,157.
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	66,770,649.			
b Net investment income (if negative, enter -0-)		158,972,582.		
c Adjusted net income (if negative, enter -0-)			-0-	



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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	34,512,708.	58,259,581.	58,259,581.
	3 Accounts receivable ▶ 953,534			
	Less allowance for doubtful accounts ▶	197,584.	953,534.	953,534.
	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 16 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			
	10 a Investments - U S and state government obligations (attach schedule)			
	b Investments - corporate stock (attach schedule) STMT 7	791,666,070.	787,151,592.	1,200,358,701.
	c Investments - corporate bonds (attach schedule) STMT 8	217,921,055.	254,864,285.	272,788,896.
	11 Investments - land, buildings, and equipment basis ▶			
Less accumulated depreciation ▶ (attach schedule)				
12 Investments - mortgage loans				
13 Investments - other (attach schedule) STMT 9	242,108,101.	255,447,012.	275,138,737.	
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 17 of the instructions Also, see page 1, item I)	1,286,406,018.	1,356,676,504.	1,807,499,949.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable	68,951,758.	72,407,093.	
	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 10)	41,557.	86,059.	
23 Total liabilities (add lines 17 through 22)	68,993,315.	72,493,152.		
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	1,217,412,703.	1,284,183,352.	
	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 18 of the instructions)	1,217,412,703.	1,284,183,352.		
31 Total liabilities and net assets/fund balances (see page 18 of the instructions)	1,286,406,018.	1,356,676,504.		

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	1,217,412,703.
2 Enter amount from Part I, line 27a	2	66,770,649.
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	1,284,183,352.
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	1,284,183,352.

For calendar year 2006, or tax year beginning **2006**, and ending

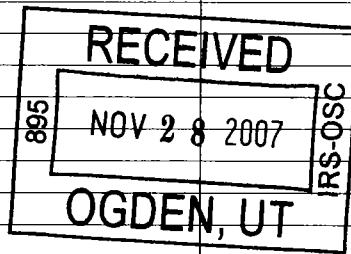
G Check all that apply. Initial return Final return Amended return Address change Name change

Use the IRS label. Otherwise, print or type. See Specific Instructions.	Name of foundation 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	B Telephone number (see page 11 of the instructions) (212) 649-1649
	City or town, state, and ZIP code NEW YORK, NY 10111		C If exemption application is pending, check here <input type="checkbox"/> D 1 Foreign organizations, check here <input type="checkbox"/> 2 Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/> E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>	

H Check type of organization. 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) **\$ 1,807,499,949.** 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 type="checkbox"/> if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments	3,100,520.	14,318,085.		
4	Dividends and interest from securities	21,061,160.	32,666,139.		
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	132,727,786.			
b	Gross sales price for all assets on line 6a 917,839,951.				
7	Capital gain net income (from Part IV, line 2)		133,650,763.		
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)	612,920.	1,346.		STMT 1
12	Total. Add lines 1 through 11	157,502,386.	180,636,333.		
13	Compensation of officers, directors, trustees, etc.	2,295,220.	1,345,289.		928,466.
14	Other employee salaries and wages	2,396,650.	384,515.		2,006,000.
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17	Interest				
18	Taxes (attach schedule) (see page 14 of the instructions)*	4,603,084.	48,030.		129,288.
19	Depreciation (attach schedule) and depletion				
20	Occupancy	953,863.	221,324.		729,008.
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22	Printing and publications	32,709.	6,542.		28,042.
23	Other expenses (attach schedule) STMT 6	1,545,442.	12,490,821.		1,274,391.
24	Total operating and administrative expenses. Add lines 13 through 23	20,711,770.	21,663,751.	NONE	6,832,821.
25	Contributions, gifts, grants paid	70,019,967.			66,325,336.
26	Total expenses and disbursements. Add lines 24 and 25	90,731,737.	21,663,751.	NONE	73,158,157.
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	66,770,649.			
b	Net investment income (if negative, enter -0-)		158,972,582.		
c	Adjusted net income (if negative, enter -0-)			-0-	



Operating and Administrative Expenses SCANNED NOV 29 2007

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)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	133,650,763.
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 18 of the instructions) If (loss), enter -0- in Part I, line 8		{ }	3

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 foundation liable for the section 4942 tax on the distributable amount of any year in the base period? Yes No
 If "Yes," the foundation 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 19 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))
2005	67,436,332.	1,501,133,917.	0.04492359491
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

2 Total of line 1, column (d)	2	0.25215527237
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	0.05043105447
4 Enter the net value of noncharitable-use assets for 2006 from Part X, line 5	4	1,641,875,841.
5 Multiply line 4 by line 3	5	82,801,530.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	1,589,726.
7 Add lines 5 and 6	7	84,391,256.
8 Enter qualifying distributions from Part XII, line 4	8	73,158,157.

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 19

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 19 of the instructions)

Table with 11 rows for excise tax calculations. Includes sub-rows 6a-6d for credits and payments. Total tax due is 733,548.

Part VII-A Statements Regarding Activities

Table with 10 rows for activity statements. Columns include question number, 'Yes', and 'No'. Includes questions about political campaigns, expenditures, and reimbursements.

Part VII-A Statements Regarding Activities Continued

11a At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule. (see instructions)
b If "Yes," did the foundation have a binding written contract in effect on August 17, 2006, covering the interest, rents, royalties, and annuities described in the attachment for line 11a?
12 Did the foundation acquire a direct or indirect interest in any applicable insurance contract?
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application?
Website address WWW.SLOAN.ORG
14 The books are in care of CHRISTOPHER SIA Telephone no 212-649-1649
Located at 630 5TH AVENUE NEW YORK, NY ZIP + 4 10111-0242
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-F in lieu of Form 1041 - Check here N/A
and enter the amount of tax-exempt interest received or accrues during the year 15

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.
1a During the year did the foundation (either directly or indirectly).
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)?
Organizations relying on a current notice regarding disaster assistance check here
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2006?
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))
a At the end of tax year 2006, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2006?
If "Yes," list the years
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see page 22 of the instructions)
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?
b If "Yes," did it have excess business holdings in 2006 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2006.)
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2006?

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

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? Yes No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? Yes No

(3) Provide a grant to an individual for travel, study, or other similar purposes? Yes No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) Yes No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? Yes No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 23 of the instructions)? Yes No
 Organizations relying on a current notice regarding disaster assistance check here

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? SEE STATEMENT 11 Yes No
 If "Yes," attach the statement required by Regulations section 53.4945-5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? Yes No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? Yes No
 If you answered "Yes" to 6b, also file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? Yes No

b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction? Yes No

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 23 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 14		2,295,220.	341,888.	NONE

2 Compensation of five highest-paid employees (other than those included on line 1 - see page 24 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
SEE STATEMENT 15		1,184,416.	385,363.	NONE

Total number of other employees paid over \$50,000 9

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

3 Five highest-paid independent contractors for professional services (see page 24 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
SEE STATEMENT 16		6,651,852.

Total number of others receiving over \$50,000 for professional services 1

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 ATTACHED SUMMARY FOR FURTHER DETAIL	
20TH CENTURY INVENTORS BOOK PROGRAM	132,283.
2 BOARDS & COMMITTEES OF OTHER CHARITABLE ORGANIZATIONS	
-----	131,871.
3 ASSISTANCE TO GOVERNMENT BODIES	
-----	65,935.
4 -----	

Part IX-B Summary of Program-Related Investments (see page 24 of the instructions)

Describe the two largest program-related investments made up by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2 -----	

All other program-related investments See page 25 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 25 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	1,666,024,257.
b	Average of monthly cash balances	1b	854,769.
c	Fair market value of all other assets (see page 25 of the instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	1,666,879,026.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	NONE
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	1,666,879,026.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see page 26 of the instructions)	4	25,003,185.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	1,641,875,841.
6	Minimum investment return. Enter 5% of line 5	6	82,093,792.

Part XI Distributable Amount (see page 26 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	82,093,792.
2a	Tax on investment income for 2006 from Part VI, line 5	2a	3,179,452.
b	Income tax for 2006. (This does not include the tax from Part VI.)	2b	711,606.
c	Add lines 2a and 2b	2c	3,891,058.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	78,202,734.
4	Recoveries of amounts treated as qualifying distributions	4	610,972.
5	Add lines 3 and 4	5	78,813,706.
6	Deduction from distributable amount (see page 26 of the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	78,813,706.

Part XII Qualifying Distributions (see page 26 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	73,158,157.
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	73,158,157.
5	Foundations 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 27 of the instructions)	5	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	73,158,157.

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 27 of the instructions)

	(a) Corpus	(b) Years prior to 2005	(c) 2005	(d) 2006
1 Distributable amount for 2006 from Part XI, line 7				78,813,706.
2 Undistributed income, if any, as of the end of 2005				
a Enter amount for 2005 only			17,198,193.	
b Total for prior years				
3 Excess distributions carryover, if any, to 2006				
a From 2001				
b From 2002				
c From 2003				
d From 2004				
e From 2005				
f Total of lines 3a through e				
4 Qualifying distributions for 2006 from Part XII, line 4 ▶ \$ <u>73,158,157.</u>				
a Applied to 2005, but not more than line 2a			17,198,193.	
b Applied to undistributed income of prior years (Election required - see page 27 of the instructions)				
c Treated as distributions out of corpus (Election required - see page 27 of the instructions)				
d Applied to 2006 distributable amount				55,959,964.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2006 (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 27 of the instructions				
e Undistributed income for 2005 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions				
f Undistributed income for 2006 Subtract lines 4d and 5 from line 1. This amount must be distributed in 2007				22,853,742.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 28 of the instructions)				
8 Excess distributions carryover from 2001 not applied on line 5 or line 7 (see page 28 of the instructions)				
9 Excess distributions carryover to 2007. Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9.				
a Excess from 2002				
b Excess from 2003				
c Excess from 2004				
d Excess from 2005				
e Excess from 2006				

Part XIV Private Operating Foundations (see page 28 of the instructions and Part VII-A, question 9) **NOT APPLICABLE**

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2006, enter the date of the ruling

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

	Tax year	Prior 3 years			(e) Total
	(a) 2006	(b) 2005	(c) 2004	(d) 2003	
2a 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)(ii)					
(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 28 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 foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see page 28 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 17

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

SEE STATEMENT 17

c Any submission deadlines

SEE STATEMENT 17

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

SEE STATEMENT 17

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 Paid during the year SEE STATEMENT 18				66,325,336.
Total ▶ 3a				66,325,336.
b Approved for future payment SEE STATEMENT 18				60,937,356.
Total ▶ 3b				60,937,356.

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 foundation 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 foundation 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 No

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

Declaration section: 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. Includes signature of officer or trustee, date, title, preparer's signature, firm's name (GRANT THORNTON LLP), address, EIN, and phone number.

**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)							----- 133650763. =====	

Capital Gains and Losses	
<u>Capital Gains & Losses</u>	<u>Total</u>
JPM Stocks Multi-Market Account	(11,434,926)
Interim Cash Account	231,813
Bain Capital Partners	2,636,611
Marisco Capital Management	9,164,834
Pzena Investment Management	11,981,976
Capital Guardian Int'l EAFE	5,961
Silchester International	40,504,099
Atlas Venture Fund	454,626
I Hatch Ventures	188,957
Citicorp Mezzanine Partners	9,744,935
Mellon Sweep Account	103,303
Distributions Portfolio	(3,191,632)
Summit Ventures VI	1,812,619
Dodge and Cox	(346,544)
Berkshire Capital VI	91,909
AG Capital Recovery Partners	2,090,804
Adage Capital Management	13,912,154
Colchester Global Investments	19,206
Ignition Venture Partners II	30,578
TIFF Secondary Partners I	104,760
Lime Rock Partners II LP	15,301,349
Acacia Credit Fund 9-A	1,590,727
BRCP REIT, LLC 1	1,659,352
Layton Belling Realty	1,048,384
Valueact Capital Partners	15,000,000
General Catalyst III	247,383
Arisaig Asia Fund Ltd.	2,462,492
Indus Asia Pacific	2,196,236
Sovereign Capital	3,993,987
Indus Event Driven Fund	1,129,856
Satellite Overseas Fund	8,871,371
JII Partners V	1,120,606
TOTAL TO 12/31/06	<u><u>132,727,786 00</u></u>

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAXI CODE	LOT	TRADE DATE	FXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF60310002	999674591	BAIN CAPITAL FUND VI	0.0000	CD		5/23/2006		5/23/2006	5/23/2006	14,165.31		0.00		14,165.31	
SLOF60310002	999674591	BAIN CAPITAL FUND VI	0.0000	CD		6/21/2006		6/21/2006	6/21/2006	66,720.00		0.00		66,720.00	
SLOF60310002	999674591	BAIN CAPITAL FUND VI	0.0000	CD		12/26/2006		12/26/2006	12/26/2006	2,568,865.48		0.00		2,568,865.48	
										2,649,750.79		0.00		2,649,750.79	

GRAND TOTAL 2,649,750.79 0.00 2,649,750.79

ACCOUNT	SECURITY	DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	COST-BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF6007002	999029820	BAIN CAPITAL FUND V-B L F	0.0000	CD		7/6/2006	7/6/2006	7/6/2006	65,253.16	0.00	0.00	65,253.16	65,253.16
GRAND TOTAL										0.00	0.00	65,253.16	65,253.16

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	NON TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST	BASE REALIZED	GAIN/LOSS	ACQUISITION
SLOF6008002	25754A201	DOMINOS PIZZA INC	25,622 00 S		111105	011106	011706	623,542.99	656,941 00		-33,398 01	
								623,542.99	656,941 00		-33,398 01	
GRAND TOTAL									623,542.99	656,941.00	-33,398.01	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF6009002	25754A201	DOMINOS PIZZA INC	34,519.00	S	111105	011106	011106	011706	840,062.46	885,057.00	-44,994.54	
									840,062.46	885,057.00	-44,994.54	
GRAND TOTAL										840,062.46	885,057.00	-44,994.54

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TKN CODE	LOT	TRADE DATE	TKN TRADE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF2009002	H8920M855	UBS AG NAMEN AKT REGISTERED	2,065 00 S		012605	062906	070506	219,176 29	169,153 44	50,022 85 LG		
SLOF2009002	H8920M855	UBS AG NAMEN AKT REGISTERED	1,310 00 S		013105	062906	070506	139,041 61	106,423 01	32,618 60 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	2,151 00 S		013105	120506	120806	130,343 15	87,372 48	42,970 67 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	1,569 00 S		013105	120606	121106	94,941 66	63,731 95	31,209 71 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	2,189 00 S		013105	120706	121206	132,878 00	88,753 54	44,124 46 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	2,407 00 S		013105	120806	121306	145,374 48	97,771 06	47,603 42 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	7,277 00 S		013105	120806	121306	438,374 85	295,587 87	142,786 98 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	3,446 00 S		013105	121306	121806	212,290 85	139,974 68	72,316 17 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	460 S		013105	121406	121906	28,213 88	18,684 96	9,528 92 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	1,080 00 S		020805	121406	121906	66,241 28	44,937 77	21,303 51 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	1,888 00 S		020805	121406	121906	115,799 56	78,430 64	37,368 92 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	373 S		020805	121406	121906	22,877 77	15,520 18	7,357 59 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	2,736 00 S		020805	121906	122206	165,013 75	113,842 36	51,171 39 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	355 S		020805	122006	122606	21,407 72	14,771 21	6,636 51 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	2,614 00 S		020905	122006	122606	157,633 21	110,009 67	47,623 54 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	339 S		020905	122006	122606	20,442 87	14,269 54	6,173 33 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	953 S		013105	113006	120606	57,266 77	38,710 35	18,556 42 LG		
SLOF2009002	H89231338	UBS AG SHS NEW	1,560 00 S		013105	120406	120706	93,412 88	63,366 37	30,046 51 LG		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	769 S		081706	100906	101206	18,209 51	18,639 41	-429 90 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	2,478 00 S		081706	100906	101206	59,321 49	60,063 00	-741 51 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	2,516 00 S		081706	100906	101206	60,231 19	61,115 15	-883 96 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	5,035 00 S		081706	100906	101206	120,350 93	122,303 18	-1,952 25 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	15 S		081806	100906	101206	358 54	356 26	2 28 S3		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	7,187 00 S		081806	100906	101206	167,246 40	170,694 12	-3,447 72 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	2,986 00 S		081806	100906	101206	69,486 26	70,638 91	-1,152 65 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	3,069 00 S		082106	100906	101206	71,417 73	71,828 72	-410 99 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	1,738 00 S		082106	100906	101206	40,444 45	40,669 20	-224 75 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	243 S		082106	101006	101306	5,611 09	5,686 20	-75 11 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	1,255 00 S		082206	101006	101306	28,979 06	30,974 53	-1,995 47 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	867 S		082206	101006	101306	20,005 41	21,398 34	-1,392 93 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	131 S		082206	101006	101306	3,022 73	3,275 55	-252 82 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	6,301 00 S		082206	101006	101306	145,255 63	157,551 46	-12,295 83 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	1,484 00 S		082206	101006	101306	34,210 34	36,580 60	-2,370 26 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	4,565 00 S		082206	101006	101306	105,235 99	113,792 67	-8,556 68 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	167 S		082306	101006	101306	3,849 82	4,270 65	-420 83 SL		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	11,768 00 S		081706	100606	101206	286,301 92	285,238 67	1,063 25 S3		
SLOF2009002	007903107	ADVANCED MICRO DEVICES INC CON	4,942 00 S		081706	100606	101206	119,103 97	119,786 66	-682 69 SL		
SLOF2009002	031162100	AMGEN INC	527 S		072005	010506	011006	41,709 39	42,513 67	-804 28 SL		
SLOF2009002	031162100	AMGEN INC	124 S		072005	010506	011006	9,835 23	10,003 22	-167 99 SL		
SLOF2009002	031162100	AMGEN INC	584 S		072005	010906	011206	45,916 93	47,111 92	-1,194 99 SL		
SLOF2009002	031162100	AMGEN INC	1,370 00 S		072005	010906	011206	107,836 50	110,519 41	-2,682 91 SL		
SLOF2009002	031162100	AMGEN INC	8,436 00 S		072005	011106	011706	654,963 56	690,541 40	-25,577 84 SL		
SLOF2009002	031162100	AMGEN INC	34 S		072005	011106	011706	2,645 06	2,742 82	-97 76 SL		
SLOF2009002	031162100	AMGEN INC	480 S		072005	011006	011306	37,438 80	38,722 13	-1,283 33 SL		
SLOF2009002	031162100	AMGEN INC	175 S		072005	011006	011306	13,684 51	14,117 44	-432 93 SL		
SLOF2009002	031162100	AMGEN INC	1,801 00 S		072005	011806	012306	141,942 17	145,288 65	-3,346 48 SL		
SLOF2009002	031162100	AMGEN INC	570 S		072005	011306	011906	44,251 67	45,982 53	-1,730 86 SL		
SLOF2009002	031162100	AMGEN INC	498 S		072005	011806	012306	17,741 89	18,151 00	-409 11 SL		
SLOF2009002	031162100	AMGEN INC	970 S		072005	012006	012506	38,019 89	40,174 21	-2,154 32 SL		
SLOF2009002	031162100	AMGEN INC	654 S		072005	012406	012706	74,627 37	78,250 96	-3,623 59 SL		
SLOF2009002	031162100	AMGEN INC	4 S		072005	012406	012706	49,100 94	52,758 90	-3,657 96 SL		
SLOF2009002	031162100	AMGEN INC	2,951 00 S		072005	012406	012706	301 65	322 68	-21 03 SL		
SLOF2009002	031162100	AMGEN INC	235 S		072005	012506	013006	221,457 77	238,060 41	-16,602 64 SL		
SLOF2009002	031162100	AMGEN INC	1,418 00 S		072005	012506	013006	17,713 33	18,957 71	-1,244 38 SL		
SLOF2009002	031162100	AMGEN INC	17 S		072005	012506	013006	106,883 00	114,391 62	-7,508 62 SL		
SLOF2009002	031162100	AMGEN INC	1,198 00 S		072005	012706	020106	1,210 46	1,371 41	-160 95 SL		
SLOF2009002	031162100	AMGEN INC	1,053 00 S		072005	012706	020106	85,306 24	96,643 98	-11,337 74 SL		
SLOF2009002	031162100	AMGEN INC	52 S		072005	012706	020106	74,981 19	85,373 77	-10,392 58 SL		
SLOF2009002	031162100	AMGEN INC	8,457 00 S		072105	012706	020106	3,702 78	4,145 12	-442 34 SL		
SLOF2009002	031162100	AMGEN INC	38 S		072105	012706	020106	602,199 39	682,183 91	-79,984 52 SL		
SLOF2009002	031162100	AMGEN INC			072105	012706	020106	2,705 87	3,079 20	-373 33 SL		

ACCOUNT	SECURITY	SECURITY DESC.	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF2009002	031162100	AMGEN INC	2,819.00 S	072105	012706	020106	020106	200,733.13	227,394.64	-26,661.51 SL			
SLOF2009002	031162100	AMGEN INC	155 S	072505	012706	020106	020106	11,037.12	12,556.56	-1,519.44 SL			
SLOF2009002	031162100	AMGEN INC	325 S	072505	012706	020106	020106	23,142.34	26,389.19	-3,246.85 SL			
SLOF2009002	031162100	AMGEN INC	1,406.00 S	072505	012706	020106	020106	100,117.34	114,163.69	-14,046.35 SL			
SLOF2009002	031162100	AMGEN INC	19 S	072505	012706	020106	020106	1,352.94	1,546.93	-193.99 SL			
SLOF2009002	031162100	AMGEN INC	93 S	072605	012706	020106	020106	6,622.27	7,532.16	-909.89 SL			
SLOF2009002	031162100	AMGEN INC	54 S	072605	012706	020106	020106	3,845.19	4,367.04	-521.85 SL			
SLOF2009002	031162100	AMGEN INC	35 S	072705	012706	020106	020106	2,492.25	2,834.14	-341.89 SL			
SLOF2009002	031162100	AMGEN INC	320 S	072705	012706	020106	020106	22,786.31	25,924.80	-3,138.49 SL			
SLOF2009002	031162100	AMGEN INC	702 S	072705	012706	020106	020106	49,987.46	56,892.47	-6,905.01 SL			
SLOF2009002	031162100	AMGEN INC	231 S	072705	012706	020106	020106	16,448.87	18,721.03	-2,272.16 SL			
SLOF2009002	031162100	AMGEN INC	1,767.00 S	072805	012706	020106	020106	125,823.14	143,194.68	-17,371.54 SL			
SLOF2009002	031162100	AMGEN INC	419 S	072805	012706	020106	020106	29,835.82	33,955.05	-4,119.23 SL			
SLOF2009002	031162100	AMGEN INC	184 S	072805	012706	020106	020106	13,102.13	14,909.12	-1,806.99 SL			
SLOF2009002	031162100	AMGEN INC	1,416.00 S	072905	012706	020106	020106	100,829.41	113,812.98	-12,983.57 SL			
SLOF2009002	031162100	AMGEN INC	191 S	080105	012706	020106	020106	13,600.58	15,327.73	-1,727.15 SL			
SLOF2009002	031162100	AMGEN INC	2,901.00 S	080905	012706	020106	020106	206,572.12	230,489.96	-23,917.84 SL			
SLOF2009002	031162100	AMGEN INC	982 S	081005	012706	020106	020106	69,925.48	78,332.96	-8,407.48 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	890 S	101905	020706	021006	021006	60,602.86	47,740.04	12,862.82 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	836 S	101905	020706	021006	021006	57,128.47	44,843.46	12,285.01 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	56 S	101905	020706	021006	021006	3,826.79	2,992.12	834.67 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	814 S	101405	020606	020906	021406	55,717.16	43,672.40	12,044.76 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	3,380.00 S	101905	020606	020906	020906	231,356.26	181,304.89	50,051.37 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	553 S	101905	020706	021006	021006	38,149.18	29,663.20	8,485.98 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	2,960.00 S	102005	020906	021406	021406	201,801.28	165,602.53	36,198.75 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	2,014.00 S	101905	020606	020906	020906	135,455.86	107,609.64	27,846.22 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	301 S	102005	020606	020906	020906	20,244.40	16,839.99	3,404.41 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	120 S	102005	020906	021406	021406	8,181.13	6,711.73	1,469.40 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	4,815.00 S	101305	011106	011106	011106	405,764.91	249,928.84	155,836.07 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	3,615.00 S	101305	011106	011106	011106	308,908.17	187,641.27	121,266.90 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	641 S	101305	011206	011806	011806	54,415.77	33,271.94	21,143.83 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	7,427.00 S	101405	011206	011806	011806	630,492.82	398,470.44	232,022.38 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	446 S	101305	011106	011706	011706	37,584.87	23,893.29	13,691.58 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	1,019.00 S	101106	011106	011706	011706	85,872.15	52,892.52	32,979.63 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	4,547.00 S	102005	031606	032106	032106	297,607.92	254,318.71	43,289.21 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	418 S	102005	031606	032106	032106	27,642.41	23,379.20	4,263.21 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	260 S	102005	031606	032106	032106	16,840.98	14,542.09	2,298.89 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	752 S	103105	032306	032806	032806	45,193.43	43,130.28	2,063.15 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	1,006.00 S	103105	032206	032706	032706	62,495.83	57,698.23	4,797.60 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	5,722.00 S	103105	032206	032706	032706	355,468.33	327,904.93	27,563.40 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	6,029.00 S	110105	032206	032706	032706	374,540.12	346,195.43	28,344.69 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	2,981.00 S	110205	032206	032706	032706	185,188.94	178,192.86	6,996.08 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	1,280.00 S	110305	032206	032706	032706	189,972.42	182,690.73	7,281.69 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	1,032.00 S	110405	032206	032706	032706	79,517.56	79,109.38	408.18 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	4,432.00 S	110405	032206	032706	032706	64,111.03	62,810.72	1,300.31 SG			
SLOF2009002	037833100	APPLE COMPUTER INC	3,429.00 S	122805	032306	032806	032806	206,895.05	253,187.41	-46,292.36 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	111 S	122805	032406	032906	032906	6,665.37	8,195.92	-1,530.55 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	3,097.00 S	123005	032406	032906	032906	185,969.75	223,080.94	-37,111.19 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	451 S	123005	032406	032906	032906	27,162.03	32,486.12	-5,324.09 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	3,390.00 S	123005	032706	033006	033006	205,079.88	244,186.10	-39,106.22 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	3,012.00 S	123005	032706	033006	033006	182,212.57	213,983.93	-31,771.36 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	784 S	123005	032706	033006	033006	47,157.56	55,698.34	-8,540.78 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	665 S	123005	032806	033106	033106	39,314.12	47,244.13	-7,930.01 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	2,348.00 S	123005	032806	033106	033106	139,113.08	166,810.84	-27,697.76 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	1,525.00 S	123005	032806	033106	033106	90,352.40	108,341.79	-17,989.39 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	112 S	123005	032806	033106	033106	6,635.72	8,067.32	-1,431.60 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	3,843.00 S	021406	032806	033106	033106	227,688.06	258,255.75	-30,567.69 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	884 S	021406	032806	033106	033106	52,717.49	59,406.21	-6,688.72 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	330 S	040306	032906	040306	040306	19,595.05	22,176.53	-2,581.48 SL			
SLOF2009002	037833100	APPLE COMPUTER INC	1,573.00 S	021406	032906	040306	040306	92,930.77	105,708.12	-12,777.35 SL			

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF2009002	037833100	APPLE COMPUTER INC	712 S	021406	032906	040306	42,064.02	47,847.54	-5,783.52 SL		
SLOF2009002	037833100	APPLE COMPUTER INC	668 S	021406	032906	040306	39,464.56	44,603.23	-5,138.67 SL		
SLOF2009002	037833100	APPLE COMPUTER INC	1,317.00 S	021506	032906	040306	77,806.62	90,917.78	-13,111.16 SL		
SLOF2009002	037833100	APPLE COMPUTER INC	884 S	021606	032906	040306	52,225.55	61,939.67	-9,714.12 SL		
SLOF2009002	037833100	APPLE COMPUTER INC	4,301.00 S	102005	031706	032206	277,701.44	240,559.66	37,141.78 SG		
SLOF2009002	037833100	APPLE COMPUTER INC	2,175.00 S	103105	031706	032206	140,432.61	124,745.17	15,687.44 SG		
SLOF2009002	037833100	APPLE COMPUTER INC	4,305.00 S	103105	032006	032306	277,604.13	246,909.40	30,694.73 SG		
SLOF2009002	037833100	APPLE COMPUTER INC	453 S	103105	032006	032306	29,012.88	25,981.41	3,031.47 SG		
SLOF2009002	037833100	APPLE COMPUTER INC	408 S	103105	032106	032406	26,004.43	23,400.47	2,603.96 SG		
SLOF2009002	037833100	APPLE COMPUTER INC	12 S	103105	032206	032706	738.63	688.25	50.38 SG		
SLOF2009002	037833100	APPLE COMPUTER INC	642 S	091305	032206	032706	39,552.40	36,821.33	2,731.07 SG		
SLOF2009002	12189T104	BURLINGTON NORTH SANTA FE CORP	791 S	091305	062906	070506	61,210.20	43,026.21	18,183.99 SG		
SLOF2009002	12189T104	BURLINGTON NORTH SANTA FE CORP	68 S	091405	062906	070506	5,262.07	3,704.05	1,558.02 SG		
SLOF2009002	12189T104	BURLINGTON NORTH SANTA FE CORP	2 S	091405	062906	070506	154.77	109.1	45.67 SG		
SLOF2009002	12189T104	BURLINGTON NORTH SANTA FE CORP	357 S	091505	062906	070506	27,625.84	19,522.12	8,103.72 SG		
SLOF2009002	12189T104	BURLINGTON NORTH SANTA FE CORP	1,010.00 S	091505	062906	070506	77,344.33	55,230.63	22,113.70 SG		
SLOF2009002	12189T104	BURLINGTON NORTH SANTA FE CORP	34 S	091505	062906	070506	2,603.67	1,854.85	748.82 SG		
SLOF2009002	12189T104	BURLINGTON NORTH SANTA FE CORP	121 S	091605	062906	070506	9,266.00	6,701.65	2,564.35 SG		
SLOF2009002	12189T104	BURLINGTON NORTH SANTA FE CORP	438 S	092005	062906	070506	33,541.40	24,984.92	8,556.48 SG		
SLOF2009002	12189T104	BURLINGTON NORTH SANTA FE CORP	7,145.00 S	071205	012506	013006	195,541.91	221,116.32	-25,574.41 SL		
SLOF2009002	126650100	CVS CORP	2,377.00 S	071205	012506	013006	65,052.92	73,561.02	-8,508.10 SL		
SLOF2009002	126650100	CVS CORP	5 S	071205	012506	013006	136.84	154.73	-17.89 SL		
SLOF2009002	126650100	CVS CORP	5,271.00 S	070805	012406	012706	144,234.89	158,378.26	-14,143.37 SL		
SLOF2009002	126650100	CVS CORP	4,663.00 S	070805	012406	012706	127,597.67	140,109.63	-12,511.96 SL		
SLOF2009002	126650100	CVS CORP	993 S	070805	012406	012706	27,172.31	29,899.24	-2,726.93 SL		
SLOF2009002	126650100	CVS CORP	44 S	070805	012406	012706	1,204.01	1,296.00	-91.99 SL		
SLOF2009002	126650100	CVS CORP	22 S	071105	012406	012706	276,675.97	309,608.93	-32,932.96 SL		
SLOF2009002	126650100	CVS CORP	433 S	071105	012406	012706	601.38	673.66	-72.28 SL		
SLOF2009002	126650100	CVS CORP	1,391.00 S	071105	012406	012706	11,836.34	13,306.09	-1,469.75 SL		
SLOF2009002	126650100	CVS CORP	6 S	071105	012406	012706	38,023.90	42,584.50	-4,560.60 SL		
SLOF2009002	126650100	CVS CORP	36 S	071205	012406	012706	164.01	183.96	-19.95 SL		
SLOF2009002	126650100	CVS CORP	29 S	071205	012406	012706	984.08	1,111.63	-127.55 SL		
SLOF2009002	126650100	CVS CORP	318 S	071205	012506	013006	792.73	897.46	-104.73 SL		
SLOF2009002	126650100	CVS CORP	2,264.00 S	071205	012606	013106	8,757.45	9,840.51	-1,083.06 SL		
SLOF2009002	126650100	CVS CORP	885 S	071305	012606	013106	62,367.21	70,059.48	-7,692.27 SL		
SLOF2009002	126650100	CVS CORP	7,754.00 S	071305	012606	013106	24,379.41	27,296.95	-2,917.54 SL		
SLOF2009002	126650100	CVS CORP	1,377.00 S	071305	012606	013106	213,602.17	239,825.02	-26,222.85 SL		
SLOF2009002	126650100	CVS CORP	20 S	071305	012606	013106	37,932.70	42,589.51	-4,656.81 SL		
SLOF2009002	126650100	CVS CORP	2,183.00 S	071305	012606	013106	550.95	619	-68.05 SL		
SLOF2009002	149123101	CATERPILLAR INC	1,964.00 S	010604	062906	070506	60,135.87	67,418.90	-7,283.03 SL		
SLOF2009002	149123101	CATERPILLAR INC	441 S	010604	062906	070506	144,267.86	82,281.78	61,986.08 LG		
SLOF2009002	149123101	CATERPILLAR INC	416 S	011304	062906	070506	32,280.25	18,475.70	13,804.55 LG		
SLOF2009002	149123101	CATERPILLAR INC	386 S	011304	062906	070506	30,450.30	17,101.93	13,348.37 LG		
SLOF2009002	149123101	CATERPILLAR INC	2,198.00 S	011304	062906	070506	28,354.07	15,868.61	12,485.46 LG		
SLOF2009002	149123101	CATERPILLAR INC	902 S	092804	062906	070506	161,456.60	90,360.66	71,095.94 LG		
SLOF2009002	149123101	CATERPILLAR INC	666 S	061605	062906	070506	66,257.44	34,993.50	31,263.94 LG		
SLOF2009002	149123101	CATERPILLAR INC	134 S	061605	062906	070506	48,921.79	32,702.43	16,219.36 LG		
SLOF2009002	149123101	CATERPILLAR INC	1,621.00 S	061705	062906	070506	119,072.41	80,949.17	38,123.24 LG		
SLOF2009002	149123101	CATERPILLAR INC	1,560.00 S	071305	062306	082806	104,973.85	77,527.09	27,446.76 LG		
SLOF2009002	149123101	CATERPILLAR INC	55 S	071305	062306	082806	3,698.91	2,733.33	965.58 LG		
SLOF2009002	149123101	CATERPILLAR INC	228 S	071305	062406	082906	14,972.69	11,330.88	3,641.81 LG		
SLOF2009002	149123101	CATERPILLAR INC	444 S	071305	062406	082906	29,157.33	22,065.40	7,091.93 LG		
SLOF2009002	149123101	CATERPILLAR INC	601 S	071305	062406	082906	39,370.48	29,867.80	9,502.68 LG		
SLOF2009002	149123101	CATERPILLAR INC	277 S	071305	062306	082806	18,621.24	13,766.03	4,855.21 LG		
SLOF2009002	149123101	CATERPILLAR INC	566 S	071305	090106	090706	38,013.94	28,128.42	9,885.52 LG		
SLOF2009002	149123101	CATERPILLAR INC	453 S	071305	062806	083106	30,013.44	22,512.67	7,500.77 LG		
SLOF2009002	149123101	CATERPILLAR INC	18 S	071305	090506	090806	1,254.80	894.54	360.26 LG		
SLOF2009002	149123101	CATERPILLAR INC	115 S	072705	090706	091206	7,839.32	6,023.65	1,815.67 LG		
SLOF2009002	149123101	CATERPILLAR INC	131 S	071405	090706	091206	8,906.18	6,654.73	2,251.45 LG		
SLOF2009002	149123101	CATERPILLAR INC	312 S	071405	090706	091206	21,247.89	15,849.45	5,398.44 LG		

ACCOUNT	SECURITY	SECURITY_DESC	UNITS	TXN_CODE	LOT	TRADE_DATE	TN_TRADE_DATE	AMOUNT	ID_COST	BASE_REALIZED_GAIN/LOSS	ACQUISITION
SLOF2009002	149123101	CATERPILLAR INC	12 S		071405	090706	091206	817 23	611 04	206 19 LG	
SLOF2009002	149123101	CATERPILLAR INC	1,761 00 S		072705	090706	091206	119,927 99	92,240 47	27,687 52 LG	
SLOF2009002	149123101	CATERPILLAR INC	730 S		072705	090706	091206	49,714 61	38,237 11	11,477 50 LG	
SLOF2009002	149123101	CATERPILLAR INC	169 S		071305	090506	090806	11,716 58	8,398 77	3,317 81 LG	
SLOF2009002	149123101	CATERPILLAR INC	1,300 00 S		071405	090506	090806	90,127 53	66,039 35	24,088 18 LG	
SLOF2009002	149123101	CATERPILLAR INC	2,673 00 S		061705	081406	081706	179,067 32	133,483 74	45,583 58 LG	
SLOF2009002	149123101	CATERPILLAR INC	792 S		061705	081406	081706	53,056 98	39,402 00	13,654 98 LG	
SLOF2009002	149123101	CATERPILLAR INC	1,199 00 S		071305	081406	081706	80,322 38	59,586 52	20,735 86 LG	
SLOF2009002	149123101	CATERPILLAR INC	6,216 00 S		061705	081406	081706	418,473 12	310,413 37	108,059 75 LG	
SLOF2009002	149123101	CATERPILLAR INC	6,252 00 S		072705	102006	102506	373,086 02	328,626 38	44,459 64 LG	
SLOF2009002	149123101	CATERPILLAR INC	2,828 00 S		072705	102006	102506	169,942 02	148,649 30	21,292 72 LG	
SLOF2009002	149123101	CATERPILLAR INC	184 S		072805	102006	102506	11,057 05	9,872 52	1,184 53 LG	
SLOF2009002	149123101	CATERPILLAR INC	14,322 00 S		072805	102006	102506	860,646 98	772,177 79	88,469 19 LG	
SLOF2009002	149123101	CATERPILLAR INC	729 S		072805	102006	102506	43,807 54	39,174 57	4,632 97 LG	
SLOF2009002	149123101	CATERPILLAR INC	735 S		072905	102006	102506	60,933 95	54,382 04	6,551 91 LG	
SLOF2009002	149123101	CATERPILLAR INC	106 S		072905	102006	102506	44,168 10	39,515 88	4,652 22 LG	
SLOF2009002	149123101	CATERPILLAR INC	2,708 00 S		072905	102306	102606	162,266 77	145,524 67	16,742 10 LG	
SLOF2009002	149123101	CATERPILLAR INC	193 S		072905	102306	102606	11,564 80	10,375 69	1,189 11 LG	
SLOF2009002	149123101	CATERPILLAR INC	27 S		080205	102306	102606	1,617 87	1,469 40	148 47 LG	
SLOF2009002	149123101	CATERPILLAR INC	608 S		080305	102306	102606	36,432 12	33,033 13	3,398 99 LG	
SLOF2009002	149123101	CATERPILLAR INC	1,109 00 S		080305	102306	102606	66,500 25	60,252 85	6,247 40 LG	
SLOF2009002	149123101	CATERPILLAR INC	178 S		080305	102306	102606	10,673 62	9,674 98	998 64 LG	
SLOF2009002	149123101	CATERPILLAR INC	108 S		080305	102306	102606	6,525 69	5,870 21	655 48 LG	
SLOF2009002	149123101	CATERPILLAR INC	393 S		072705	091106	091406	25,746 67	20,585 18	5,161 49 LG	
SLOF2009002	149123101	CATERPILLAR INC	153 S		072705	091106	091406	10,023 52	8,014 08	2,009 44 LG	
SLOF2009002	149123101	CATERPILLAR INC	131 S		072705	091106	091406	8,597 78	6,861 73	1,736 05 LG	
SLOF2009002	149123101	CATERPILLAR INC	333 S		072705	091206	091506	21,685 55	17,442 41	4,243 14 LG	
SLOF2009002	149123101	CATERPILLAR INC	322 S		072705	091206	091506	20,969 22	16,925 41	4,043 81 LG	
SLOF2009002	149123101	CATERPILLAR INC	1,142 00 S		072705	091206	091506	74,512 52	60,027 40	14,485 12 LG	
SLOF2009002	149123101	CATERPILLAR INC	223 S		072705	091206	091506	14,523 81	11,721 64	2,802 17 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	68 S		080305	081006	081506	33,139 30	20,711 77	12,427 53 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	112 S		080305	081406	081706	52,376 00	34,113 51	18,262 49 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	213 S		080405	081406	081706	99,607 92	64,216 05	35,391 87 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	1,405 00 S		070805	081006	081506	672,587 68	406,919 76	265,667 92 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	583 S		080205	081006	081506	279,087 99	177,496 45	101,591 54 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	213 S		080305	081006	081506	101,965 25	64,876 59	37,088 66 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	313 S		070805	080806	081106	153,302 97	90,651 87	62,651 10 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	21 S		070805	080906	081406	10,266 48	6,082 07	4,184 41 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	249 S		070805	080906	081406	122,074 58	72,116 03	49,958 55 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	121 S		061505	080706	081006	58,906 36	30,972 11	27,934 25 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	95 S		070805	080706	081006	46,248 79	27,360 02	18,888 77 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	41 S		070805	080706	081006	19,960 01	11,874 53	8,085 48 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	137 S		080505	081606	082106	63,949 10	40,578 18	23,370 92 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	153 S		080405	081506	081806	71,283 85	46,127 02	25,156 83 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	432 S		080505	081506	081806	201,272 03	127,954 56	73,317 47 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	185 S		061505	062906	070506	88,621 98	47,354 04	41,267 94 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	160 S		012605	062206	062706	75,563 53	31,061 52	44,502 01 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	291 S		012605	062206	062706	137,505 84	56,493 14	81,012 70 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	22 S		012605	062206	062706	10,538 87	4,270 96	6,267 91 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	275 S		012605	062306	062806	131,117 56	53,386 98	77,730 58 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	38 S		061505	062706	063006	18,203 51	9,791 78	8,411 73 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	21 S		061505	062706	063006	10,059 83	5,375 32	4,684 51 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	22 S		061505	062706	063006	10,458 93	5,631 29	4,827 64 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	161 S		061505	062806	070306	75,759 50	41,210 82	34,548 68 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	101 S		010505	062106	062606	48,107 82	21,992 25	26,115 57 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	384 S		012605	062106	062606	182,904 98	74,547 65	108,357 33 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	174 S		120204	013106	013106	71,029 19	36,371 03	34,658 16 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	99 S		120204	012706	020106	39,634 58	20,693 86	19,140 72 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	88 S		120204	013006	020206	35,759 64	18,394 54	17,365 10 LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	124 S		120204	013106	020306	52,494 26	25,919 58	26,574 68 LG	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	*ACQUISITION
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	116 S		120204	013106		020306		49,105.41	24,247.35	24,858.06	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	180 S		121004	031706		032206		76,375.36	40,033.11	36,342.25	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	404 S		010405	032906		040306		180,731.21	86,247.53	94,483.68	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	32 S		010505	032906		040306		14,315.34	7,000.32	7,315.02	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	274 S		010505	033006		040406		123,572.97	59,940.24	63,632.73	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	80 S		010505	033106		040506		35,753.81	17,500.80	18,253.01	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	85 S		010505	033106		040506		37,988.42	18,495.21	19,493.21	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	124 S		121004	032806		033106		55,397.64	27,578.37	27,819.27	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	249 S		010405	032806		033106		111,242.03	53,157.52	58,084.51	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	140 S		121004	031606		032106		60,247.96	31,136.87	29,111.09	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	9 S		121004	030806		031306		3,764.04	2,001.66	1,762.38	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	41 S		121004	030906		031406		17,256.36	9,118.65	8,137.71	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	358 S		120204	021506		022106		147,652.28	74,832.35	72,819.93	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	110 S		120204	021506		022106		45,368.02	22,903.29	22,464.73	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	218 S		120304	021506		022106		89,911.16	45,789.68	44,121.48	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	584 S		120304	021506		022106		240,862.94	123,939.69	116,923.25	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	284 S		120804	021506		022106		117,131.98	60,986.42	56,145.56	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	121 S		120904	021506		022106		49,904.82	25,951.54	23,953.28	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	496 S		120904	021506		022106		204,568.52	108,039.96	96,528.56	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	187 S		121004	021506		022106		77,125.63	41,589.96	35,535.67	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	143 S		010505	042506		042806		68,028.65	31,115.47	36,913.18	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	19 S		010505	042606		050106		8,923.63	4,134.22	4,789.41	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	93 S		010505	042106		042606		46,186.04	20,235.94	25,950.10	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	106 S		010505	042406		042706		52,531.52	23,064.61	29,466.91	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	118 S		010505	050306		050806		53,390.49	25,675.70	27,714.79	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	118 S		010505	050106		050406		53,320.66	25,675.70	27,644.96	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	118 S		010505	050206		050506		53,929.86	25,675.70	28,254.16	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	259 S		010505	050406		050906		120,163.06	56,356.00	63,807.06	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	155 S		010505	050406		050906		73,948.22	33,726.56	40,221.66	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	80 S		010505	050506		051006		38,428.91	17,407.26	21,021.65	LG	
SLOF2009002	167760107	CHICAGO MERCANTILE EXCH HLDGS	140 S		010505	050506		051006		67,250.58	30,484.30	36,766.28	LG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	48 S		012606	062806		070306		2,879.73	2,123.38	736.35	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	3,170.00 S		012606	062306		062806		196,301.93	140,231.29	56,070.64	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	526 S		012606	062106		062606		33,177.80	23,268.66	9,909.14	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	5,109.00 S		012606	062906		062706		321,841.52	226,006.83	95,834.69	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	273 S		012606	062906		070506		16,292.13	12,076.70	4,215.43	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	3,627.00 S		012606	062906		070506		218,620.86	160,447.60	58,173.26	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	486 S		012606	063006		070606		29,644.30	21,499.18	8,145.12	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	379 S		012606	070506		071006		22,344.84	16,765.82	5,579.02	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	4,010.00 S		012606	071006		071006		177,390.38	160,447.60	16,942.78	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	1,083.00 S		012606	070506		071006		64,182.13	47,776.44	16,405.69	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	2,638.00 S		012606	070606		071106		156,427.27	116,375.10	40,052.17	SG	
SLOF2009002	169656105	CHIPOTLE MEXICAN GRILL INC CL	3,579.00 S		012606	070706		071206		202,282.80	157,887.23	44,395.57	SG	
SLOF2009002	17275R102	CISCO SYS INC COM	70 S		030106	042506		042806		1,423.36	1,467.06	-43.70	SL	
SLOF2009002	17275R102	CISCO SYS INC COM	1,004.00 S		030206	042506		042806		20,415.11	20,972.76	-557.65	SL	
SLOF2009002	17275R102	CISCO SYS INC COM	8 S		030306	042506		042806		162.67	168.91	-6.24	SL	
SLOF2009002	17275R102	CISCO SYS INC COM	848 S		030606	042506		042806		17,243.04	18,085.21	-842.17	SL	
SLOF2009002	17275R102	CISCO SYS INC COM	2 S		030606	042506		042806		40.53	42.65	-2.12	SL	
SLOF2009002	17275R102	CISCO SYS INC COM	3,923.00 S		030606	042506		042806		79,629.35	83,665.44	-4,036.09	SL	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	1,464.00 S		102004	013006		020206		50,157.58	47,984.36	2,173.22	LG	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	392 S		102004	012706		020106		13,400.45	12,848.27	552.18	LG	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	2,912.00 S		102004	012706		020106		99,155.79	95,444.29	3,711.50	LG	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	177 S		062304	012606		013106		6,106.27	6,287.90	-181.63	LL	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	244 S		062304	012606		013106		8,408.37	8,668.06	-259.69	LL	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	400 S		062404	012606		013106		13,784.22	14,291.00	-506.78	LL	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	1,668.00 S		062404	012606		013106		57,480.18	59,533.09	-2,052.91	LL	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	332 S		062404	012606		013106		11,440.90	11,860.70	-419.80	LL	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	290 S		062504	012606		013106		9,993.56	10,354.83	-361.27	LL	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	202 S		062504	012606		013106		6,961.03	7,175.04	-214.01	LL	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	508 S		062504	012606		013106		17,505.95	18,076.57	-570.62	LL	
SLOF2009002	22372104	COUNTRYWIDE FINANCIAL CORP COM	2,609.00 S		102004	012606		013106		89,907.55	85,513.11	4,394.44	LG	

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SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	3,151 00 S		102004	020206	020706	102,696 44	103,277 81	-581 37 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	857 S		102004	020106	020606	28,810 16	28,089 20	720 96 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	2,724 00 S		102004	020106	020606	91,595 49	89,282 37	2,313 12 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	283 S		102004	020106	020606	9,513 74	9,275 66	238 08 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	4,129 00 S		102004	020306	020806	131,339 45	135,332 93	-3,993 48 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	43 S		102004	020306	020806	1,367 79	1,415 14	-47 35 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	1,060 00 S		042805	020306	020806	33,717 56	37,887 47	-4,169 91 SL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	707 S		042805	020306	020806	22,488 98	25,278 43	-2,789 45 SL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	590 S		042805	020306	020806	18,767 32	21,062 12	-2,294 80 SL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	266 S		042805	020306	020806	8,429 39	9,455 21	-1,025 82 SL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	1,002 00 S		102004	020206	020706	32,656 88	32,841 75	-184 87 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	187 S		102004	020206	020706	6,118 94	6,129 15	-10 21 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	2,433 00 S		102004	020206	020706	79,499 71	79,744 50	-244 79 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	715 S		062304	012406	012706	24,505 43	25,400 27	-894 84 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	287 S		062304	012406	012706	9,805 05	10,195 63	-390 58 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	618 S		062304	012406	012706	21,066 97	21,954 36	-887 39 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	1,021 00 S		062304	011106	011706	34,954 28	36,270 87	-1,316 59 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	290 00 S		102303	011106	011706	10,689 97	7,396 55	3,293 42 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	2,300 00 S		120903	011106	011706	83,815 17	58,661 44	25,153 73 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	4,220 00 S		120903	011106	011706	155,555 25	109,560 17	45,995 08 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	2,206 00 S		061804	011106	011706	81,316 40	78,445 58	2,870 82 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	3,804 00 S		062104	011106	011706	140,221 02	136,448 34	3,772 68 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	184 S		062204	011106	011706	7,151 12	6,879 51	271 61 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	6 S		062204	011106	011706	221 17	10 30 LG				
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	973 S		062304	011106	011706	35,866 21	34,563 44	1,302 77 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	8,625 00 S		062304	011206	011806	315,564 38	306,382 00	9,182 38 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	677 S		062304	011206	011806	24,907 21	24,048 77	858 44 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	225 S		062304	011706	012006	8,156 09	7,992 57	163 52 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	1,105 00 S		062304	011706	012006	40,055 45	39,254 96	800 49 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	1,201 00 S		062304	012006	012506	41,625 25	42,665 35	-1,040 10 LL			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	574 S		062304	011806	012306	20,955 40	20,391 26	564 14 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	264 00 S		102203	011006	011306	9,311 48	6,265 36	3,046 12 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	269 996 S		102303	011006	011306	9,522 81	6,865 66	2,657 15 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	498,004 S		102303	011006	011306	17,638 76	12,663 62	4,975 14 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	7,346 00 S		102303	011006	011306	260,187 17	187,359 44	72,827 73 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	1,577 00 S		102203	010906	011206	56,024 18	37,445 72	18,578 46 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	9,446 00 S		102203	010906	011206	335,575 70	224,173 09	111,402 61 LG			
SLOF2009002	222372104	COUNTRYWIDE FINANCIAL CORP COV	10,766 00 S		102203	010906	011206	381,964 86	255,499 52	126,465 34 LG			
SLOF2009002	244199105	DEERE & CO COM	478 S		051506	072106	072606	33,622 58	41,664 49	-8,041 91 SL			
SLOF2009002	244199105	DEERE & CO COM	524 S		051606	072106	072606	36,858 23	46,843 77	-9,985 54 SL			
SLOF2009002	244199105	DEERE & CO COM	2,271 00 S		051206	072006	072506	166,557 07	200,527 94	-33,970 87 SL			
SLOF2009002	244199105	DEERE & CO COM	761 S		051206	072006	072506	55,812 39	67,195 84	-11,383 45 SL			
SLOF2009002	244199105	DEERE & CO COM	1,132 00 S		051506	072006	072506	83,021 84	98,669 88	-15,648 04 SL			
SLOF2009002	244199105	DEERE & CO COM	1,306 00 S		051506	072006	072506	46,241 65	53,552 30	-7,310 65 SL			
SLOF2009002	244199105	DEERE & CO COM	609 S		051206	071906	072406	22,265 15	25,764 90	-3,499 75 SL			
SLOF2009002	244199105	DEERE & CO COM	293 S		051206	071906	072406	10,182 69	11,832 12	-1,649 43 SL			
SLOF2009002	244199105	DEERE & CO COM	134 S		051606	080306	080806	17,946 56	22,080 93	-4,134 37 SL			
SLOF2009002	244199105	DEERE & CO COM	247 S		051606	080306	080806	1,600 10	1,966 72	-366 62 SL			
SLOF2009002	244199105	DEERE & CO COM	887 S		051606	080306	080806	64,554 94	79,294 74	-14,739 76 SL			
SLOF2009002	244199105	DEERE & CO COM	32 S		051606	080306	080806	2,328 93	2,883 43	-554 50 SL			
SLOF2009002	244199105	DEERE & CO COM	2,819 00 S		051606	080306	080806	205,163 90	250,792 62	-45,628 72 SL			
SLOF2009002	244199105	DEERE & CO COM	442 S		052506	080306	080806	32,168 30	37,967 80	-5,799 50 SL			
SLOF2009002	244199105	DEERE & CO COM	359 S		052506	080306	080806	26,127 65	30,973 20	-4,845 55 SL			
SLOF2009002	244199105	DEERE & CO COM	92 S		052506	080306	080806	6,695 66	7,909 60	-1,213 94 SL			
SLOF2009002	244199105	DEERE & CO COM	258 S		052506	080406	080906	18,981 51	22,181 27	-3,199 76 SL			
SLOF2009002	244199105	DEERE & CO COM	723 S		052606	080406	080906	53,192 37	62,826 89	-9,634 52 SL			
SLOF2009002	244199105	DEERE & CO COM	579 S		052606	080406	080906	42,598 04	50,456 50	-7,858 46 SL			
SLOF2009002	244199105	DEERE & CO COM	35 S		060606	080406	080906	2,575 01	2,954 41	-379 40 SL			
SLOF2009002	244199105	DEERE & CO COM	6 S		060606	080406	080906	441 43	505 21	-63 78 SL			

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SLOF2009002	244199105	DEERE & CO COM	239 S	051606	080206	080706	080706	080706	17,377.28	21,365.76			-3,988.48 SL	
SLOF2009002	244199105	DEERE & CO COM	1,077.00 S	051606	080206	080706	080706	080706	78,306.80	96,280.03			-17,973.23 SL	
SLOF2009002	294821608	ERICSSON L M TEL CO ADR CL B	1,418.00 S	013106	042106	042606	042606	042606	51,146.54	51,684.82			-538.28 SL	
SLOF2009002	294821608	ERICSSON L M TEL CO ADR CL B	1,059.00 S	020106	042106	042606	042606	042606	38,197.59	38,448.48			-250.89 SL	
SLOF2009002	294821608	ERICSSON L M TEL CO ADR CL B	881 S	020106	042106	042606	042606	042606	31,777.22	32,009.91			-232.69 SL	
SLOF2009002	294821608	ERICSSON L M TEL CO ADR CL B	10,591.00 S	020106	042106	042606	042606	042606	382,011.98	384,561.33			-2,549.35 SL	
SLOF2009002	294821608	ERICSSON L M TEL CO ADR CL B	7,408.00 S	020206	042106	042606	042606	042606	267,202.79	267,075.44			127.35 S3	
SLOF2009002	31428X106	FEDEX CORP COM	32 S	111203	082406	082906	082906	082906	3,145.91	2,437.30			708.61 LG	
SLOF2009002	31428X106	FEDEX CORP COM	505 S	111303	082406	082906	082906	082906	49,646.43	38,626.19			11,020.24 LG	
SLOF2009002	31428X106	FEDEX CORP COM	592 S	111303	082406	082906	082906	082906	58,169.32	45,280.60			12,888.72 LG	
SLOF2009002	31428X106	FEDEX CORP COM	202 S	111403	082406	082906	082906	082906	19,848.31	15,525.07			4,323.24 LG	
SLOF2009002	31428X106	FEDEX CORP COM	277 S	111203	082306	082806	082806	082806	27,473.22	21,097.87			6,375.35 LG	
SLOF2009002	31428X106	FEDEX CORP COM	139 S	111203	082306	082806	082806	082806	13,777.56	10,587.02			3,190.54 LG	
SLOF2009002	31428X106	FEDEX CORP COM	55 S	111203	082306	082806	082806	082806	5,484.71	4,189.11			1,295.60 LG	
SLOF2009002	31428X106	FEDEX CORP COM	49 S	111203	082306	082806	082806	082806	4,877.02	3,732.11			1,144.91 LG	
SLOF2009002	35100E104	FOUR SEASONS HOTELS LTD VTG	2,445.00 S	122199	021506	022106	022106	022106	144,186.02	130,662.51			13,523.51 LG	
SLOF2009002	35100E104	FOUR SEASONS HOTELS LTD VTG	7,559.00 S	011400	021506	022106	022106	022106	445,767.75	376,060.25			69,707.50 LG	
SLOF2009002	35100E104	FOUR SEASONS HOTELS LTD VTG	3,426.00 S	011400	021606	022206	022206	022206	199,982.49	170,443.50			29,538.99 LG	
SLOF2009002	368710406	GENENTECH INC	3,179.00 S	012903	021506	022106	022106	022106	264,145.17	58,094.32			206,050.85 LG	
SLOF2009002	368710406	GENENTECH INC	10,055.00 S	013003	021506	022106	022106	022106	835,476.47	184,018.56			651,457.91 LG	
SLOF2009002	368710406	GENENTECH INC	209 S	012903	011206	011806	011806	011806	18,159.61	8,819.35			14,340.26 LG	
SLOF2009002	368710406	GENENTECH INC	477 S	012903	012406	012706	012706	012706	41,011.72	8,716.89			32,294.83 LG	
SLOF2009002	368710406	GENENTECH INC	507 S	012903	012506	012506	012506	012506	44,006.74	9,265.12			34,741.62 LG	
SLOF2009002	368710406	GENENTECH INC	33 S	012903	012006	012506	012506	012506	2,875.16	603.06			2,272.10 LG	
SLOF2009002	368710406	GENENTECH INC	333 S	012903	012006	012506	012506	012506	29,252.15	6,085.38			23,166.77 LG	
SLOF2009002	368710406	GENENTECH INC	94 S	012903	012006	012506	012506	012506	8,149.28	1,717.79			6,431.49 LG	
SLOF2009002	368710406	GENENTECH INC	384 S	012903	020206	020706	020706	020706	33,100.43	7,017.37			26,083.06 LG	
SLOF2009002	368710406	GENENTECH INC	845 S	012903	020306	020806	020806	020806	73,285.85	15,441.87			57,843.98 LG	
SLOF2009002	368710406	GENENTECH INC	83 S	012903	020106	020606	020606	020606	7,140.14	1,516.77			5,623.37 LG	
SLOF2009002	368710406	GENENTECH INC	1,151.00 S	012903	020106	020606	020606	020606	99,328.24	21,033.83			78,294.41 LG	
SLOF2009002	368710406	GENENTECH INC	459 S	012903	020906	021406	021406	021406	38,533.09	8,387.95			30,145.14 LG	
SLOF2009002	368710406	GENENTECH INC	486 S	012903	020806	021306	021306	021306	40,798.59	8,881.36			31,917.23 LG	
SLOF2009002	368710406	GENENTECH INC	694 S	012903	020606	020906	020906	020906	60,657.69	12,682.43			47,975.26 LG	
SLOF2009002	368710406	GENENTECH INC	80 S	012903	020706	021006	021006	021006	6,906.20	1,461.95			5,444.25 LG	
SLOF2009002	368710406	GENENTECH INC	600 S	012903	020706	021006	021006	021006	51,796.46	10,964.64			40,831.82 LG	
SLOF2009002	368710406	GENENTECH INC	272 S	012903	012606	013106	013106	013106	23,457.99	4,970.64			18,487.35 LG	
SLOF2009002	368710406	GENENTECH INC	272 S	012903	012706	020106	020106	020106	23,660.77	4,970.64			18,690.13 LG	
SLOF2009002	368710406	GENENTECH INC	199 S	012903	013006	020206	020206	020206	23,730.83	4,970.64			18,760.19 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	5,096.00 S	121304	013006	020206	020206	020206	167,633.38	191,204.47			-23,571.09 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	1,523.00 S	121404	013006	020206	020206	020206	50,099.22	57,260.38			-7,161.16 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	1,906.00 S	121404	013006	020206	020206	020206	62,610.17	71,660.07			-9,049.90 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	3,034.00 S	121404	013006	020206	020206	020206	99,663.83	114,069.61			-14,405.78 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	197 S	090904	020106	020106	020106	020106	6,483.41	6,675.76			-192.35 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	1,222.00 S	121004	012706	020106	020106	020106	40,216.86	44,725.44			-4,508.58 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	3,588.00 S	121004	012706	020106	020106	020106	117,425.33	130,718.67			-13,293.34 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	3,626.00 S	121004	012706	020106	020106	020106	119,138.36	132,843.59			-13,705.23 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	8,639.00 S	121004	012706	020106	020106	020106	283,419.59	316,501.86			-33,082.27 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	4,570.00 S	121304	012706	020106	020106	020106	149,927.95	171,468.69			-21,540.74 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	265 S	121304	013006	020206	020206	020206	8,712.93	9,942.93			-1,230.00 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	4,924.00 S	040104	012606	013106	013106	013106	161,820.31	150,545.39			11,274.92 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	3,241.00 S	040204	012606	013106	013106	013106	106,510.89	100,370.53			6,140.36 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	5,999.00 S	040204	012606	013106	013106	013106	197,148.67	186,410.53			10,738.14 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	2,490.00 S	090904	012606	013106	013106	013106	182,458.64	188,141.18			-2,548.54 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	5,552.00 S	090904	012606	013106	013106	013106	81,134.42	83,599.48			-5,682.54 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	2,467.00 S	090904	012606	013106	013106	013106	81,108.75	83,599.47			-2,490.72 LL	
SLOF2009002	369604103	GENERAL ELEC CO COM	2,467.00 S	090904	012606	013106	013106	013106	119,453.33	111,227.49			8,225.84 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	3,638.00 S	040104	012506	013006	013006	013006	43,859.76	40,907.74			2,952.02 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	174 S	033004	012006	012506	012506	012506	5,894.93	5,313.75			581.18 LG	

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SLOF2009002	369604103	GENERAL ELEC CO COM	17 S		033104	012506	557 26	519 69	37 57 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	3,998 00 S		040104	012506	131,054 81	122,234 05	8,820 76 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	4,407 00 S		033004	012406	145,417 71	134,584 50	10,833 21 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	743 S		033104	012406	24,516 76	22,720 94	1,795 82 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	5,353 00 S		033104	012406	176,632 86	163,642 28	12,990 58 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	500 S		033104	012406	16,502 39	15,285 10	1,217 29 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	888 S		033004	012506	29,654 11	27,118 45	2,535 66 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	6,451 00 S		030504	012006	215,798 02	212,072 75	3,725 27 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	180 S		032904	012006	6,021 34	5,522 65	498 69 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	7,528 00 S		032904	012006	251,825 69	230,813 75	21,011 94 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	381 S		033004	012006	12,745 16	11,635 28	1,109 88 LG	
SLOF2009002	369604103	GENERAL ELEC CO COM	200 S		030206	110706	6,340 00	6,550 00	-210 00 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	1,137 00 S		030706	110706	36,042 90	38,555 22	-2,512 32 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	3,687 00 S		030706	110706	116,877 90	125,024 70	-8,146 80 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	621 S		030706	110706	19,685 70	21,114 01	-1,428 31 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	797 S		030706	110706	25,264 90	26,920 43	-1,655 53 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	9 S		030806	110706	285 3	305 75	-20 45 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	3 S		030806	110706	95 1	101 92	-6 82 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	1 S		030806	110706	31 7	33 88	-2 18 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	4,141 00 S		041206	110706	131,269 70	141,519 92	-10,250 22 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	7,977 00 S		041206	110706	252,870 90	272,891 57	-20,020 67 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	2,955 00 S		041206	110706	93,673 50	101,089 96	-7,416 46 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	3,574 00 S		041306	110706	113,295 80	123,210 08	-9,914 28 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	1,921 00 S		041306	110706	60,895 70	66,048 40	-5,152 70 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	3,752 00 S		041706	110706	118,938 40	128,928 10	-9,989 70 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	856 S		041706	110706	27,135 20	29,349 07	-2,213 87 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	12,093 00 S		041806	110706	383,348 10	413,613 26	-30,265 16 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	444 S		041806	110706	14,074 80	15,153 32	-1,078 52 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	6,339 00 S		063006	110706	200,946 30	221,167 71	-20,221 41 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	6,339 00 S		063006	110706	200,946 30	221,167 71	-20,221 41 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	3,048 00 S		070306	110706	96,621 60	106,329 48	-9,707 88 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	1,013 00 S		070306	110706	32,112 10	35,338 51	-3,226 41 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	2,297 00 S		070506	110706	72,814 90	79,624 13	-6,809 23 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	669 S		070506	110706	21,207 30	23,190 48	-1,983 18 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	913 S		070606	110706	28,942 10	31,941 67	-2,999 57 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	2,551 00 S		070606	110706	80,866 70	89,025 31	-8,158 61 SL	
SLOF2009002	37247D106	GENWORTH FINL INC	3,829 00 S		070706	110706	121,379 00	133,791 00	-12,411 70 SL	
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	534 S		111604	062906	78,679 12	55,533 38	23,145 74 LG	
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	480 S		111604	062906	70,636 07	49,917 65	20,718 42 LG	
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	4 S		111704	062906	588 63	417 72	170 91 LG	
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	317 S		111704	062906	46,649 24	33,278 63	13,370 61 LG	
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	879 S		102904	061506	125,115 82	86,208 63	38,907 19 LG	
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	1,128 00 S		102904	061506	160,502 48	110,629 50	49,872 98 LG	
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	2,082 00 S		111104	061506	297,669 49	215,315 75	82,353 74 LG	
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	6,012 00 S		111204	061506	855,444 06	627,058 21	228,385 85 LG	
SLOF2009002	38141G104	GOLDMAN SACHS GROUP INC COM	563 S		111604	061506	80,108 95	58,549 24	21,559 71 LG	
SLOF2009002	38259P508	GOOGLE INC CL A	1,895 00 S		050405	011806	856,552 73	433,625 27	422,927 46 SG	
SLOF2009002	38259P508	GOOGLE INC CL A	83 S		051805	011806	37,516 56	19,883 90	17,632 66 SG	
SLOF2009002	38259P508	GOOGLE INC CL A	62 S		051805	011806	28,024 42	14,756 55	13,267 87 SG	
SLOF2009002	38259P508	GOOGLE INC CL A	23 S		051805	012006	9,671 93	5,474 20	4,197 73 SG	
SLOF2009002	38259P508	GOOGLE INC CL A	4,197 00 S		051805	012006	1,744,636 39	998,923 36	745,713 03 SG	
SLOF2009002	38259P508	GOOGLE INC CL A	273 S		051805	012006	113,482 42	64,976 43	48,505 99 SG	
SLOF2009002	38259P508	GOOGLE INC CL A	40 S		051805	012006	17,408 62	7,888 26	9,520 36 SG	
SLOF2009002	38259P508	GOOGLE INC CL A	1,137 00 S		061505	012006	472,635 59	311,430 33	161,205 26 SG	
SLOF2009002	406216101	HALLIBURTON CO COM	161 S		090205	021506	11,065 09	10,050 17	1,014 92 SG	
SLOF2009002	406216101	HALLIBURTON CO COM	325 S		090605	021506	22,336 37	20,628 80	1,707 57 SG	
SLOF2009002	406216101	HALLIBURTON CO COM	3,746 00 S		090605	021506	257,452 42	236,023 85	21,428 57 SG	
SLOF2009002	406216101	HALLIBURTON CO COM	3,429 00 S		012006	021506	235,665 87	257,685 92	-22,020 05 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	3,077 00 S		012006	021506	211,473 87	230,744 85	-19,270 98 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	8,954 00 S		012006	021506	615,384 14	672,884 15	-57,500 01 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	26 S		030706	031006	1,723 77	1,953 87	-230 10 SL	

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SLOF2009002	406216101	HALLIBURTON CO COM	184 S		012006	030706		031006		12,116.94		13,827.42		-1,710.48	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	483 S		012006	082306		082806		16,169.61		18,148.48		-1,978.87	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	254 S		012006	082306		082806		8,498.57		9,543.92		-1,045.35	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	66 S		012006	082306		082806		19,519.28		21,905.93		-2,386.65	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	254 S		012006	082306		082806		2,210.27		2,479.92		-269.65	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	450 S		012306	082406		082906		14,849.09		17,215.07		-2,365.98	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	751 S		012306	082406		082906		24,819.03		28,730.03		-3,911.00	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	554 S		012306	082406		082906		18,308.58		21,239.72		-2,931.14	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	270 S		012306	082406		082906		8,927.05		10,351.49		-1,424.44	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	49 S		012006	082306		082806		1,641.53		1,841.15		-199.62	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	160 S		012006	082306		082806		5,371.03		6,011.92		-640.89	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	523 S		012006	082306		082806		17,485.86		19,651.47		-2,165.61	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	237 S		012306	082306		082806		7,923.80		9,066.60		-1,142.80	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	531 S		012306	082806		083106		17,692.10		20,357.93		-2,665.83	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	83 S		012306	091206		091506		2,467.39		3,182.13		-714.74	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	85 S		012306	091206		091506		2,526.85		3,251.73		-724.88	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	4,297.00 S		012306	091206		091506		125,685.95		164,384.75		-38,698.80	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	40 S		012406	091206		091506		1,169.99		1,525.59		-355.60	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,431.00 S		012406	091206		091506		41,856.32		54,577.91		-12,721.59	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,402.00 S		012406	091206		091506		41,723.21		53,471.86		-11,748.65	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	3,563.00 S		012406	091206		091506		103,427.85		135,891.75		-32,463.90	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,025.00 S		012606	092506		092806		28,544.65		37,855.76		-9,311.11	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,406.00 S		012606	092506		092806		39,154.91		52,247.18		-13,092.27	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	2,648.00 S		012606	092506		092806		73,742.68		98,021.55		-24,278.87	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	853 S		012606	092506		092806		23,954.31		31,575.67		-7,621.36	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	9,839.00 S		012606	092506		092806		273,022.87		364,212.23		-91,189.36	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	364 S		012606	092506		092806		10,100.65		13,474.26		-3,373.61	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	3,617.00 S		012606	092506		092806		100,368.30		133,891.21		-33,522.91	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	951 S		012606	092606		092906		27,247.50		35,203.36		-7,955.86	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,187.00 S		012606	092606		092906		34,009.23		43,969.45		-9,960.22	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	157 S		012606	092606		092906		4,448.88		5,815.67		-1,366.79	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	36 S		040406	092606		092906		1,020.13		1,340.45		-320.32	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	92 S		040406	092606		092906		2,606.99		3,449.77		-842.78	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	728 S		040406	092606		092906		20,629.21		27,250.10		-6,620.89	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	3,054.00 S		040506	092606		092906		86,540.67		116,603.40		-30,062.73	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	602 S		040506	092706		100206		17,359.27		22,984.69		-5,625.42	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	49 S		040506	092706		100206		1,412.96		1,883.49		-470.53	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	2 S		040606	092706		100206		57.67		76.29		-20.62	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	967 S		040506	092706		100206		27,989.73		37,170.03		-9,180.30	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	990 S		040506	092706		100206		28,655.46		37,798.74		-9,143.28	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	5 S		040606	092706		100206		144.72		195.74		-51.02	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	230 S		040506	092706		100206		6,636.38		8,781.53		-2,145.15	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	652 S		040506	092706		100206		18,812.69		24,848.54		-6,035.85	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	4,260.00 S		040606	092706		100206		122,917.24		166,373.45		-43,456.21	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,398.00 S		040606	092706		100206		40,337.63		54,598.61		-14,260.98	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	710 S		040606	092706		100206		20,486.21		27,794.40		-7,308.19	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	607 S		040606	092806		100306		17,572.10		23,762.26		-6,190.16	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	312 S		040606	092806		100306		9,014.31		12,213.88		-3,199.57	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	604 S		040706	092806		100306		17,450.77		23,342.09		-5,891.32	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	655 S		040706	092806		100306		18,924.26		25,479.66		-6,555.40	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	3,762.00 S		040706	092806		100306		107,456.34		146,342.74		-38,886.40	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	829 S		040706	092806		100306		32,926.61		32,248.31		-8,321.70	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,768.00 S		040706	092806		100306		51,028.04		68,775.64		-17,747.60	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,832.00 S		041906	092806		100306		52,875.21		75,446.34		-22,571.13	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	62 S		041906	092806		100306		1,782.44		2,553.32		-770.88	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	545 S		041906	092806		100306		15,668.27		22,411.03		-6,742.76	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	813 S		041906	092806		100306		23,442.61		33,431.49		-9,988.88	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	491 S		041906	092906		100406		13,946.17		20,190.48		-6,244.31	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,222.00 S		041906	092906		100406		34,679.66		50,250.05		-15,570.39	SL	
SLOF2009002	406216101	HALLIBURTON CO COM	3,420.00 S		041906	092906		100406		97,057.64		140,634.33		-43,576.69	SL	

ACCOUNT	SECURITY	SECURITY DESC.	UNITS	TAX CODE	LOI TRADE DATE	TAX TRADE DATE	SETTLED DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF2009002	406216101	HALLIBURTON CO COM	901 S		041906	092906	100406	25,594 37	37,050 16	-11,455 79 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	2,206 00 S		041906	092906	100406	62,665 01	90,553 55	-27,888 54 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	496 S		041906	092906	100406	14,089 69	20,396 09	-6,306 40 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,063 00 S		041906	092906	100406	30,160 74	43,711 78	-13,551 04 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,281 00 S		041906	100206	100506	36,124 63	52,676 20	-16,551 57 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	2,544 00 S		042006	100206	100506	71,741 64	105,296 03	-33,554 39 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	6,807 00 S		042006	100206	100506	191,959 66	281,741 39	-89,781 73 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	543 S		042006	100206	100506	15,405 95	22,474 74	-7,068 79 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	270 S		012406	092006	092506	7,665 47	10,297 72	-2,632 25 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	2,268 00 S		012406	092006	092506	64,389 94	86,500 84	-22,110 90 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,253 00 S		012406	092006	092506	35,573 45	47,831 96	-12,258 51 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	359 S		012406	092006	092506	10,187 02	13,704 45	-3,517 43 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	875 S		012406	092006	092506	24,811 69	33,402 21	-8,590 52 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	159 S		012406	092006	092506	4,532 57	6,069 66	-1,537 09 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	1,007 00 S		012506	092006	092506	28,706 26	37,190 98	-8,484 72 SL	
SLOF2009002	406216101	HALLIBURTON CO COM	292 S		012506	092006	092506	8,323 96	10,784 27	-2,460 31 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	15,546 00 S		101905	062806	070306	558,861 52	607,071 30	-48,209 78 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	10,368 00 S		101905	062806	070306	372,718 14	404,870 40	-32,152 26 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	910 S		101905	062806	070306	32,713 49	35,083 78	-2,370 29 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	1,305 00 S		101905	062806	070306	46,913 31	50,006 82	-3,093 51 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	4 S		101905	062806	070306	143 8	152 72	-8 92 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	1,741 00 S		102005	062806	070306	62,587 03	69,748 29	-7,161 26 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	80 S		110305	062806	070306	2,875 91	3,276 00	-400 09 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	5,358 00 S		110305	063006	070606	192,614 17	219,410 10	-26,795 93 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	5,058 00 S		110305	063006	070606	181,829 51	207,141 29	-25,311 78 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	565 S		110405	071806	072106	18,633 12	23,387 27	-4,754 15 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	134 S		110405	071806	072106	4,416 50	5,546 72	-1,130 22 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	2,729 00 S		110705	071806	072106	89,945 07	112,827 51	-22,882 44 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	3,168 00 S		110705	071806	072106	87,670 90	110,327 22	-22,656 32 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	845 S		110805	071806	072106	104,414 07	128,982 27	-24,568 20 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	446 S		110805	071806	072106	27,850 34	34,371 81	-6,521 47 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	2,733 00 S		111505	071806	072106	14,699 71	18,141 81	-3,442 10 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	880 S		111505	071806	072106	90,076 90	115,970 21	-25,893 31 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	925 S		110405	071706	072006	29,065 50	37,341 30	-8,275 80 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	2,021 00 S		110405	071406	071906	68,397 43	82,766 42	-14,368 99 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	1,338 00 S		110305	071206	071706	45,771 57	54,795 38	-9,023 81 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	4,014 00 S		110305	071206	071706	137,314 71	164,386 14	-27,071 43 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	2,849 00 S		110405	071406	071906	96,419 73	117,929 80	-21,510 07 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	1,531 00 S		111505	072006	072506	52,854 77	64,965 38	-12,110 61 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	3,206 00 S		111505	072006	072506	110,668 67	136,041 16	-25,372 49 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	550 S		111505	072006	072506	19,040 47	23,338 32	-4,297 85 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	1,935 00 S		013006	072006	072506	66,372 52	77,429 41	-11,056 89 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	523 S		013006	072006	072506	17,939 45	20,913 83	-2,974 38 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	1,223 00 S		013106	072006	072506	41,950 18	49,519 15	-7,568 97 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	725 S		013106	072106	072606	24,345 69	29,355 18	-5,009 49 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	1,243 00 S		013106	072006	072506	42,907 41	50,604 77	-7,697 36 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	4,024 00 S		013106	072106	072606	135,265 81	162,931 35	-27,665 54 SL	
SLOF2009002	437076102	HOME DEPOT INC COM	285 S		013106	072106	072606	9,580 21	11,602 86	-2,022 65 SL	
SLOF2009002	517834107	LAS VEGAS SANDS CORP	371 S		031306	063006	070606	29,089 28	18,642 75	10,446 53 SG	
SLOF2009002	517834107	LAS VEGAS SANDS CORP	127 S		031306	063006	070606	9,899 66	6,381 75	3,517 91 SG	
SLOF2009002	517834107	LAS VEGAS SANDS CORP	83 S		031306	063006	070606	6,459 52	4,170 75	2,288 77 SG	
SLOF2009002	517834107	LAS VEGAS SANDS CORP	7 S		031506	063006	070606	544 78	358 17	186 61 SG	
SLOF2009002	548661107	LOWES COS INC COM	4,145 00 S		030303	061506	062006	261,521 56	164,006 46	97,515 10 LG	
SLOF2009002	548661107	LOWES COS INC COM	1,776 00 S		030303	061506	062006	112,053 63	70,271 52	41,782 11 LG	
SLOF2009002	548661107	LOWES COS INC COM	443 S		030303	061506	062006	27,947 43	17,528 31	10,419 12 LG	
SLOF2009002	548661107	LOWES COS INC COM	1,946 00 S		030303	061606	062106	121,922 30	76,997 97	44,924 33 LG	
SLOF2009002	548661107	LOWES COS INC COM	243 S		030303	061606	062106	15,111 09	9,614 85	5,496 24 LG	
SLOF2009002	548661107	LOWES COS INC COM	1,517 00 S		030303	071406	071906	41,682 99	30,011 80	11,671 19 LG	
SLOF2009002	548661107	LOWES COS INC COM	506 S		030303	071406	071906	13,903 49	10,010 53	3,892 96 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
SLOF2009002	548661107	LOWES COS INC COM	592 S		110804	082306	082806	16,093.02	17,596.08	-1,503.06 LL	
SLOF2009002	548661107	LOWES COS INC COM	167 S		110804	082306	082806	4,544.64	4,963.76	-419.12 LL	
SLOF2009002	548661107	LOWES COS INC COM	2,799.00 S		110804	082306	082806	76,048.73	83,194.95	-7,146.22 LL	
SLOF2009002	548661107	LOWES COS INC COM	12 S		110804	082406	082906	323.27	356.68	-33.41 LL	
SLOF2009002	548661107	LOWES COS INC COM	42 S		110804	082406	082906	1,131.45	1,248.67	-117.22 LL	
SLOF2009002	548661107	LOWES COS INC COM	6,031.00 S		110904	082406	082906	162,470.13	178,801.66	-16,331.53 LL	
SLOF2009002	548661107	LOWES COS INC COM	827 S		052604	082306	082806	22,495.44	22,303.28	192.16 LG	
SLOF2009002	548661107	LOWES COS INC COM	257 S		052604	082306	082806	6,986.33	6,931.01	-4,097.84 LL	
SLOF2009002	548661107	LOWES COS INC COM	1,614.00 S		110804	082306	082806	43,875.24	47,973.08	-4,097.84 LL	
SLOF2009002	548661107	LOWES COS INC COM	1,367.00 S		030403	081506	081806	38,675.20	25,734.25	12,940.95 LG	
SLOF2009002	548661107	LOWES COS INC COM	506 S		030403	081506	081806	14,332.61	9,525.63	4,806.98 LG	
SLOF2009002	548661107	LOWES COS INC COM	149 S		030403	081506	081806	4,212.48	2,804.98	1,407.50 LG	
SLOF2009002	548661107	LOWES COS INC COM	3,027.00 S		030403	081506	081806	85,553.70	56,984.33	28,569.37 LG	
SLOF2009002	548661107	LOWES COS INC COM	947 S		030403	081506	081806	26,865.56	17,827.61	9,037.95 LG	
SLOF2009002	548661107	LOWES COS INC COM	600 S		042103	081506	081806	17,021.48	13,702.56	3,318.92 LG	
SLOF2009002	548661107	LOWES COS INC COM	1,400.00 S		042103	081506	081806	39,716.78	31,972.64	7,744.14 LG	
SLOF2009002	548661107	LOWES COS INC COM	86 S		071503	081506	081806	2,439.74	2,022.00	417.74 LG	
SLOF2009002	548661107	LOWES COS INC COM	312 S		071503	081506	081806	8,846.58	7,335.62	1,510.96 LG	
SLOF2009002	548661107	LOWES COS INC COM	1,650.00 S		052504	081506	081806	46,784.80	44,166.79	2,618.01 LG	
SLOF2009002	548661107	LOWES COS INC COM	164 S		052504	081506	081806	4,650.13	4,338.51	311.62 LG	
SLOF2009002	548661107	LOWES COS INC COM	402 S		052604	081506	081806	11,398.48	10,841.50	556.98 LG	
SLOF2009002	548661107	LOWES COS INC COM	905 S		030403	081406	081706	25,475.59	17,036.94	8,438.65 LG	
SLOF2009002	548661107	LOWES COS INC COM	707 S		030303	081406	081706	19,974.12	13,987.04	5,987.08 LG	
SLOF2009002	548661107	LOWES COS INC COM	2,995.00 S		030403	081406	081706	84,614.53	56,381.92	28,232.61 LG	
SLOF2009002	548661107	LOWES COS INC COM	904 S		030403	081406	081706	25,577.71	17,018.12	8,559.59 LG	
SLOF2009002	548661107	LOWES COS INC COM	59 S		022603	042106	042606	3,762.39	2,312.25	1,450.14 LG	
SLOF2009002	548661107	LOWES COS INC COM	1,840.00 S		022603	042106	042606	117,738.35	72,110.89	45,627.46 LG	
SLOF2009002	548661107	LOWES COS INC COM	680 S		022603	042106	042606	43,512.00	26,436.43	17,075.57 LG	
SLOF2009002	548661107	LOWES COS INC COM	1,746.00 S		022803	042106	042606	111,723.45	68,755.56	42,967.89 LG	
SLOF2009002	548661107	LOWES COS INC COM	454 S		022803	042106	042606	98,349.91	60,525.37	37,824.54 LG	
SLOF2009002	548661107	LOWES COS INC COM	1,537.00 S		042106	042106	042606	10,199.14	10,199.14	6,105.12 LG	
SLOF2009002	548661107	LOWES COS INC COM	259 S		022803	042406	042706	6,304.26	10,199.14	14,907.60 LG	
SLOF2009002	548661107	LOWES COS INC COM	634 S		022803	042406	042706	39,873.82	24,966.22	14,907.60 LG	
SLOF2009002	548661107	LOWES COS INC COM	476 S		022803	042406	042706	30,032.15	18,744.36	11,287.79 LG	
SLOF2009002	548661107	LOWES COS INC COM	134 S		022803	042406	042706	8,454.43	5,276.77	3,177.66 LG	
SLOF2009002	548661107	LOWES COS INC COM	980 S		030303	042406	042706	61,830.91	38,775.95	23,054.96 LG	
SLOF2009002	548661107	LOWES COS INC COM	688 S		030303	042506	042806	43,206.93	27,222.30	15,984.63 LG	
SLOF2009002	548661107	LOWES COS INC COM	205 S		030303	042506	042806	12,870.17	8,111.30	4,758.87 LG	
SLOF2009002	548661107	LOWES COS INC COM	382 S		030303	042506	042806	23,971.67	15,114.71	8,856.96 LG	
SLOF2009002	548661107	LOWES COS INC COM	350 S		030303	042606	050106	22,138.70	13,848.56	8,290.14 LG	
SLOF2009002	548661107	LOWES COS INC COM	4 S		030303	042606	050106	252.25	158.27	93.98 LG	
SLOF2009002	548661107	LOWES COS INC COM	197 S		030303	042606	050106	12,422.92	7,794.76	4,628.16 LG	
SLOF2009002	552953101	MGM MIRAGE	206 S		092804	081406	081706	7,311.83	4,920.31	2,391.52 LG	
SLOF2009002	552953101	MGM MIRAGE	1,468.00 S		092804	081406	081706	52,105.65	34,909.70	17,195.95 LG	
SLOF2009002	552953101	MGM MIRAGE	1,406.00 S		092804	081406	081706	49,905.00	33,618.94	16,286.06 LG	
SLOF2009002	552953101	MGM MIRAGE	2,464.00 S		092904	081406	081706	87,457.98	59,384.25	28,073.73 LG	
SLOF2009002	552953101	MGM MIRAGE	2,001.00 S		100404	081406	081706	71,024.11	50,475.43	20,548.68 LG	
SLOF2009002	552953101	MGM MIRAGE	767 S		100404	081406	081706	26,975.48	19,347.65	7,627.83 LG	
SLOF2009002	552953101	MGM MIRAGE	1,554.00 S		100504	081406	081706	54,654.37	39,854.66	14,799.71 LG	
SLOF2009002	552953101	MGM MIRAGE	2,222.00 S		100504	081506	081806	79,611.59	56,986.52	22,625.07 LG	
SLOF2009002	552953101	MGM MIRAGE	2,693.00 S		100604	081506	081806	96,486.95	69,997.40	26,489.55 LG	
SLOF2009002	552953101	MGM MIRAGE	847 S		100604	081506	081806	30,348.60	22,015.52	8,333.08 LG	
SLOF2009002	552953101	MGM MIRAGE	2,100.00 S		101504	081506	081806	75,244.46	56,186.55	19,057.91 LG	
SLOF2009002	552953101	MGM MIRAGE	822 S		101504	081606	082106	29,958.09	21,993.02	7,965.07 LG	
SLOF2009002	552953101	MGM MIRAGE	593 S		101504	081606	082106	21,632.56	15,866.02	5,766.54 LG	
SLOF2009002	552953101	MGM MIRAGE	541 S		101804	082406	082906	18,959.57	14,434.23	4,525.34 LG	
SLOF2009002	552953101	MGM MIRAGE	162 S		101804	082406	082906	5,697.86	4,322.27	1,375.59 LG	
SLOF2009002	552953101	MGM MIRAGE	499 S		101804	082306	082806	17,668.69	13,313.65	4,355.04 LG	
SLOF2009002	552953101	MGM MIRAGE	135 S		101504	082306	082806	4,771.25	3,611.99	1,159.26 LG	
SLOF2009002	552953101	MGM MIRAGE	373 S		101804	082306	082806	13,182.79	9,951.88	3,230.91 LG	
SLOF2009002	585055106	MEDTRONIC INC COM	1,544.00 S		082405	050506	051006	74,651.34	87,427.61	-12,776.27 SL	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	FXN CODE	LOT	TRADE DATE	IN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	CONTRASE	REALIZED GAIN/LOSS	Acquisition
SLOF2009002	585055106	MEDTRONIC INC COM	2,738.00	S	082405	050506	051006	132,239.14	051006	155,036.78			-22,797.64	SL
SLOF2009002	585055106	MEDTRONIC INC COM	4,471.00	S	082405	050506	051006	215,939.08	051006	253,166.35			-37,227.27	SL
SLOF2009002	585055106	MEDTRONIC INC COM	1,100.00	S	082405	050506	051006	53,127.49	051006	62,371.87			-9,244.38	SL
SLOF2009002	585055106	MEDTRONIC INC COM	565.00	S	082405	050506	051006	27,288.21	051006	31,750.86			-4,462.65	SL
SLOF2009002	585055106	MEDTRONIC INC COM	196.00	S	082505	050506	051006	9,466.35	051006	11,073.02			-1,606.67	SL
SLOF2009002	585055106	MEDTRONIC INC COM	2,553.00	S	082505	050506	051006	123,304.07	051006	145,281.02			-21,976.95	SL
SLOF2009002	585055106	MEDTRONIC INC COM	410.00	S	082505	050806	051106	18,571.08	051106	21,965.72			-3,394.64	SL
SLOF2009002	585055106	MEDTRONIC INC COM	2,127.00	S	082505	050906	051206	101,986.52	051206	121,039.06			-19,052.54	SL
SLOF2009002	585055106	MEDTRONIC INC COM	763.00	S	082505	050906	051206	36,584.73	051206	43,249.82			-6,665.09	SL
SLOF2009002	585055106	MEDTRONIC INC COM	4,093.00	S	082605	050906	051206	196,253.32	051206	232,509.41			-36,256.09	SL
SLOF2009002	585055106	MEDTRONIC INC COM	587.00	S	082605	050906	051206	28,145.78	051206	33,351.76			-5,205.98	SL
SLOF2009002	585055106	MEDTRONIC INC COM	1,106.00	S	090605	050906	051206	53,031.07	051206	63,885.44			-10,854.37	SL
SLOF2009002	585055106	MEDTRONIC INC COM	395.00	S	090605	050906	051206	18,939.67	051206	22,791.50			-3,851.83	SL
SLOF2009002	585055106	MEDTRONIC INC COM	85.00	S	090605	050906	051206	4,075.62	051206	4,902.38			-826.76	SL
SLOF2009002	585055106	MEDTRONIC INC COM	164.00	S	090605	050906	051206	7,863.56	051206	9,461.98			-1,598.42	SL
SLOF2009002	585055106	MEDTRONIC INC COM	201.00	S	021006	050906	051206	9,637.65	051206	11,139.40			-1,501.75	SL
SLOF2009002	585055106	MEDTRONIC INC COM	2,577.00	S	021306	050906	051206	123,563.35	051206	143,289.19			-19,725.84	SL
SLOF2009002	585055106	MEDTRONIC INC COM	871.00	S	021306	050906	051206	41,763.17	051206	48,689.25			-6,926.08	SL
SLOF2009002	585055106	MEDTRONIC INC COM	75.00	S	021306	050906	051206	3,596.14	051206	4,193.53			-597.39	SL
SLOF2009002	585055106	MEDTRONIC INC COM	4,015.00	S	021306	050906	051206	192,513.33	051206	224,808.68			-32,295.35	SL
SLOF2009002	585055106	MEDTRONIC INC COM	1,328.00	S	021306	050906	051206	63,675.64	051206	74,357.64			-10,682.00	SL
SLOF2009002	585055106	MEDTRONIC INC COM	3,737.00	S	021406	050906	051206	179,183.64	051206	212,507.12			-33,323.48	SL
SLOF2009002	585055106	MEDTRONIC INC COM	1,196.00	S	021406	050906	051206	57,346.44	051206	67,942.13			-10,595.69	SL
SLOF2009002	585055106	MEDTRONIC INC COM	1,329.00	S	082305	050406	050906	64,351.65	050906	74,603.28			-10,251.63	SL
SLOF2009002	585055106	MEDTRONIC INC COM	483.00	S	082305	050406	050906	22,338.55	050906	25,990.46			-3,651.91	SL
SLOF2009002	585055106	MEDTRONIC INC COM	59.00	S	082305	050406	050906	2,846.60	050906	3,311.96			-465.36	SL
SLOF2009002	585055106	MEDTRONIC INC COM	740.00	S	082305	050406	050906	36,703.09	050906	41,590.81			-5,887.72	SL
SLOF2009002	585055106	MEDTRONIC INC COM	168.00	S	082305	050406	050906	8,105.57	050906	9,391.28			-1,285.71	SL
SLOF2009002	585055106	MEDTRONIC INC COM	577.00	S	082405	050406	050906	27,838.76	050906	32,672.11			-4,833.35	SL
SLOF2009002	585055106	MEDTRONIC INC COM	4,290.00	S	082405	050406	050906	5,597.98	050906	6,568.40			-970.42	SL
SLOF2009002	585055106	MEDTRONIC INC COM	1,447.00	S	082305	050306	050806	209,146.94	050806	240,818.72			-31,671.78	SL
SLOF2009002	585055106	MEDTRONIC INC COM	1,320.00	S	072706	081706	082206	52,086.25	082206	61,622.20			-9,535.95	SL
SLOF2009002	585055106	MEDTRONIC INC COM	803.00	S	072706	081706	082206	31,685.81	082206	37,702.42			-6,016.61	SL
SLOF2009002	589331107	MERCK & CO INC COM	2,661.00	S	072706	081706	082206	105,001.15	082206	108,370.02			-3,368.87	SL
SLOF2009002	589331107	MERCK & CO INC COM	523.00	S	072706	081706	082206	20,637.21	082206	21,324.64			-687.43	SL
SLOF2009002	589331107	MERCK & CO INC COM	212.00	S	072706	081706	082206	8,456.42	082206	8,644.02			-187.60	SL
SLOF2009002	589331107	MERCK & CO INC COM	2,631.00	S	072706	081806	082306	102,329.07	082306	107,275.61			-4,946.54	SL
SLOF2009002	589331107	MERCK & CO INC COM	10.00	S	072706	081806	082306	388.94	082306	407.25			-18.31	SL
SLOF2009002	589331107	MERCK & CO INC COM	1,145.00	S	072706	081806	082306	44,559.28	082306	46,630.47			-2,071.19	SL
SLOF2009002	589331107	MERCK & CO INC COM	3,716.00	S	072806	081806	082306	144,613.35	082306	153,370.84			-8,757.49	SL
SLOF2009002	589331107	MERCK & CO INC COM	1,171.00	S	072806	081806	082306	45,571.10	082306	48,330.80			-2,759.70	SL
SLOF2009002	589331107	MERCK & CO INC COM	2.00	S	072806	081806	082306	77.83	082306	82.1			-4.27	SL
SLOF2009002	589331107	MERCK & CO INC COM	471.00	S	072806	081806	082306	18,329.62	082306	19,360.27			-1,030.65	SL
SLOF2009002	620076109	MOTOROLA INC COM	3,140.00	S	090105	071106	071406	59,691.13	071406	69,594.95			-9,903.82	SL
SLOF2009002	620076109	MOTOROLA INC COM	3,145.00	S	090105	071106	071406	59,786.18	071406	69,705.78			-9,919.60	SL
SLOF2009002	620076109	MOTOROLA INC COM	682.00	S	090105	071106	071406	12,949.14	071406	15,115.85			-2,166.71	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,390.00	S	090105	071106	071406	26,534.28	071406	30,807.96			-4,273.68	SL
SLOF2009002	620076109	MOTOROLA INC COM	2,724.00	S	090105	071106	071406	51,999.55	071406	60,374.73			-8,375.18	SL
SLOF2009002	620076109	MOTOROLA INC COM	38.00	S	091405	071106	071406	725.4	071406	898.34			-172.94	SL
SLOF2009002	620076109	MOTOROLA INC COM	304.00	S	091405	071106	071406	5,675.83	071406	7,186.68			-1,510.85	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,362.00	S	091405	071106	071406	25,510.56	071406	32,198.22			-6,687.66	SL
SLOF2009002	620076109	MOTOROLA INC COM	158.00	S	091405	071106	071406	2,959.37	071406	3,752.11			-792.74	SL
SLOF2009002	620076109	MOTOROLA INC COM	80.00	S	091405	071106	071406	1,498.42	071406	1,898.56			-400.14	SL
SLOF2009002	620076109	MOTOROLA INC COM	417.00	S	091405	071106	072006	7,964.45	072006	9,896.25			-1,931.80	SL
SLOF2009002	620076109	MOTOROLA INC COM	274.00	S	091505	071706	072006	5,233.24	072006	6,508.35			-1,275.11	SL
SLOF2009002	620076109	MOTOROLA INC COM	3,846.00	S	091505	071706	072006	73,044.44	072006	91,354.42			-18,309.98	SL
SLOF2009002	620076109	MOTOROLA INC COM	2,072.00	S	091505	071706	072006	39,573.98	072006	49,216.42			-9,642.44	SL
SLOF2009002	620076109	MOTOROLA INC COM	4,315.00	S	091505	071706	072006	82,422.59	072006	102,494.63			-20,072.04	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,636.00	S	091505	071806	072106	31,022.18	072106	38,860.07			-7,837.89	SL

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF2009002	620076109	MOTOROLA INC COM	2,144.00	S	091505	071806	072106	40,570.95	50,926.65	-10,355.70	SL
SLOF2009002	620076109	MOTOROLA INC COM	176	S	091505	071806	072106	3,330.45	4,176.08	-845.63	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,047.00	S	110105	072006	072506	22,038.67	23,188.75	-1,150.08	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,368.00	S	110105	072006	072506	28,635.46	30,298.19	-1,662.73	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,994.00	S	110105	072006	072506	41,641.01	44,162.71	-2,521.70	SL
SLOF2009002	620076109	MOTOROLA INC COM	756	S	110305	072006	072506	15,787.67	17,470.33	-1,682.66	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,366.00	S	110305	072006	072506	28,506.17	31,566.76	-3,060.59	SL
SLOF2009002	620076109	MOTOROLA INC COM	5,500.00	S	110305	072006	072506	114,857.36	127,098.95	-12,241.59	SL
SLOF2009002	620076109	MOTOROLA INC COM	302	S	110105	071906	072406	5,804.77	6,671.48	-866.71	SL
SLOF2009002	620076109	MOTOROLA INC COM	3,655.00	S	110105	071906	072406	70,253.15	80,950.21	-10,697.06	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,258.00	S	110105	071906	072406	24,180.15	27,861.93	-3,681.78	SL
SLOF2009002	620076109	MOTOROLA INC COM	45	S	103105	071906	072406	864.95	991.98	-127.03	SL
SLOF2009002	620076109	MOTOROLA INC COM	413	S	103105	071906	072406	8,569.48	9,104.17	-534.69	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,916.00	S	091505	071906	072406	39,659.02	45,462.27	-5,803.25	SL
SLOF2009002	620076109	MOTOROLA INC COM	146	S	103105	071906	072406	3,022.03	3,223.80	-201.77	SL
SLOF2009002	620076109	MOTOROLA INC COM	62	S	103105	071906	072406	1,283.33	1,366.73	-83.40	SL
SLOF2009002	620076109	MOTOROLA INC COM	7,446.00	S	103105	071906	072406	143,494.16	164,139.63	-20,645.47	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,678.00	S	103105	071906	072406	32,268.28	36,989.83	-4,721.55	SL
SLOF2009002	620076109	MOTOROLA INC COM	454	S	090105	061606	062106	9,011.98	10,059.56	-1,047.58	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,582.00	S	090105	061606	062106	31,403.00	35,063.45	-3,660.45	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,177.00	S	090105	061606	062106	23,630.37	26,087.03	-2,456.66	SL
SLOF2009002	620076109	MOTOROLA INC COM	4	S	090105	062106	062606	80.18	88.66	-8.48	SL
SLOF2009002	620076109	MOTOROLA INC COM	3,562.00	S	090105	062106	062606	71,088.89	78,948.17	-7,849.28	SL
SLOF2009002	620076109	MOTOROLA INC COM	795	S	080905	061506	062006	16,160.10	17,336.64	-1,176.54	SL
SLOF2009002	620076109	MOTOROLA INC COM	255	S	080905	061506	062006	5,178.56	5,560.81	-382.25	SL
SLOF2009002	620076109	MOTOROLA INC COM	726	S	080905	061506	062006	14,743.66	15,837.25	-1,093.59	SL
SLOF2009002	620076109	MOTOROLA INC COM	445	S	080905	061506	062006	9,037.09	9,719.12	-682.03	SL
SLOF2009002	620076109	MOTOROLA INC COM	2,980.00	S	083105	061506	062006	60,721.14	65,399.67	-4,678.53	SL
SLOF2009002	620076109	MOTOROLA INC COM	2,225.00	S	083105	061506	062006	45,282.02	48,666.98	-3,384.96	SL
SLOF2009002	620076109	MOTOROLA INC COM	176	S	083105	061506	062006	3,574.22	3,849.61	-275.39	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,243.00	S	090105	061506	062006	25,242.94	27,597.71	-2,354.77	SL
SLOF2009002	620076109	MOTOROLA INC COM	429	S	090105	061506	062006	8,727.00	9,524.87	-797.87	SL
SLOF2009002	620076109	MOTOROLA INC COM	45	S	090105	061506	062006	915.42	997.09	-81.67	SL
SLOF2009002	620076109	MOTOROLA INC COM	2,872.00	S	080505	061206	061506	58,186.94	61,967.71	-3,780.77	SL
SLOF2009002	620076109	MOTOROLA INC COM	6,720.00	S	080805	061206	061506	136,147.72	144,984.00	-8,836.28	SL
SLOF2009002	620076109	MOTOROLA INC COM	537	S	080805	061206	061506	10,879.66	11,532.51	-652.85	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,034.00	S	080805	061206	061506	20,948.92	22,379.17	-1,430.25	SL
SLOF2009002	620076109	MOTOROLA INC COM	2,476.00	S	080905	061206	061506	50,163.95	53,994.38	-3,830.43	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,139.00	S	080905	061206	061506	23,550.71	24,838.29	-1,287.58	SL
SLOF2009002	620076109	MOTOROLA INC COM	108	S	080905	061206	061506	2,233.08	2,355.17	-122.09	SL
SLOF2009002	620076109	MOTOROLA INC COM	558	S	090105	062206	062706	11,020.55	12,367.51	-1,346.96	SL
SLOF2009002	620076109	MOTOROLA INC COM	604	S	090105	062206	062706	11,937.39	13,387.06	-1,449.67	SL
SLOF2009002	620076109	MOTOROLA INC COM	223	S	090105	062206	062706	4,466.55	4,942.57	-476.02	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,377.00	S	090105	062206	062706	27,195.87	30,519.83	-3,323.96	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,118.00	S	090105	062206	062706	22,315.71	24,779.35	-2,463.64	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,543.00	S	090105	062906	070506	30,032.79	34,199.05	-4,166.26	SL
SLOF2009002	620076109	MOTOROLA INC COM	3,085.00	S	090105	062906	070506	60,046.13	68,375.94	-8,329.81	SL
SLOF2009002	620076109	MOTOROLA INC COM	17,850.00	S	110305	110806	111306	383,775.00	412,493.86	-28,718.86	LL
SLOF2009002	620076109	MOTOROLA INC COM	368	S	110305	110806	111306	7,912.00	8,515.23	-603.23	LL
SLOF2009002	620076109	MOTOROLA INC COM	353	S	110405	110806	111306	7,589.50	8,119.64	-530.14	LL
SLOF2009002	620076109	MOTOROLA INC COM	3,546.00	S	110405	110806	111306	76,239.00	81,704.45	-5,465.45	LL
SLOF2009002	620076109	MOTOROLA INC COM	4,175.00	S	110806	110806	111306	89,762.50	95,536.53	-5,774.03	SL
SLOF2009002	620076109	MOTOROLA INC COM	5,015.00	S	122105	110806	111306	107,822.50	114,738.69	-6,916.19	SL
SLOF2009002	620076109	MOTOROLA INC COM	7,432.00	S	122105	110806	111306	159,788.00	170,454.41	-10,666.41	SL
SLOF2009002	620076109	MOTOROLA INC COM	8,652.00	S	122205	110806	111306	186,018.00	200,561.15	-14,543.15	SL
SLOF2009002	620076109	MOTOROLA INC COM	7,946.00	S	122205	110806	111306	170,839.00	184,162.85	-13,323.85	SL
SLOF2009002	620076109	MOTOROLA INC COM	2,899.00	S	010606	110806	111306	62,328.50	69,775.45	-7,446.95	SL
SLOF2009002	620076109	MOTOROLA INC COM	8,457.00	S	010606	110806	111306	181,825.50	203,549.84	-21,724.34	SL
SLOF2009002	620076109	MOTOROLA INC COM	725	S	010606	110806	111306	15,587.50	17,342.00	-1,754.50	SL
SLOF2009002	620076109	MOTOROLA INC COM	160	S	091206	110806	111306	3,440.00	3,937.52	-497.52	SL
SLOF2009002	620076109	MOTOROLA INC COM	1,567.00	S	091206	110806	111306	33,690.50	38,641.12	-4,950.62	SL

ACCOUNT	SECURITY	SECURITY DESC.	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SECURITY	DATE	NET AMOUNT	REALIZED GAIN/LOSS	ACQUISITION
SLOF2009002	620076109	MOTOROLA INC COM	657 S		091206	110806	111306	14,125.50	16,201.16	-2,075.66	SL		
SLOF2009002	620076109	MOTOROLA INC COM	488 S		091206	110806	111306	10,062.00	11,495.25	-1,433.25	SL		
SLOF2009002	620076109	MOTOROLA INC COM	856 S		080205	060906	061406	17,462.63	18,622.11	-1,159.48	SL		
SLOF2009002	620076109	MOTOROLA INC COM	151 S		080205	060906	061406	3,142.85	3,284.97	-142.12	SL		
SLOF2009002	620076109	MOTOROLA INC COM	1,962.00 S		080305	060906	061406	40,836.20	43,219.92	-2,383.72	SL		
SLOF2009002	620076109	MOTOROLA INC COM	4,904.00 S		080305	060906	061406	102,069.69	108,027.76	-5,958.07	SL		
SLOF2009002	620076109	MOTOROLA INC COM	2,358.00 S		080305	060906	061406	49,078.37	51,748.20	-2,669.83	SL		
SLOF2009002	620076109	MOTOROLA INC COM	113 S		080405	060906	061406	2,351.93	2,491.65	-139.72	SL		
SLOF2009002	620076109	MOTOROLA INC COM	969 S		080405	060906	061406	20,168.34	21,275.76	-1,107.42	SL		
SLOF2009002	620076109	MOTOROLA INC COM	3,572.00 S		080505	060906	061406	74,346.03	77,071.26	-2,725.23	SL		
SLOF2009002	620076109	MOTOROLA INC COM	1,615.00 S		020304	031406	031706	97,353.24	82,091.02	15,262.22	LG		
SLOF2009002	620076109	MOTOROLA INC COM	7,521.00 S		020304	031406	031706	451,410.09	382,295.06	69,115.03	LG		
SLOF2009002	620076109	MOTOROLA INC COM	296 S		020404	031406	031706	17,765.91	15,272.86	2,493.05	LG		
SLOF2009002	620076109	MOTOROLA INC COM	8,378.00 S		020404	031406	031706	502,847.19	431,406.68	71,440.51	LG		
SLOF2009002	620076109	MOTOROLA INC COM	3,503.00 S		082704	031406	031706	210,249.91	195,834.51	14,415.40	LG		
SLOF2009002	620076109	MOTOROLA INC COM	2,042.00 S		120104	031406	031706	122,560.75	111,491.77	11,068.98	LG		
SLOF2009002	620076109	MOTOROLA INC COM	4,342.00 S		120104	031406	031706	260,606.65	236,414.95	24,191.70	LG		
SLOF2009002	620076109	MOTOROLA INC COM	2,605.00 S		120104	031406	031706	156,351.98	141,838.08	14,513.90	LG		
SLOF2009002	620076109	MOTOROLA INC COM	3,428.00 S		120204	031406	031706	205,748.41	190,150.82	15,597.59	LG		
SLOF2009002	620076109	MOTOROLA INC COM	3,532.00 S		120204	031406	031706	213,032.39	195,919.68	17,112.71	LG		
SLOF2009002	620076109	MOTOROLA INC COM	3,275.00 S		120204	031406	031706	197,531.45	181,663.92	15,867.53	LG		
SLOF2009002	620076109	MOTOROLA INC COM	2,452.00 S		120304	031406	031706	147,892.25	135,639.00	12,253.25	LG		
SLOF2009002	620076109	MOTOROLA INC COM	773 S		120304	031506	032006	46,309.30	42,760.58	3,548.72	LG		
SLOF2009002	620076109	MOTOROLA INC COM	1,024.00 S		120304	031506	032006	61,294.75	56,645.32	4,649.43	LG		
SLOF2009002	620076109	MOTOROLA INC COM	2,240.00 S		120304	031506	032006	134,082.28	123,911.65	10,170.63	LG		
SLOF2009002	620076109	MOTOROLA INC COM	442 S		120304	031606	032106	26,318.08	24,450.42	1,867.66	LG		
SLOF2009002	620076109	MOTOROLA INC COM	1,769.00 S		120304	031606	032106	104,648.70	97,857.02	6,791.68	LG		
SLOF2009002	620076109	MOTOROLA INC COM	1,371.00 S		120304	031606	032106	81,373.20	75,840.57	5,532.63	LG		
SLOF2009002	620076109	MOTOROLA INC COM	853 S		011706	091806	092106	31,831.79	40,986.22	-9,154.43	SL		
SLOF2009002	620076109	MOTOROLA INC COM	453 S		011706	091806	092106	16,669.88	21,766.42	-5,096.54	SL		
SLOF2009002	620076109	MOTOROLA INC COM	3,310.00 S		011706	091806	092106	121,148.23	159,043.85	-37,895.62	SL		
SLOF2009002	620076109	MOTOROLA INC COM	237 S		110105	091206	091506	9,346.45	9,340.90	-5.55	SL		
SLOF2009002	620076109	MOTOROLA INC COM	2,460.00 S		110105	091206	091506	92,352.69	97,013.79	-4,661.10	SL		
SLOF2009002	620076109	MOTOROLA INC COM	1,221.00 S		110205	091206	091506	45,838.47	49,020.95	-3,182.48	SL		
SLOF2009002	620076109	MOTOROLA INC COM	3,860.00 S		110305	091206	091506	144,911.14	170,288.92	-25,377.78	SL		
SLOF2009002	620076109	MOTOROLA INC COM	130 S		110305	091206	091506	4,890.88	5,735.12	-844.24	SL		
SLOF2009002	620076109	MOTOROLA INC COM	399 S		110305	091206	091506	15,011.23	17,394.41	-2,383.18	SL		
SLOF2009002	620076109	MOTOROLA INC COM	844 S		110305	091206	091506	31,753.09	36,775.02	-5,021.93	SL		
SLOF2009002	620076109	MOTOROLA INC COM	1,189.00 S		110305	091306	091806	44,819.63	51,807.47	-6,987.84	SL		
SLOF2009002	620076109	MOTOROLA INC COM	1,268.00 S		110305	091306	091806	47,675.84	55,249.68	-7,573.84	SL		
SLOF2009002	620076109	MOTOROLA INC COM	3,880.00 S		110305	091306	091806	145,885.06	169,060.52	-23,175.46	SL		
SLOF2009002	620076109	MOTOROLA INC COM	136 S		110405	091306	091806	5,113.50	6,073.98	-960.48	SL		
SLOF2009002	620076109	MOTOROLA INC COM	2,114.00 S		110405	091306	091806	79,679.50	94,414.62	-14,735.12	SL		
SLOF2009002	620076109	MOTOROLA INC COM	4,433.00 S		011706	091506	092006	165,441.56	213,003.43	-47,561.87	SL		
SLOF2009002	620076109	MOTOROLA INC COM	1,495.00 S		110405	091406	091906	55,703.17	66,769.09	-11,065.92	SL		
SLOF2009002	620076109	MOTOROLA INC COM	842 S		110405	091406	091906	31,295.33	37,605.07	-6,309.74	SL		
SLOF2009002	620076109	MOTOROLA INC COM	306 S		011706	091406	091906	11,373.36	14,703.15	-3,329.79	SL		
SLOF2009002	620076109	MOTOROLA INC COM	805 S		031605	062906	070506	31,910.73	30,636.37	1,274.36	LG		
SLOF2009002	620076109	MOTOROLA INC COM	827 S		031605	062906	070506	32,584.86	31,473.63	1,111.23	LG		
SLOF2009002	620076109	MOTOROLA INC COM	2,330.00 S		031605	062906	070506	91,805.00	88,674.20	3,130.80	LG		
SLOF2009002	620076109	MOTOROLA INC COM	173 S		042605	062906	070506	6,816.42	6,000.37	816.05	LG		
SLOF2009002	620076109	MOTOROLA INC COM	738 S		031605	062206	062706	31,113.19	28,086.51	3,026.68	LG		
SLOF2009002	620076109	MOTOROLA INC COM	531 S		031605	062206	062706	22,032.53	20,208.59	1,823.94	LG		
SLOF2009002	620076109	MOTOROLA INC COM	1,663.00 S		031605	062206	062706	69,002.06	63,289.79	5,712.27	LG		
SLOF2009002	620076109	MOTOROLA INC COM	679 S		031505	061306	061606	28,468.98	25,910.10	2,558.88	LG		
SLOF2009002	620076109	MOTOROLA INC COM	4,882.00 S		031505	061306	061606	204,691.58	185,797.20	18,894.38	LG		
SLOF2009002	620076109	MOTOROLA INC COM	6,207.00 S		031605	061306	061606	260,245.93	236,223.52	24,022.41	LG		
SLOF2009002	620076109	MOTOROLA INC COM	1,010.00 S		031605	062106	062606	44,926.95	38,438.18	6,488.77	LG		
SLOF2009002	620076109	MOTOROLA INC COM	319 S		031605	062106	062606	14,189.80	12,140.37	2,049.43	LG		
SLOF2009002	620076109	MOTOROLA INC COM	64 S		031605	062106	062606	2,837.80	2,435.69	402.11	LG		
SLOF2009002	620076109	MOTOROLA INC COM	2,150.00 S		042605	071906	072406	79,353.85	74,571.03	4,782.82	LG		

ACCOUNT	SECURITY	SECURITY DESC.	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	D/COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF2009002	78442P106	SLM CORP	1,870.00	S	040301	021506	022106	022106	103,600.24	46,578.96	57,021.28	28 LG	
SLOF2009002	78442P106	SLM CORP	10,890.00	S	040401	021506	022106	022106	603,319.04	284,911.59	338,407.45	45 LG	
SLOF2009002	78442P106	SLM CORP	172.00	S	041901	021506	022106	022106	9,529.01	4,077.68	5,451.33	30 LG	
SLOF2009002	806857108	SCHLUMBERGER LTD COM	1,650.00	S	012006	030706	031006	031006	189,282.35	198,595.65	-9,313.30	30 SL	
SLOF2009002	806857108	SCHLUMBERGER LTD COM	48.00	S	012006	030706	031006	031006	5,273.77	5,536.61	-262.84	30 SL	
SLOF2009002	806857108	SCHLUMBERGER LTD COM	3,059.00	S	012006	100506	101106	101106	181,326.13	184,092.15	-2,766.02	2 SL	
SLOF2009002	806857108	SCHLUMBERGER LTD COM	908.00	S	012006	100506	101106	101106	53,819.68	54,643.89	-824.21	30 SL	
SLOF2009002	855244109	STARBUCKS CORP COM	742.00	S	101904	111606	112106	112106	29,317.59	18,961.81	10,355.78	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	2,194.00	S	101904	111606	112106	112106	86,590.57	56,067.67	30,522.90	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	934.00	S	072004	021506	022106	022106	32,653.41	21,584.04	11,069.37	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	11,420.00	S	072104	021506	022106	022106	399,252.63	262,243.17	137,009.46	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	28.00	S	100704	021506	022106	022106	978.9	661.74	317.16	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	2,945.00	S	100704	021506	022106	022106	102,959.63	69,370.06	33,589.57	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	3.00	S	101804	042006	042506	042506	117.2	75.05	42.15	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	5,430.00	S	100704	042006	042506	042506	211,701.58	127,904.73	83,796.85	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	1,388.00	S	101804	042006	042506	042506	600.41	335.29	265.12	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	5.00	S	100704	041906	042406	042406	53,837.06	32,694.62	21,142.44	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	295.00	S	101904	050106	050406	050406	11,156.55	7,422.91	3,733.64	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	885.00	S	101904	050106	050406	050406	33,469.67	22,268.72	11,200.95	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	32.00	S	101904	050406	050906	050906	1,245.56	805.2	440.36	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	958.00	S	101904	050406	050906	050906	37,336.23	24,105.58	13,230.65	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	18.00	S	101904	050406	050906	050906	701.52	459.99	241.53	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	1,093.00	S	101804	042606	050106	050106	41,258.71	27,343.58	13,915.13	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	666.00	S	101804	042606	050106	050106	25,078.78	16,661.32	8,417.46	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	3.00	S	101804	042706	050206	050206	111	75.05	35.95	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	499.00	S	101904	042706	050206	050206	18,462.72	12,556.04	5,906.68	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	284.00	S	101904	042706	050206	050206	10,604.23	7,146.12	3,458.11	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	284.00	S	101904	042706	050206	050206	9,826.54	6,642.87	3,183.67	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	525.00	S	101904	042706	050206	050206	19,369.59	13,210.26	6,159.33	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	856.00	S	101804	042506	042806	042806	32,794.23	21,414.55	11,379.68	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	2.00	S	101804	042506	042806	042806	77.36	50.03	27.33	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	285.00	S	101804	042506	042806	042806	10,940.09	7,129.85	3,810.24	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	844.00	S	101804	042406	042706	042706	32,584.82	21,114.35	11,470.47	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	1,346.00	S	101804	042406	042706	042706	51,986.84	33,672.88	18,313.96	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	1,128.00	S	101804	042106	042606	042606	44,165.37	28,219.18	15,946.19	16 LG	
SLOF2009002	855244109	STARBUCKS CORP COM	748.00	S	101804	042106	042606	042606	29,201.62	18,712.72	10,488.90	16 LG	
SLOF2009002	87612E106	TARGET CORP COM	115.00	S	062106	071806	072106	072106	5,175.50	5,722.11	-546.61	16 SL	
SLOF2009002	87612E106	TARGET CORP COM	1,555.00	S	062106	071806	072106	072106	69,981.71	76,816.38	-6,834.67	16 SL	
SLOF2009002	87612E106	TARGET CORP COM	346.00	S	062106	071806	072106	072106	15,571.49	17,158.07	-1,586.58	16 SL	
SLOF2009002	87612E106	TARGET CORP COM	946.00	S	062106	071806	072106	072106	42,574.08	46,911.95	-4,337.87	16 SL	
SLOF2009002	87612E106	TARGET CORP COM	155.00	S	062106	071806	072106	072106	6,972.13	7,686.42	-714.29	16 SL	
SLOF2009002	87612E106	TARGET CORP COM	106.00	S	062206	071806	072106	072106	4,768.04	5,242.76	-474.72	16 SL	
SLOF2009002	87612E106	TARGET CORP COM	142.00	S	062206	071806	072106	072106	6,387.37	7,019.34	-631.97	16 SL	
SLOF2009002	87612E106	TARGET CORP COM	182.00	S	062206	071806	072106	072106	8,190.79	8,996.63	-805.84	16 SL	
SLOF2009002	87612E106	TARGET CORP COM	1,299.00	S	062206	071806	072106	072106	58,460.60	64,182.03	-5,721.43	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	1,615.00	S	041806	072006	072506	072506	46,106.83	54,176.95	-8,070.12	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	1,166.00	S	041806	071906	072406	072406	33,119.44	39,261.55	-6,142.11	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	3,415.00	S	041806	071906	072406	072406	97,000.77	114,559.93	-17,559.16	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	2,292.00	S	041806	071906	072406	072406	65,102.71	76,887.66	-11,784.95	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	168.00	S	041806	062106	062606	062606	5,096.42	5,635.74	-539.32	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	1,114.00	S	041806	062106	062606	062606	33,985.86	37,370.36	-3,384.50	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	1,036.00	S	041806	062206	062706	062706	30,847.92	34,753.76	-3,905.84	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	1,033.00	S	041806	062206	062706	062706	30,767.68	34,653.12	-3,885.44	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	2,858.00	S	041806	062206	062706	062706	85,124.91	96,234.58	-11,109.67	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	3,709.00	S	041806	062906	070506	070506	108,279.07	124,889.45	-16,610.38	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	6,827.00	S	041906	110906	111406	111406	193,067.56	237,150.18	-44,082.62	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	16,109.00	S	041906	110906	111406	111406	455,562.52	558,428.15	-102,865.63	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	268.00	S	042006	110906	111406	111406	7,579.04	9,521.83	-1,942.79	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	566.00	S	042006	110906	111406	111406	16,006.48	20,114.45	-4,107.97	16 SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	188.00	S	042006	110906	111406	111406	5,316.64	6,681.13	-1,364.49	16 SL	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF2009002	882508104	TEXAS INSTRS INC COM	1,842.00	S	042406	110906	111406	111406	52,091.76	64,432.79	-12,341.03	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	8,365.00	S	042406	110906	111406	111406	236,562.20	292,273.94	-55,711.74	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	5,537.00	S	042406	110906	111406	111406	156,596.36	193,683.15	-37,086.79	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	569.00	S	042506	110906	111406	111406	16,091.32	20,180.10	-4,088.78	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	11,607.00	S	042506	110906	111406	111406	328,245.96	411,739.76	-83,493.80	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	2,845.00	S	042506	110906	111406	111406	80,456.60	100,835.34	-20,378.74	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	143.00	S	091206	110906	111406	111406	4,044.04	4,621.62	-577.58	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	4,438.00	S	091206	110906	111406	111406	125,506.64	142,266.75	-16,760.11	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	4,144.00	S	091206	110906	111406	111406	117,192.32	132,842.14	-15,649.82	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	254.00	S	091306	110906	111406	111406	7,183.12	8,111.24	-928.12	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	1,438.00	S	091306	110906	111406	111406	40,666.64	45,858.54	-5,191.90	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	7,560.00	S	091306	110906	111406	111406	213,514.00	241,347.83	-27,833.83	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	2,742.00	S	091406	110906	111406	111406	77,543.76	86,895.63	-9,351.87	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	2,228.00	S	092806	110906	111406	111406	63,007.84	75,668.90	-12,661.06	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	1,127.00	S	092806	110906	111406	111406	31,871.56	38,116.38	-6,244.82	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	9,185.00	S	092906	110906	111406	111406	259,751.80	306,920.45	-47,168.65	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	519.00	S	041806	102406	102706	102706	15,879.30	17,410.43	-1,531.13	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	2,213.00	S	041806	102406	102706	102706	67,650.65	74,237.52	-6,586.87	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	1,267.00	S	041906	102406	102706	102706	38,731.76	44,011.91	-5,280.15	SL	
SLOF2009002	882508104	TEXAS INSTRS INC COM	184.00	S	012306	062906	070506	070506	16,470.25	15,651.52	818.73	SG	
SLOF2009002	882508104	UNION PAC CORP COM	680.00	S	012306	062906	070506	070506	60,868.33	57,842.57	3,025.76	SG	
SLOF2009002	882508104	UNION PAC CORP COM	355.00	S	012306	062906	070506	070506	424,562.78	175,297.61	249,265.17	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	9,453.00	S	012402	051006	051506	051506	10,965.89	4,487.68	6,478.21	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	242.00	S	012402	051006	051506	051506	5,374.05	2,243.84	3,130.21	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	121.00	S	012402	051106	051606	051606	425,507.19	177,541.45	247,965.74	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	9,574.00	S	012402	051106	051606	051106	84,753.69	34,696.06	50,057.63	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	1,871.00	S	012402	050806	051106	051106	157,025.83	64,496.47	92,529.36	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	3,478.00	S	012402	051106	051106	051106	13,734.83	4,895.65	8,839.18	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	264.00	S	012402	041806	042106	042106	256,431.61	93,017.33	163,414.28	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	5,016.00	S	012402	041806	042106	042006	83,679.90	30,004.39	53,675.51	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	1,618.00	S	012402	041306	041706	041706	108,069.91	37,440.59	70,629.32	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	2,776.00	S	012402	041306	041706	041906	148,421.22	51,478.49	96,942.73	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	10,595.00	S	012402	021506	022106	022106	624,472.37	196,475.00	427,997.37	LG	
SLOF2009002	91324P102	UNITED HEALTH GROUP INC COM	2,563.00	S	060704	063006	070606	070606	190,902.78	108,027.37	82,875.41	LG	
SLOF2009002	91324P102	WYNN RESORTS LTD	2,287.00	S	060704	063006	070606	070606	170,345.17	94,810.79	75,534.38	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	782.00	S	060804	063006	070606	070606	58,246.58	33,609.58	24,637.00	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	1,981.00	S	060904	063006	070606	070606	147,553.03	85,736.89	61,816.14	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	2,067.00	S	100604	063006	070606	070606	153,958.66	110,377.59	43,581.07	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	2,984.00	S	100704	063006	070606	070606	220,770.91	156,436.66	64,334.25	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	642.00	S	101204	063006	070606	070606	47,818.80	33,838.99	13,979.81	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	1,696.00	S	101304	063006	070606	070606	126,325.05	89,216.38	37,108.67	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	1,110.00	S	102004	063006	070606	070606	82,677.36	58,127.93	24,549.43	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	272.00	S	102004	081606	082106	082106	20,697.58	14,243.96	6,453.62	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	2,175.00	S	102104	081606	082106	082106	165,504.59	115,338.29	50,166.30	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	257.00	S	102104	081706	082206	082206	19,580.23	13,628.48	5,951.75	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	34.00	S	102804	081706	082206	082206	2,580.38	1,906.67	683.71	LG	
SLOF2009002	983134107	WYNN RESORTS LTD	795.00	S	102804	081706	082206	082206	60,569.18	45,390.45	15,178.73	LG	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	2,579.00	S	032905	072406	072706	072706	142,382.21	211,205.40	-68,823.19	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	1,597.00	S	033105	072406	072706	072706	88,167.66	121,634.39	-33,466.73	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	1,392.00	S	033105	072406	072706	072706	76,849.95	106,020.70	-29,170.75	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	1,130.00	S	033105	072506	072806	072806	62,611.37	86,065.66	-23,454.29	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	1,784.00	S	040105	072506	072806	072806	98,848.40	133,000.41	-34,152.01	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	643.00	S	040105	072506	072806	072806	36,553.42	47,936.81	-11,383.39	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	217.00	S	040105	072506	072806	072806	12,336.07	16,010.15	-3,674.08	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	475.00	S	040105	072506	072806	072806	26,564.79	35,045.26	-8,480.47	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	995.00	S	040105	072506	072806	072806	55,131.25	73,410.61	-18,279.36	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	2,159.00	S	032305	071906	072406	072406	117,682.82	170,783.60	-53,100.78	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	556.00	S	032305	071906	072406	072406	30,306.46	43,981.32	-13,674.86	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	170.00	S	032405	071906	072406	072406	9,266.36	13,472.93	-4,206.57	LL	
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	2,277.00	S	032205	071906	072406	072406	124,032.12	181,849.19	-57,817.07	LL	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	1,010 00 S		032305	071906	072406		55,016.44		79,894.13		-24,877.69	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	1,084 00 S		032805	072006	072506		58,019.32		87,952.51		-29,933.19	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	364 S		032805	072006	072506		19,482.50		29,567.72		-10,085.22	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	355 S		032905	072006	072506		19,000.79		29,072.48		-10,071.69	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	694 S		032905	072006	072506		37,145.20		56,834.64		-19,689.44	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	1,236 00 S		032405	072006	072506		66,440.37		97,956.09		-31,515.72	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	372 S		032805	072006	072506		19,896.62		30,182.96		-10,186.34	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	139 S		111704	071706	072006		7,668.98		11,134.05		-3,465.07	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	958 S		111704	071706	072006		53,008.82		76,736.86		-23,728.04	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	720 S		111804	071706	072006		39,839.61		56,845.01		-17,005.40	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	1,609 00 S		111804	071806	072106		86,896.84		127,032.80		-40,135.96	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	194 S		032205	071806	072106		10,477.31		15,487.99		-5,010.68	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	174 S		032205	071806	072106		9,397.17		13,946.10		-4,548.93	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	110 S		032205	071806	072106		5,940.74		8,816.50		-2,875.76	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	531 S		032205	071806	072106		28,677.57		42,407.52		-13,729.95	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	1,127 00 S		032205	071806	072106		60,975.69		90,006.16		-29,030.47	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	60 S		111604	050806	051106		3,688.39		4,759.30		-1,070.91	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	79 S		111704	050806	051106		4,856.37		6,345.04		-1,488.67	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	152 S		111704	050806	051106		9,391.71		12,208.17		-2,816.46	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	1,584 00 S		111704	050806	051106		97,871.56		126,880.14		-29,008.58	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	139 S		111604	050506	051006		8,464.29		11,025.71		-2,561.42	LL
SLOF2009002	98956P102	ZIMMER HLDGS INC COM	583 S		111604	050506	051006		35,501.33		46,244.55		-10,743.22	LL

80,439,326.47 71,279,556.96 9,159,769.51

SLOF2009002	852061100	SPRINT NEXTEL CORP COM SER 1	0 0000 CD		NA	3/1/2006	3/1/2006		4,908.07		0.00		4,908.07
SLOF2009002	654106103	NIKE INC CL B COM	0 0000 CD		NA	9/29/2006	9/29/2006		76.26		0.00		76.26
									4,984.33		0.00		4,984.33

80,444,310.80 71,279,556.96 9,164,753.84

									0.00		-1,276.25		222.71
									0.00		206.20		-142.90
									0.00		0.00		0.00
									0.00		0.00		0.00
									0.00		0.00		0.00
									0.00		0.00		0.00
									0.00		0.00		0.00
									142,556,043.87				9,164,833.65

160,893,605.93 142,556,043.87 9,164,833.65

Grand Total

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

ACCOUNT	SECURITY	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASES	REALIZED	GAIN/LOSS	ACQUISITION
SLOF2011002	G4933P101	17,675.00	S	022703	07/2806	08/0206	506,728.44	498,912.22		7,816.22	LL		
SLOF2011002	G4933P101	17,925.00	S	071002	061306	061606	439,387.39	527,505.86		-88,118.47	LL		
SLOF2011002	G4933P101	1,175.00	S	022703	061306	061606	28,802.24	33,166.73		-4,364.49	LL		
SLOF2011002	013904305	0.88	S	011306	121206	121206	11.69	12.21		-0.52	SL		
SLOF2011002	020002101	8,800.00	S	082803	101206	101706	550,967.79	312,563.68		238,404.11	LG		
SLOF2011002	020002101	11,500.00	S	102604	101206	101706	720,014.73	543,908.60		176,106.13	LG		
SLOF2011002	020002101	16,625.00	S	092705	101206	101706	402,269.10	349,715.96		52,553.14	LG		
SLOF2011002	020002101	6,500.00	S	060805	021506	022106	892,184.79	590,496.73		301,688.06	LG		
SLOF2011002	03073E105	8,875.00	S	062705	021506	022106	284,380.56	211,548.03		72,832.53	SG		
SLOF2011002	03073E105	27,050.00	S	062705	040506	041006	1,306,593.87	895,924.40		410,669.47	SG		
SLOF2011002	037389103	9,075.00	S	121902	021506	022106	347,846.76	176,447.95		171,398.81	LG		
SLOF2011002	037389103	41,850.00	S	110802	021406	021706	1,606,806.48	746,172.95		860,633.53	LG		
SLOF2011002	037389103	1,150.00	S	121902	021406	021706	44,153.58	22,359.79		21,793.79	LG		
SLOF2011002	044209104	443	S	020403	020206	020706	29,307.97	10,119.89		19,188.08	LG		
SLOF2011002	044209104	19,857.00	S	020403	021506	022106	1,292,946.85	453,613.41		839,333.44	LG		
SLOF2011002	053332102	1,625.00	S	051005	111406	111706	185,268.20	137,064.85		48,203.35	LG		
SLOF2011002	053332102	1,200.00	S	051005	111506	112006	137,006.39	101,217.12		35,789.27	LG		
SLOF2011002	053332102	3,050.00	S	051105	111506	112006	348,224.58	257,709.75		90,514.83	LG		
SLOF2011002	053332102	4,275.00	S	051105	111606	112106	489,301.47	361,216.13		128,085.34	LG		
SLOF2011002	097023105	18,500.00	S	042803	021506	022106	1,340,679.72	506,853.75		833,825.97	LG		
SLOF2011002	097023105	2,525.00	S	072503	021506	022106	182,984.66	80,964.63		102,020.03	LG		
SLOF2011002	097023105	28,250.00	S	072503	032906	040306	2,236,947.11	905,841.90		1,331,105.21	LG		
SLOF2011002	097023105	1,825.00	S	080202	021406	021706	588,761.46	197,378.75		391,382.71	LG		
SLOF2011002	205363104	21,325.00	S	083005	042706	050206	1,261,000.21	938,293.60		322,706.61	SG		
SLOF2011002	205363104	5,675.00	S	083105	042706	050206	335,576.84	248,941.25		86,635.59	SG		
SLOF2011002	313400301	17,475.00	S	060903	021406	021706	1,159,872.73	912,214.22		247,658.51	LG		
SLOF2011002	313400301	1,200.00	S	052103	011006	011306	79,749.55	72,012.00		7,737.55	LG		
SLOF2011002	313400301	12,100.00	S	052103	011106	011706	682,960.10	615,102.50		67,857.60	LG		
SLOF2011002	313400301	12,100.00	S	060903	011106	011706	806,226.06	631,633.31		174,592.75	LG		
SLOF2011002	404119109	20,800.00	S	041106	112006	112006	1,060,800.00	936,680.16		124,119.84	SG		
SLOF2011002	410345102	12	S	120203	100206	100506	270.83	299		-28.17	LL		
SLOF2011002	410345102	168.375	S	120203	100306	100606	3,792.19	4,195.37		-403.18	LL		
SLOF2011002	410345102	3,671.88	S	012204	100606	100606	82,699.10	91,851.11		-9,152.01	LL		
SLOF2011002	410345102	3,284.75	S	012304	100306	100606	73,980.15	80,818.57		-6,838.42	LL		
SLOF2011002	410345102	962.125	S	012304	100406	101006	21,789.92	23,672.29		-1,882.37	LL		
SLOF2011002	410345102	4,721.88	S	060805	100406	101006	106,939.63	115,979.97		-9,040.34	LL		
SLOF2011002	410345102	2,304.00	S	120103	092706	100206	52,030.54	57,351.07		-5,320.53	LL		
SLOF2011002	410345102	1,782.75	S	120103	092806	100306	40,421.72	44,376.13		-3,954.41	LL		
SLOF2011002	410345102	7,410.25	S	120203	092806	100306	168,018.54	184,639.61		-16,621.07	LL		
SLOF2011002	410345102	0.75	S	120103	091306	091306	15.75	18.67		-2.92	LL		
SLOF2011002	418056107	60,875.00	S	122702	103106	110306	1,567,245.64	687,205.70		880,039.94	LG		
SLOF2011002	418056107	26,245.00	S	120805	120706	121206	718,828.44	536,411.06		182,417.38	SG		
SLOF2011002	418056107	8,750.00	S	122702	120506	120806	238,047.80	98,777.00		139,270.80	LG		
SLOF2011002	418056107	17,815.00	S	120805	120506	120806	484,665.33	364,113.66		120,551.67	SG		
SLOF2011002	418056107	6,750.00	S	120805	122706	102007	183,918.34	137,960.55		45,957.79	LG		
SLOF2011002	428236103	425	S	081304	081606	082106	14,695.92	7,137.58		7,558.34	LG		
SLOF2011002	428236103	38,750.00	S	081604	081606	082106	1,339,922.19	644,187.75		695,734.44	LG		
SLOF2011002	428236103	41,475.00	S	081704	081606	082106	1,434,148.98	704,228.91		729,920.07	SG		
SLOF2011002	478366107	1,725.00	S	071305	042106	042606	603,645.10	435,648.51		167,996.59	LG		
SLOF2011002	478366107	175	S	071305	042406	042706	139,261.01	101,211.27		38,049.74	SG		
SLOF2011002	59156R108	19,075.00	S	082305	042406	042706	14,127.93	9,971.57		4,156.36	SG		
SLOF2011002	59156R108	150	S	052404	021506	022106	969,369.35	645,568.58		323,800.77	LG		
SLOF2011002	59156R108	3,325.00	S	052504	021506	022106	7,622.83	5,121.00		2,501.83	LG		
SLOF2011002	717081103	32,450.00	S	090605	021506	022106	168,972.64	113,533.79		55,438.85	LG		
SLOF2011002	76009N100	9,900.00	S	091304	021406	021706	824,902.31	835,409.02		-10,506.71	SL		
SLOF2011002	76009N100	5,000.00	S	091404	021506	022106	228,421.62	257,748.48		-29,326.86	LL		
SLOF2011002	76009N100	14,250.00	S	091604	021506	022106	115,364.45	130,180.50		-14,816.05	LL		
SLOF2011002	76009N100	18,450.00	S	091604	021506	022106	328,788.69	363,802.50		-35,013.81	LL		
SLOF2011002	803111103	32,700.00	S	120103	102306	102606	425,694.83	469,607.85		-43,913.02	LL		
SLOF2011002	803111103	32,700.00	S	120103	102306	102606	551,932.85	570,291.45		-18,358.60	LL		

ACCOUNT SECURITY SECURITY DESC UNITS TXN CODE LOI TRADE DATE TXN TRADE DATE TXN TRADE DATE NET AMOUNT D COST BASE REALIZED GAIN/LOSS ACQUISITION

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOI	TRADE DATE	TXN TRADE DATE	TXN TRADE DATE	NET AMOUNT	D COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF40020002	D1668R123	DAIMLER CHRYSLER AG ORC	0.0000	CD	NA	1/13/2006	1/13/2006		2,040.95	0.00	0.00	2,040.95	
SLOF40020002	284131208	ELAN CORP PLC ADR	0.0000	CD	NA	5/8/2006	5/8/2006		3,870.90	0.00	0.00	3,870.90	
SLOF40020002	92857W100	VODAFONE GRP PLC NEW SPONS ADF	0.0000	CD	NA	8/21/2006	8/21/2006		37.64	0.00	0.00	37.64	
									5,949.49	0.00	0.00	5,949.49	

									5,949.49	0.00	0.00	5,949.49
Realized Gain/loss- FFX Contracts									0.00	-29.24	0.00	-29.24
Realized Settlement G/L ID cost									0.00	0.00	0.00	0.00
Realized Currency G/L- Non Base									0.00	14.45	14.45	14.45
Realized Currency G/L- Dividend									0.00	26.72	26.72	26.72
Realized Currency G/L- Interest									0.00	0.00	0.00	0.00
Journal Entries on Futures Contract									0.00	0.00	0.00	0.00
GRAND TOTAL									5,949.49	11.93	0.00	5,961.42

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	3,696 95 S		041103	123105	123105	123105	172,821 00		70,731 63	102,089 37 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	1,572 61 S		041103	013106	013106	013106	77,055 00		30,087 91	46,967 09 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	1,570 32 S		041103	022806	022806	022806	77,367 00		30,043 98	47,323 02 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	358 421 S		041103	013106	013106	013106	17,562 00		6,857 47	10,704 53 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	507,424 64 S		041103	030106	030106	030106	25,000,000 00		9,708,278 71	15,291,721 29 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	27,043 66 S		041103	030106	030106	030106	1,332,398 00		517,411 65	814,986 35 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	1,340 28 S		041103	033106	033106	033106	67,705 00		25,842 90	42,062 10 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	11,926 30 S		041103	033106	033106	033106	602,465 00		228,179 37	374,285 63 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	1,323 31 S		041103	043006	043006	043006	69,879 00		25,318 07	44,560 93 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	7,640 33 S		041103	050106	050106	050106	403,459 00		146,178 27	257,280 73 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	1,328 04 S		041103	053106	053106	053106	67,852 00		25,408 72	42,443 28 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	1,198 19 S		041103	063006	063006	063006	61,509 00		22,924 28	38,584 72 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	13,775 93 S		041103	053106	053106	053106	703,840 00		263,567 41	440,272 59 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	293,568 04 S		041103	053106	053106	053106	15,000,000 00		5,617,059 72	9,382,940 28 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	4,976 19 S		041103	063006	063006	063006	255,451 00		95,206 65	160,244 35 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	389,600 02 S		041103	063006	063006	063006	20,000,000 00		7,454,004 54	12,545,995 46 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	1,030 14 S		041103	073106	073106	073106	53,530 00		19,709 03	33,820 97 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	1,023 01 S		041103	083106	083106	083106	54,360 00		19,572 77	34,787 23 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	2,470 80 S		041103	083106	083106	083106	128,393 00		47,272 49	81,120 51 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	1,019 45 S		041103	093006	093006	093006	54,499 00		19,504 60	34,994 40 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	3,893 74 S		041103	093006	093006	093006	206,902 00		74,496 73	132,405 27 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	1,007 30 S		041103	103106	103106	103106	55,885 00		19,272 20	36,612 80 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	6,338 25 S		041103	103106	103106	103106	338,840 00		121,266 34	217,573 66 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	999 461 S		041103	113006	113006	113006	57,176 00		19,122 14	38,053 86 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	405 987 S		041103	113006	113006	113006	22,524 00		7,767 53	14,756 47 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	991 009 S		041103	123106	123106	123106	58,155 00		18,960 43	39,194 57 LG	
SLOF4003002	999066830	SILCHESTER INTL VAL EQTY TR LF	5,208 73 S		041103	123106	123106	123106	297,973 00		99,655 85	198,317 15 LG	
										65,237,600.00	24,733,501.39	40,504,098.61	

GRAND TOTAL 65,237,600.00 24,733,501.39 40,504,098.61

ACCOUNT	SECURITY	SECURITY DESC.	UNITS	TN CODE	TRADE DATE	TN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF6025002	02043Q107	ALNYAM PHAMACEUTICALS INC	2,624.00	S	10/11/2006		10/11/2006	10/16/2006	42,647.78		40,029.12	2,618.66	
SLOF6025002	71721R406	PHASE FORWARD INC	1,013.00	S	5/8/2006		5/8/2006	5/11/2006	12,821.04		12,773.93	47.11	
									55,468.82		52,803.05	2,665.77	

SLOF60250002	999062326	ATLAS VENTURE FUND V LF	0.0000	AVG	5/8/2006		5/8/2006	3/29/2006	0.00		7,040.35	7,040.35	
SLOF60250002	999062326	ATLAS VENTURE FUND V LF	0.0000	AVG	10/11/2006		10/11/2006	3/29/2006	0.00		24,967.39	24,967.39	
SLOF60250002	999062326	ATLAS VENTURE FUND V LF	0.0000	CD	3/29/2006		3/29/2006	5/11/2006	69,759.00		0.00	69,759.00	
SLOF60250002	999062326	ATLAS VENTURE FUND V LF	0.0000	CD	5/11/2006		5/11/2006		197,857.84		0.00	197,857.84	
									267,616.84		32,007.74	299,624.58	

GRAND TOTAL										323,085.66	84,810.79	302,290.35
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ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60410002	999077753	ATLAS VENTURE FD VI LP-SLC	0.0000	AVG		10/11/2006			0.00	39,087.62	39,087.62	
SLOF60410002	999077753	ATLAS VENTURE FD VI LP-SLC	0.0000	CD		3/28/2006	3/28/2006		109,213.00	0.00	109,213.00	
									109,213.00	39,087.62	148,300.62	

SLOF6041002	02043Q107	ALNYAM PHAMACEUTICALS INC	####	S	101106	101106	101806		66,702.11	62,667.54	4,034.57	
									66,702.11	62,667.54	4,034.57	

GRAND TOTAL 175,915.11 101,755.16 152,335.19

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60150002	999020399	CITICORP MEZZANINE PARTNERS	0.0000	CD	NA	5/10/2006	5/10/2006	5/10/2006	4,069.99	0.00	4,069.99	
SLOF60150002	999020399	CITICORP MEZZANINE PARTNERS	0.0000	CD	NA	7/24/2006	7/24/2006	7/24/2006	9,740,865.31	0.00	9,740,865.31	
									9,744,935.30	0.00	9,744,935.30	

GRAND TOTAL 9,744,935.30 0.00 9,744,935.30

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TAX CODE	LOT	TRADE DATE	FXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	172,821.00	S	010906	010906		010906	010906	172,821.00		172,821.00	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	264.57	S	011706	011706		011706	011706	264.57		264.57	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	602,465.00	S	041006	041006		041006	041006	602,465.00		602,465.00	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	4,154.57	S	041006	041006		041006	041006	4,154.57		4,154.57	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	17,562.00	S	020906	020906		020906	020906	17,562.00		17,562.00	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	1,143.70	S	112006	112006		112006	112006	1,143.70		1,143.70	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	338,840.00	S	101106	101106		101106	101106	338,840.00		338,840.00	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	57,310.16	S	110706	110706		110706	110706	57,310.16		57,310.16	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	38	S	101906	101906		101906	101906	38		38	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	60,048.00	S	062206	062206		062206	062206	60,048.00		60,048.00	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	34.36	S	061906	061906		062006	062006	34.36		34.36	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	409,712.04	S	050406	050406		050506	050506	409,712.04		409,712.04	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	352.88	S	051006	051006		051106	051106	352.88		352.88	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	275.34	S	060106	060106		060106	060106	275.34		275.34	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	7,190.31	S	072506	072506		072506	072506	7,190.31		7,190.31	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	100.45	S	080206	080206		080206	080206	100.45		100.45	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	143,775.00	S	080706	080706		080706	080706	143,775.00		143,775.00	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	14,095.74	S	082406	082406		082406	082406	14,095.74		14,095.74	0.00	0.00	0.00
SLOF7000002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	206,902.00	S	090806	090806		090806	090806	206,902.00		206,902.00	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	150,000.00	S	091206	091206		091206	091206	150,000.00		150,000.00	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	14,095.74	S	082806	082806		082806	082806	14,095.74		14,095.74	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	387,194.12	S	091406	091406		091406	091406	387,194.12		387,194.12	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	4,306.68	S	091406	091406		091406	091406	4,306.68		4,306.68	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	206,902.00	S	091406	091406		091406	091406	206,902.00		206,902.00	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	3,296.54	S	092706	092706		092706	092706	3,296.54		3,296.54	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	11,685.86	S	100506	100506		100506	100506	11,685.86		11,685.86	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	150,000.00	S	072606	072606		072606	072606	150,000.00		150,000.00	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	15,715.38	S	080806	080806		080806	080806	15,715.38		15,715.38	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	95,620.19	S	081006	081006		081006	081006	95,620.19		95,620.19	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	54,379.81	S	081006	081006		081006	081006	54,379.81		54,379.81	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	899,685.46	S	082306	082306		082306	082306	899,685.46		899,685.46	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	307,532.34	S	082306	082306		082306	082306	307,532.34		307,532.34	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	100.45	S	082306	082306		082306	082306	100.45		100.45	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	2,668.15	S	082306	082306		082306	082306	2,668.15		2,668.15	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	143,775.00	S	082306	082306		082306	082306	143,775.00		143,775.00	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	3,104.56	S	082306	082306		082306	082306	3,104.56		3,104.56	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	35,320.69	S	051206	051206		051206	051206	35,320.69		35,320.69	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	21,891.07	S	060106	060106		060106	060106	21,891.07		21,891.07	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	72,951.45	S	061206	061206		061206	061206	72,951.45		72,951.45	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	246,029.71	S	051206	051206		051206	051206	246,029.71		246,029.71	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	163,682.33	S	051006	051006		051006	051006	163,682.33		163,682.33	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	465,000.00	S	061406	061406		061406	061406	465,000.00		465,000.00	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	150,731.77	S	062006	062006		062006	062006	150,731.77		150,731.77	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	298,570.72	S	062006	062006		062006	062006	298,570.72		298,570.72	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	150,000.00	S	062706	062706		062706	062706	150,000.00		150,000.00	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	345,134.86	S	063006	063006		063006	063006	345,134.86		345,134.86	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	227,354.45	S	063006	063006		063006	063006	227,354.45		227,354.45	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	18,008.77	S	063006	063006		063006	063006	18,008.77		18,008.77	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	60,048.00	S	063006	063006		063006	063006	60,048.00		60,048.00	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1.07	S	070306	070306		070306	070306	1.07		1.07	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	15,181.09	S	070506	070506		071006	071006	15,181.09		15,181.09	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	150,000.00	S	071206	071206		071206	071206	150,000.00		150,000.00	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	375,227.51	S	071906	071906		071906	071906	375,227.51		375,227.51	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	46,713.42	S	071906	071906		071906	071906	46,713.42		46,713.42	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	277,965.83	S	071906	071906		071906	071906	277,965.83		277,965.83	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	38	S	102606	102606		102606	102606	38		38	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	3,210.78	S	102606	102606		102606	102606	3,210.78		3,210.78	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	461,734.32	S	101606	101606		101606	101606	461,734.32		461,734.32	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	252,684.45	S	101606	101606		101606	101606	252,684.45		252,684.45	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1,133.00	S	101606	101606		101606	101606	1,133.00		1,133.00	0.00	0.00	0.00
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	188,840.00	S	101606	101606		101606	101606	188,840.00		188,840.00	0.00	0.00	0.00

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TX CODE	LO TRADE DATE	TX TRADE DATE	SETTLE DATE	NET AMOUNT	DC COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1,143.70 S		112706	112706	112706	1,143.70	1,143.70	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1,272.89 S		112706	112706	112706	1,272.89	1,272.89	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1,377.78 S		120406	120406	120406	1,377.78	1,377.78	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	498,622.22 S		120406	120406	120406	498,622.22	498,622.22	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	116,199.65 S		120706	120706	120706	116,199.65	116,199.65	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	5,932.71 S		120706	120706	120706	5,932.71	5,932.71	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	15,525.71 S		121306	121306	121306	15,525.71	15,525.71	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	282,330.84 S		121406	121406	121406	282,330.84	282,330.84	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	9,048.30 S		122206	122206	122206	9,048.30	9,048.30	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	150,000.00 S		111006	111006	111006	150,000.00	150,000.00	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	166,064.49 S		111506	111506	111506	166,064.49	166,064.49	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1,538.92 S		111506	111506	111506	1,538.92	1,538.92	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	40,637.07 S		111506	111506	111506	40,637.07	40,637.07	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	96,161.12 S		111506	111506	111506	96,161.12	96,161.12	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	264.57 S		021006	021006	021006	264.57	264.57	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	37,407.92 S		021006	021006	021006	37,407.92	37,407.92	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	66,166.39 S		021006	021006	021006	66,166.39	66,166.39	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	16,855.85 S		021406	021406	021406	16,855.85	16,855.85	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1,738,515.04 S		021706	021706	021706	1,738,515.04	1,738,515.04	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	356,224.04 S		021706	021706	021706	356,224.04	356,224.04	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	2,618.73 S		021706	021706	021706	2,618.73	2,618.73	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	58,421.31 S		021706	021706	021706	58,421.31	58,421.31	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	83,225.06 S		021706	021706	021706	83,225.06	83,225.06	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1,250.00 S		021706	021706	021706	1,250.00	1,250.00	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	13,777.90 S		031006	031006	031006	13,777.90	13,777.90	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	6,024.46 S		031006	031006	031006	6,024.46	6,024.46	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	4,430.68 S		031006	031006	031006	4,430.68	4,430.68	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	150,766.96 S		031006	031006	031006	150,766.96	150,766.96	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	181,631.04 S		031606	031606	031606	181,631.04	181,631.04	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	466,953.43 S		031606	031606	031606	466,953.43	466,953.43	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	25,722.08 S		032806	032806	032806	25,722.08	25,722.08	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	9,195.92 S		032806	032806	032806	9,195.92	9,195.92	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	51,082.00 S		032806	032806	032806	51,082.00	51,082.00	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	297.63 S		040406	040406	040406	297.63	297.63	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	13,929.32 S		040406	040406	040406	13,929.32	13,929.32	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	161,306.69 S		041106	041106	041106	161,306.69	161,306.69	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	2,078,325.99 S		041706	041706	041706	2,078,325.99	2,078,325.99	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	314.83 S		041706	041706	041706	314.83	314.83	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	211,483.44 S		041706	041706	041706	211,483.44	211,483.44	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	1,719.90 S		041706	041706	041706	1,719.90	1,719.90	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	62,636.35 S		041706	041706	041706	62,636.35	62,636.35	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	602,465.00 S		041706	041706	041706	602,465.00	602,465.00	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	7,371.87 S		041706	041706	041706	7,371.87	7,371.87	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	504,961.69 S		050306	050306	050306	504,961.69	504,961.69	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	258,838.52 S		012306	012306	012306	258,838.52	258,838.52	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	81,593.08 S		012306	012306	012306	81,593.08	81,593.08	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	39,557.14 S		012306	012306	012306	39,557.14	39,557.14	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	99,243.88 S		012306	012306	012306	99,243.88	99,243.88	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	175,000.00 S		012706	012706	012706	175,000.00	175,000.00	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	175,000.00 S		011106	011106	011106	175,000.00	175,000.00	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	465,255.99 S		011306	011306	011306	465,255.99	465,255.99	0.00	0.00 S3
SLOF7000002	996102802	SLO CLIENT CASH INVESTMENT TR	34,744.01 S		011306	011306	011306	34,744.01	34,744.01	0.00	0.00 S3
									18,145,034.80	18,145,034.80	0.00

SLOF7000002	D1668R123	DAIMLER CHRYSLER AG ORE	0.0000 CD		1/13/2006	1/13/2006	1/13/2006	269.97	269.97	0.00	269.97
SLOF7000002	NA9123459	USD (UNITED STATES DOLLAR)	0.0000 CD		3/21/2006	3/21/2006	3/21/2006	37,688.00	37,688.00	0.00	37,688.00
SLOF7000002	071707103	BAUSCH & LOMB INC COM	0.0000 CD		4/10/2006	4/10/2006	4/10/2006	4,239.36	4,239.36	0.00	4,239.36
SLOF7000002	NA9123459	USD (UNITED STATES DOLLAR)	0.0000 CD		5/4/2006	5/4/2006	5/4/2006	6,380.65	6,380.65	0.00	6,380.65
SLOF7000002	755246204	READ RITE CORP	0.0000 CD		5/10/2006	5/10/2006	5/10/2006	360.08	360.08	0.00	360.08

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	553530106	MSC INDL DIRECT INC CL A	0.0000	CD		5/31/2006	5/31/2006	5/31/2006	280.95	0.00	0.00	280.95	
SLOF70000002	482620101	K N ENERGY INC	0.0000	CD		6/19/2006	6/19/2006	6/19/2006	35.06	0.00	0.00	35.06	
SLOF70000002	815704101	SEEBEYOND TECHNOLOGY CORP COM	0.0000	CD		7/24/2006	7/24/2006	7/24/2006	7,337.05	0.00	0.00	7,337.05	
SLOF70000002	NA9123459	USD (UNITED STATES DOLLAR)	0.0000	CD		8/1/2006	8/1/2006	8/1/2006	102.50	0.00	0.00	102.50	
SLOF70000002	232217109	CUTTER & BUCK INC COM	0.0000	CD		8/23/2006	8/23/2006	8/23/2006	14,383.40	0.00	0.00	14,383.40	
SLOF70000002	961238102	WESTPOINT STEVENS INC CL A	0.0000	CD		8/23/2006	8/23/2006	8/23/2006	1,224.25	0.00	0.00	1,224.25	
SLOF70000002	465754109	I2 TECHNOLOGIES INC	0.0000	CD		10/18/2006	10/18/2006	10/18/2006	38.77	0.00	0.00	38.77	
SLOF70000002	019855105	ALLOY INC COM	0.0000	CD		11/6/2006	11/6/2006	11/6/2006	240.96	0.00	0.00	240.96	
SLOF70000002	74406A102	PROVIDIAN FINL CORP COM	0.0000	CD		11/17/2006	11/17/2006	11/17/2006	1,167.04	0.00	0.00	1,167.04	
SLOF70000002	NA9123459	USD (UNITED STATES DOLLAR)	0.0000	CD		12/1/2006	12/1/2006	12/1/2006	25,831.99	0.00	0.00	25,831.99	
SLOF70000002	498326107	KITTY HAWK INC	0.0000	CD		12/27/2006	12/27/2006	12/27/2006	3,722.93	0.00	0.00	3,722.93	
											103,302.96	0.00	103,302.96
									18,248,337.76	18,145,034.80		103,302.96	

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

18,351,640.72

18,145,034.80

103,302.96

ACCOUNT	SECURITY	SECURITY	SECURITY	SECURITY	UNITS	TXN	CODE	LOT	TRADE	DATE	TXN	TRADE	DATE	SETTLED	DATE	NET	AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	%	ACQUISITION
SLOF6043002	12673P105	CA INC COM	24	S	081605	053106	053106	060506	518 71	42,706 96	0	744 72	-226 01	SL										
SLOF6043002	12673P105	CA INC COM	1,976 00	S	030606	053106	060506	42,706 96	0	42,706 96	0	42,706 96	S3											
SLOF6043002	185060100	CLEARONE COMMUNICATIONS INC	111	S	101905	053106	060506	386 26	260 85	125 41	SG	125 41	SG											
SLOF6043002	410768105	HANOVER COMPRESSOR CO COM	53	S	102105	053106	060506	937 54	796 06	141 48	SG	141 48	SG											
SLOF6043002	594972408	MICROSTRATEGY INC CL A	2 877	S	071102	053106	060506	269 13	0	269 13	LG	269 13	LG											
SLOF6043002	594972408	MICROSTRATEGY INC CL A	3 123	S	071102	053106	060506	292 15	0	292 15	LG	292 15	LG											
SLOF6043002	827075201	SILICON WAVE INC SER D PFD STK	119,674.00	S	093001	050906	050906	50 68	1,345,135 76	-1,345,085 08	LL	-1,345,085 08	LL											
SLOF6043002	827099201	SILICON WAVE INC SER C PFD STK	168,143 00	S	093001	050906	050906	71 21	1,889,927 32	-1,889,856 11	LL	-1,889,856 11	LL											
														45,232.64	3,236,864.71	-3,191,632.07								

GRAND TOTAL 45,232.64 3,236,864.71 -3,191,632.07

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TRADE DATE	TXN CODE	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	D	COST-BASED	REALIZED GAIN/LOSS	Acquisition
SLOF60380002	65411N105	NIGHTHAWK RADIOLOGY HLI	3,119.00 S	081506	083006	090506	54,424.87	58,593.05				-1,168.18		
SLOF60380002	684010101	OPTIONSXPRESS HLDGS INC	13,263.00 S	030906	031606	032106	377,173.11	406,272.22				-29,099.11		
SLOF60380002	684010101	OPTIONSXPRESS HLDGS INC	17,121.00 S	012706	012706	020106	513,335.54	488,427.89				24,907.65		
SLOF60380002	684010101	OPTIONSXPRESS HLDGS INC	300 S	042506	051206	051706	9,294.71	9,838.80				-544.09		
SLOF60380002	684010101	OPTIONSXPRESS HLDGS INC	11,614.00 S	042506	051106	051606	380,230.66	380,892.74				-662.08		
SLOF60380002	811656107	SEABRIGHT INS HLDGS INC	2,626.00 S	050306	060706	061206	42,224.77	44,473.94				-2,249.17		
SLOF60380002	811656107	SEABRIGHT INS HLDGS INC	2,738.00 S	060806	062306	062806	42,711.48	42,877.08				-165.60		
							1,419,395.14	1,428,375.72				-8,980.58		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 AVG			1/27/2006	0.00	405,271.19				405,271.19		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 AVG			3/9/2006	0.00	341,853.83				341,853.83		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 AVG			4/25/2006	0.00	332,865.24				332,865.24		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 AVG			5/3/2006	0.00	27,310.40				27,310.40		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 AVG			6/8/2006	0.00	24,981.51				24,981.51		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 AVG			8/15/2006	0.00	49,355.05				49,355.05		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 CD			1/18/2006	3,744.73	0.00				3,744.73		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 CD			2/3/2006	78,778.16	0.00				78,778.16		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 CD			2/16/2006	38,498.43	0.00				38,498.43		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 CD			4/6/2006	47,957.10	0.00				47,957.10		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 CD			5/17/2006	4,275.84	0.00				4,275.84		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 CD			6/2/2006	141,944.19	0.00				141,944.19		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 CD			9/19/2006	71,343.41	0.00				71,343.41		
SLOF60380002	999074263	SUMMIT PARTNERS VI-B LF	0.0000 CD			11/6/2006	253,420.14	0.00				253,420.14		
SLOF60380002	811656107	SEABRIGHT INS HLDGS INC	2,738.0000 SD			6/8/2006	0.00	42,877.08				0.00		
							639,962.00	1,224,514.30				1,821,599.22		
GRAND TOTAL							2,059,357.14	2,652,890.02				1,812,618.64		

ACCOUNT	SECURITY	SECURITY-DESC	UNITS	TN CODE	LOT	TRADE DATE	TN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST	BASE	REALIZED GAIN/LOSS	Acquisition
SLOF6059002	91529YACO	UNIMPROVIDENT CORP SR NT	0.0000 CD			6/9/2006	6/9/2006	6/9/2006	4,250.00	0.00	0.00	4,250.00	4,250.00
SLOF6059002	577778BL6	MAY DEPT STORES CO DEE	0.0000 CD			12/5/2006	12/5/2006	12/5/2006	36,750.00	0.00	0.00	36,750.00	36,750.00
									41,000.00	0.00	0.00	41,000.00	41,000.00
SLOF6059002	42222GAC2	HEALTH NET INC SR NT	600,000.00 CAL		053003	081406	081406	081406	676,440.00	732,420.00	732,420.00	-55,980.00 LL	-55,980.00 LL
SLOF6059002	91282CF5	U S TREASURY NOTES	5,400,000.00 MT		083105	043006	043006	043006	5,400,000.00	5,348,953.13	5,348,953.13	51,046.87 SG	51,046.87 SG
SLOF6059002	04108RDE0	ARKANSAS ST DEV FIN AUTH GNMA	47,778.78 PD		120705	111506	111506	111506	47,778.78	54,176.84	54,176.84	-6,398.06 SL	-6,398.06 SL
SLOF6059002	04108RDE0	ARKANSAS ST DEV FIN AUTH GNMA	50,055.20 PD		120705	051506	051506	051506	50,055.20	56,758.09	56,758.09	-6,702.89 SL	-6,702.89 SL
SLOF6059002	12189PAG7	BURLINGTON NORTHN SANTA FE 001	3,969.19 PD		120203	071506	071506	071506	3,969.19	4,925.76	4,925.76	-956.57 LL	-956.57 LL
SLOF6059002	12189PAG7	BURLINGTON NORTHN SANTA FE 001	4,028.78 PD		120203	011506	011506	011506	4,028.78	4,999.72	4,999.72	-970.94 LL	-970.94 LL
SLOF6059002	12189PAL6	BURLINGTON NORTHN SANTA FE 021	8,020.90 PD		020606	071506	071506	071506	8,020.90	8,363.47	8,363.47	-342.57 SL	-342.57 SL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	6,111.38 PD		042503	060106	060106	060106	6,111.38	6,385.44	6,385.44	-274.06 LL	-274.06 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	11,208.98 PD		042503	070106	070106	070106	11,208.98	11,711.63	11,711.63	-502.65 LL	-502.65 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	50,316.08 PD		042503	040106	040106	040106	50,316.08	52,572.44	52,572.44	-2,256.36 LL	-2,256.36 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	32,295.23 PD		042503	050106	050106	050106	32,295.23	33,743.47	33,743.47	-1,448.24 LL	-1,448.24 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	38,126.25 PD		042503	030106	030106	030106	38,126.25	39,835.97	39,835.97	-1,709.72 LL	-1,709.72 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	10,895.33 PD		042503	020106	020106	020106	10,895.33	11,383.92	11,383.92	-488.59 LL	-488.59 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	10,643.18 PD		042503	110106	110106	110106	10,643.18	11,120.46	11,120.46	-477.28 LL	-477.28 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	14,161.72 PD		042503	120106	120106	120106	14,161.72	14,796.78	14,796.78	-635.06 LL	-635.06 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	21,435.82 PD		042503	100106	100106	100106	21,435.82	22,397.08	22,397.08	-961.26 LL	-961.26 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	14,515.95 PD		042503	090106	090106	090106	14,515.95	15,166.90	15,166.90	-650.95 LL	-650.95 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	15,239.70 PD		042503	080106	080106	080106	15,239.70	15,923.11	15,923.11	-683.41 LL	-683.41 LL
SLOF6059002	3128GUHC9	FHLMC POOL #E9-0227	15,226.27 PD		042503	010106	010106	010106	15,226.27	15,909.07	15,909.07	-682.80 LL	-682.80 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	23,875.80 PD		042503	010106	010106	010106	23,875.80	24,947.41	24,947.41	-1,071.61 LL	-1,071.61 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	10,019.33 PD		042503	080106	080106	080106	10,019.33	10,469.03	10,469.03	-449.70 LL	-449.70 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	5,302.65 PD		042503	090106	090106	090106	5,302.65	5,540.65	5,540.65	-238.00 LL	-238.00 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	14,414.85 PD		042503	100106	100106	100106	14,414.85	15,061.83	15,061.83	-646.98 LL	-646.98 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	36,152.17 PD		042503	120106	120106	120106	36,152.17	37,774.78	37,774.78	-1,622.61 LL	-1,622.61 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	7,787.32 PD		042503	110106	110106	110106	7,787.32	8,136.84	8,136.84	-349.52 LL	-349.52 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	5,716.12 PD		042503	020106	020106	020106	5,716.12	5,972.68	5,972.68	-256.56 LL	-256.56 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	6,987.00 PD		042503	030106	030106	030106	6,987.00	7,300.60	7,300.60	-313.60 LL	-313.60 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	14,997.82 PD		042503	050106	050106	050106	14,997.82	15,670.96	15,670.96	-673.14 LL	-673.14 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	5,884.05 PD		042503	040106	040106	040106	5,884.05	6,148.14	6,148.14	-264.09 LL	-264.09 LL
SLOF6059002	3128GUK43	FHLMC POOL #E9-0315	34,311.60 PD		042503	070106	070106	070106	34,311.60	35,851.60	35,851.60	-1,540.00 LL	-1,540.00 LL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	31,457.40 PD		060106	060106	060106	060106	31,457.40	32,869.30	32,869.30	-1,411.90 LL	-1,411.90 LL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	49,356.51 PD		121405	060106	060106	060106	49,356.51	49,927.19	49,927.19	-570.68 SL	-570.68 SL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	44,684.29 PD		121405	070106	070106	070106	44,684.29	45,200.95	45,200.95	-516.66 SL	-516.66 SL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	55,646.81 PD		121405	040106	040106	040106	55,646.81	56,290.23	56,290.23	-643.42 SL	-643.42 SL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	46,487.21 PD		121405	050106	050106	050106	46,487.21	47,024.72	47,024.72	-537.51 SL	-537.51 SL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	51,765.32 PD		121405	030106	030106	030106	51,765.32	52,363.86	52,363.86	-598.54 SL	-598.54 SL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	41,441.36 PD		121405	110106	110106	110106	41,441.36	41,920.53	41,920.53	-479.17 SL	-479.17 SL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	46,812.40 PD		121405	120106	120106	120106	46,812.40	47,353.67	47,353.67	-541.27 SL	-541.27 SL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	36,186.89 PD		121405	100106	100106	100106	36,186.89	36,605.30	36,605.30	-418.41 SL	-418.41 SL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	46,411.09 PD		121405	090106	090106	090106	46,411.09	46,947.72	46,947.72	-536.63 SL	-536.63 SL
SLOF6059002	3128XFR6	FHLMC POOL #G0-1976	42,020.65 PD		121405	080106	080106	080106	42,020.65	42,506.51	42,506.51	-485.86 SL	-485.86 SL
SLOF6059002	3128S4B55	FHLMC POOL #IQ-0060	42,364.28 PD		121405	020106	020106	020106	42,364.28	42,854.12	42,854.12	-489.84 SL	-489.84 SL
SLOF6059002	3128S4B55	FHLMC POOL #IQ-0060	2,409.51 PD		051606	070106	070106	070106	2,409.51	2,373.27	2,373.27	36.24 S3	36.24 S3
SLOF6059002	3128S4B55	FHLMC POOL #IQ-0060	70.59 PD		051606	090106	090106	090106	70.59	69.53	69.53	1.06 SG	1.06 SG
SLOF6059002	3128S4B55	FHLMC POOL #IQ-0060	9,026.11 PD		051606	080106	080106	080106	9,026.11	8,990.37	8,990.37	135.74 S3	135.74 S3
SLOF6059002	3128S4B55	FHLMC POOL #IQ-0060	87.85 PD		051606	100106	100106	100106	87.85	86.53	86.53	1.32 SG	1.32 SG
SLOF6059002	3128S4B55	FHLMC POOL #IQ-0060	38,344.91 PD		051606	110106	110106	110106	38,344.91	37,768.24	37,768.24	576.67 SG	576.67 SG
SLOF6059002	3128S4B55	FHLMC POOL #IQ-0060	116.06 PD		051606	120106	120106	120106	116.06	114.31	114.31	1.75 SG	1.75 SG
SLOF6059002	3128S4B55	FHLMC POOL #IQ-0060	13,796.51 PD		051606	070106	070106	070106	13,796.51	13,589.02	13,589.02	207.49 S3	207.49 S3
SLOF6059002	31283H6C4	FHLMC POOL #G0-1767	5,740.66 PD		041806	070106	070106	070106	5,740.66	5,850.99	5,850.99	-110.33 SL	-110.33 SL
SLOF6059002	31283H6C4	FHLMC POOL #G0-1767	5,916.68 PD		041806	060106	060106	060106	5,916.68	6,030.39	6,030.39	-113.71 SL	-113.71 SL
SLOF6059002	31283H6C4	FHLMC POOL #G0-1767	4,151.81 PD		041806	120106	120106	120106	4,151.81	4,231.60	4,231.60	-79.79 SL	-79.79 SL
SLOF6059002	31283H6C4	FHLMC POOL #G0-1767	4,979.28 PD		041806	110106	110106	110106	4,979.28	5,074.98	5,074.98	-95.70 SL	-95.70 SL

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF6059002	31283H6C4	FHLMC	4,223.83	PD	041806	100106	100106	100106	100106	4,223.83	4,305.01	-81.18	SL			
SLOF6059002	31283H6C4	FHLMC	4,756.02	PD	041806	090106	090106	090106	090106	4,756.02	4,847.42	-91.40	SL			
SLOF6059002	31283H6C4	FHLMC	4,226.63	PD	041806	080106	080106	080106	080106	4,226.63	4,307.86	-81.23	SL			
SLOF6059002	31283H6D2	FHLMC	14,877.98	PD	040306	080106	080106	080106	080106	14,877.98	15,209.25	-331.27	SL			
SLOF6059002	31283H6D2	FHLMC	14,126.78	PD	040306	090106	090106	090106	090106	14,126.78	14,441.54	-314.54	SL			
SLOF6059002	31283H6D2	FHLMC	13,296.41	PD	040306	100106	100106	100106	100106	13,296.41	13,592.46	-296.05	SL			
SLOF6059002	31283H6D2	FHLMC	16,380.33	PD	040306	110106	110106	110106	110106	16,380.33	16,745.05	-364.72	SL			
SLOF6059002	31283H6D2	FHLMC	10,178.34	PD	040306	120106	120106	120106	120106	10,178.34	10,404.97	-226.63	SL			
SLOF6059002	31283H6D2	FHLMC	17,970.74	PD	040306	060106	060106	060106	060106	17,970.74	18,370.87	-400.13	SL			
SLOF6059002	31283H6D2	FHLMC	14,494.92	PD	040306	070106	070106	070106	070106	14,494.92	14,817.66	-322.74	SL			
SLOF6059002	31283H6D2	FHLMC	14,578.39	PD	040306	050106	050106	050106	050106	14,578.39	14,902.99	-324.60	SL			
SLOF6059002	31283KJ66	FHLMC	31,016.18	PD	042403	050106	050106	050106	050106	31,016.18	32,174.44	-1,158.26	LL			
SLOF6059002	31283KJ66	FHLMC	30,749.23	PD	042403	040106	040106	040106	040106	30,749.23	31,897.52	-1,148.29	LL			
SLOF6059002	31283KJ66	FHLMC	22,238.97	PD	042403	030106	030106	030106	030106	22,238.97	23,069.46	-830.49	LL			
SLOF6059002	31283KJ66	FHLMC	22,059.96	PD	042403	020106	020106	020106	020106	22,059.96	22,883.76	-823.80	LL			
SLOF6059002	31283KJ66	FHLMC	25,528.75	PD	042403	070106	070106	070106	070106	25,528.75	26,482.09	-953.34	LL			
SLOF6059002	31283KJ66	FHLMC	29,498.76	PD	042403	060106	060106	060106	060106	29,498.76	30,600.35	-1,101.59	LL			
SLOF6059002	31283KJ66	FHLMC	15,511.86	PD	042403	120106	120106	120106	120106	15,511.86	16,091.13	-579.27	LL			
SLOF6059002	31283KJ66	FHLMC	18,734.56	PD	042403	110106	110106	110106	110106	18,734.56	19,434.18	-699.62	LL			
SLOF6059002	31283KJ66	FHLMC	23,546.38	PD	042403	100106	100106	100106	100106	23,546.38	24,425.69	-879.31	LL			
SLOF6059002	31283KJ66	FHLMC	25,976.28	PD	042403	090106	090106	090106	090106	25,976.28	26,946.33	-970.05	LL			
SLOF6059002	31283KJ66	FHLMC	16,842.35	PD	042403	080106	080106	080106	080106	16,842.35	17,471.31	-628.96	LL			
SLOF6059002	31283KJ66	FHLMC	28,603.97	PD	042403	010106	010106	010106	010106	28,603.97	29,672.15	-1,068.18	LL			
SLOF6059002	31283KR67	FHLMC	16,455.20	PD	052003	010106	010106	010106	010106	16,455.20	17,081.27	-626.07	LL			
SLOF6059002	31283KR67	FHLMC	13,802.17	PD	052003	080106	080106	080106	080106	13,802.17	14,327.30	-525.13	LL			
SLOF6059002	31283KR67	FHLMC	15,778.79	PD	052003	090106	090106	090106	090106	15,778.79	16,379.12	-600.33	LL			
SLOF6059002	31283KR67	FHLMC	12,971.59	PD	052003	100106	100106	100106	100106	12,971.59	13,465.12	-493.53	LL			
SLOF6059002	31283KR67	FHLMC	14,318.00	PD	052003	110106	110106	110106	110106	14,318.00	14,862.75	-544.75	LL			
SLOF6059002	31283KR67	FHLMC	12,494.08	PD	052003	120106	120106	120106	120106	12,494.08	12,969.44	-475.36	LL			
SLOF6059002	31283KR67	FHLMC	16,043.18	PD	052003	060106	060106	060106	060106	16,043.18	16,653.57	-610.39	LL			
SLOF6059002	31283KR67	FHLMC	16,276.08	PD	052003	070106	070106	070106	070106	16,276.08	16,895.33	-619.25	LL			
SLOF6059002	31283KR67	FHLMC	14,859.66	PD	052003	020106	020106	020106	020106	14,859.66	15,425.02	-565.36	LL			
SLOF6059002	31283KR67	FHLMC	17,256.27	PD	052003	030106	030106	030106	030106	17,256.27	17,912.82	-656.55	LL			
SLOF6059002	31283KR67	FHLMC	16,196.62	PD	052003	040106	040106	040106	040106	16,196.62	16,812.85	-616.23	LL			
SLOF6059002	31283KR67	FHLMC	14,976.95	PD	052003	050106	050106	050106	050106	14,976.95	15,546.78	-569.83	LL			
SLOF6059002	31283KTH1	FHLMC	19,212.60	PD	091703	050106	050106	050106	050106	19,212.60	20,218.26	-1,005.66	LL			
SLOF6059002	31283KTH1	FHLMC	22,054.98	PD	091703	040106	040106	040106	040106	22,054.98	23,209.42	-1,154.44	LL			
SLOF6059002	31283KTH1	FHLMC	21,446.54	PD	091703	030106	030106	030106	030106	21,446.54	22,569.13	-1,122.59	LL			
SLOF6059002	31283KTH1	FHLMC	19,828.86	PD	091703	070106	070106	070106	070106	19,828.86	20,866.78	-1,037.92	LL			
SLOF6059002	31283KTH1	FHLMC	21,006.72	PD	091703	060106	060106	060106	060106	21,006.72	22,106.29	-1,099.57	LL			
SLOF6059002	31283KTH1	FHLMC	18,972.02	PD	091703	120106	120106	120106	120106	18,972.02	19,965.09	-993.07	LL			
SLOF6059002	31283KTH1	FHLMC	21,263.70	PD	091703	110106	110106	110106	110106	21,263.70	22,376.72	-1,113.02	LL			
SLOF6059002	31283KTH1	FHLMC	19,188.93	PD	091703	100106	100106	100106	100106	19,188.93	20,193.35	-1,004.42	LL			
SLOF6059002	31283KTH1	FHLMC	21,542.38	PD	091703	090106	090106	090106	090106	21,542.38	22,669.99	-1,127.61	LL			
SLOF6059002	31283KTH1	FHLMC	16,811.28	PD	091703	080106	080106	080106	080106	16,811.28	17,691.25	-879.97	LL			
SLOF6059002	31283KTH1	FHLMC	26,769.94	PD	091703	010106	010106	010106	010106	26,769.94	28,171.18	-1,401.24	LL			
SLOF6059002	31283KTH1	FHLMC	24,986.10	PD	091703	020106	020106	020106	020106	24,986.10	26,293.97	-1,307.87	LL			
SLOF6059002	31283KTH1	FHLMC	26,551.35	PD	091703	020106	020106	020106	020106	26,551.35	27,883.07	-1,331.72	LL			
SLOF6059002	31283KVH8	FHLMC	33,072.25	PD	012104	010106	010106	010106	010106	33,072.25	34,731.03	-1,658.78	LL			
SLOF6059002	31283KVH8	FHLMC	20,921.81	PD	012104	080106	080106	080106	080106	20,921.81	21,971.17	-1,049.36	LL			
SLOF6059002	31283KVH8	FHLMC	20,053.90	PD	012104	090106	090106	090106	090106	20,053.90	21,059.73	-1,005.83	LL			
SLOF6059002	31283KVH8	FHLMC	15,121.23	PD	012104	100106	100106	100106	100106	15,121.23	15,879.65	-758.42	LL			
SLOF6059002	31283KVH8	FHLMC	20,908.62	PD	012104	110106	110106	110106	110106	20,908.62	21,957.32	-1,048.70	LL			
SLOF6059002	31283KVH8	FHLMC	18,446.44	PD	012104	120106	120106	120106	120106	18,446.44	19,371.64	-925.20	LL			
SLOF6059002	31283KVH8	FHLMC	27,450.01	PD	012104	060106	060106	060106	060106	27,450.01	28,826.80	-1,376.79	LL			
SLOF6059002	31283KVH8	FHLMC	18,192.21	PD	012104	070106	070106	070106	070106	18,192.21	19,104.66	-912.45	LL			
SLOF6059002	31283KVH8	FHLMC	20,601.88	PD	012104	030106	030106	030106	030106	20,601.88	21,635.31	-1,033.31	LL			
SLOF6059002	31283KVH8	FHLMC	24,294.79	PD	012104	040106	040106	040106	040106	24,294.79	25,513.33	-1,218.54	LL			
SLOF6059002	31283KVH8	FHLMC	19,351.94	PD	012104	050106	050106	050106	050106	19,351.94	20,322.56	-970.62	LL			
SLOF6059002	31335HUG6	FHLMC	20,039.71	PD	110806	120106	120106	120106	120106	20,039.71	20,296.47	-256.76	SL			
SLOF6059002	31336WAD1	FHLMC	24,380.62	PD	102505	120106	120106	120106	120106	24,380.62	24,658.71	-278.09	LL			

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	DATE	DATE	NET AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF6059002	31336WAD1	FHLMC	26,180.43	PD	102505	110106	110106	110106	110106	26,180.43	26,479.05	-298.62	LL			
SLOF6059002	31336WAD1	FHLMC	26,852.63	PD	102505	100106	100106	100106	100106	26,852.63	27,158.92	-306.29	SL			
SLOF6059002	31336WAD1	FHLMC	29,944.08	PD	102505	090106	090106	090106	090106	29,944.08	30,285.63	-341.55	SL			
SLOF6059002	31336WAD1	FHLMC	27,281.68	PD	102505	080106	080106	080106	080106	27,281.68	27,592.86	-311.18	SL			
SLOF6059002	31336WAD1	FHLMC	33,242.83	PD	102505	050106	050106	050106	050106	33,242.83	33,622.01	-379.18	SL			
SLOF6059002	31336WAD1	FHLMC	36,442.75	PD	102505	040106	040106	040106	040106	36,442.75	36,858.42	-415.67	SL			
SLOF6059002	31336WAD1	FHLMC	31,238.61	PD	102505	030106	030106	030106	030106	31,238.61	31,594.93	-356.32	SL			
SLOF6059002	31336WAD1	FHLMC	32,446.06	PD	102505	070106	070106	070106	070106	32,446.06	32,816.15	-370.09	SL			
SLOF6059002	31336WAD1	FHLMC	27,873.69	PD	102505	060106	060106	060106	060106	27,873.69	28,191.62	-317.93	SL			
SLOF6059002	31336WAD1	FHLMC	39,048.44	PD	102505	010106	010106	010106	010106	39,048.44	39,493.84	-445.40	SL			
SLOF6059002	31336WAD1	FHLMC	29,663.38	PD	102505	020106	020106	020106	020106	29,663.38	30,001.73	-338.35	SL			
SLOF6059002	31336WAD1	FHLMC	26,284.04	PD	120803	010106	010106	010106	010106	26,284.04	27,865.19	-1,581.15	LL			
SLOF6059002	31371KDE8	FNMA	12,436.57	PD	120803	060106	060106	060106	060106	12,436.57	13,184.71	-748.14	LL			
SLOF6059002	31371KDE8	FNMA	3,106.75	PD	120803	050106	050106	050106	050106	3,106.75	3,293.64	-186.89	LL			
SLOF6059002	31371KDE8	FNMA	15,284.75	PD	120803	070106	070106	070106	070106	15,284.75	16,204.22	-919.47	LL			
SLOF6059002	31371KDE8	FNMA	24,037.46	PD	120803	030106	030106	030106	030106	24,037.46	25,483.46	-1,446.00	LL			
SLOF6059002	31371KDE8	FNMA	18,124.64	PD	120803	020106	020106	020106	020106	18,124.64	19,214.95	-1,090.31	LL			
SLOF6059002	31371KDE8	FNMA	23,439.65	PD	120803	040106	040106	040106	040106	23,439.65	24,849.69	-1,410.04	LL			
SLOF6059002	31371KDE8	FNMA	25,153.78	PD	120803	080106	080106	080106	080106	25,153.78	26,666.94	-1,513.16	LL			
SLOF6059002	31371KDE8	FNMA	12,331.99	PD	120803	010106	010106	010106	010106	12,331.99	13,073.84	-741.85	LL			
SLOF6059002	31371KDE8	FNMA	30,999.10	PD	120803	090106	090106	090106	090106	30,999.10	32,863.89	-1,864.79	LL			
SLOF6059002	31371KDE8	FNMA	16,623.73	PD	120803	110106	110106	110106	110106	16,623.73	17,623.75	-1,000.02	LL			
SLOF6059002	31371KDE8	FNMA	12,553.94	PD	120803	120106	120106	120106	120106	12,553.94	13,309.14	-755.20	LL			
SLOF6059002	31385HUC4	FNMA	387.1	PD	082703	110106	110106	110106	110106	387.1	419.4	-32.30	LL			
SLOF6059002	31385HUC4	FNMA	8,028.43	PD	082703	120106	120106	120106	120106	8,028.43	8,698.30	-669.87	LL			
SLOF6059002	31385HUC4	FNMA	458.22	PD	082703	100106	100106	100106	100106	458.22	496.45	-38.23	LL			
SLOF6059002	31385HUC4	FNMA	382.06	PD	082703	090106	090106	090106	090106	382.06	413.94	-31.88	LL			
SLOF6059002	31385HUC4	FNMA	369.94	PD	082703	040106	040106	040106	040106	369.94	400.81	-30.87	LL			
SLOF6059002	31385HUC4	FNMA	446.42	PD	082703	050106	050106	050106	050106	446.42	483.67	-37.25	LL			
SLOF6059002	31385HUC4	FNMA	364.21	PD	082703	020106	020106	020106	020106	364.21	394.6	-30.39	LL			
SLOF6059002	31385HUC4	FNMA	589.74	PD	082703	030106	030106	030106	030106	589.74	638.95	-49.21	LL			
SLOF6059002	31385HUC4	FNMA	451.18	PD	082703	070106	070106	070106	070106	451.18	488.83	-37.65	LL			
SLOF6059002	31385HUC4	FNMA	379.79	PD	082703	080106	080106	080106	080106	379.79	411.48	-31.69	LL			
SLOF6059002	31385HUC4	FNMA	374.83	PD	082703	060106	060106	060106	060106	374.83	406.1	-31.27	LL			
SLOF6059002	31385HUC4	FNMA	362.05	PD	082703	010106	010106	010106	010106	362.05	392.26	-30.21	LL			
SLOF6059002	31385HVA7	FNMA	892.29	PD	091903	010106	010106	010106	010106	892.29	987.37	-95.08	LL			
SLOF6059002	31385HVA7	FNMA	922.81	PD	091903	060106	060106	060106	060106	922.81	1,021.15	-98.34	LL			
SLOF6059002	31385HVA7	FNMA	934.73	PD	091903	080106	080106	080106	080106	934.73	1,034.34	-99.61	LL			
SLOF6059002	31385HVA7	FNMA	1,080.67	PD	091903	070106	070106	070106	070106	1,080.67	1,195.83	-115.16	LL			
SLOF6059002	31385HVA7	FNMA	1,362.52	PD	091903	030106	030106	030106	030106	1,362.52	1,507.71	-145.19	LL			
SLOF6059002	31385HVA7	FNMA	897.59	PD	091903	020106	020106	020106	020106	897.59	993.24	-95.65	LL			
SLOF6059002	31385HVA7	FNMA	1,069.22	PD	091903	050106	050106	050106	050106	1,069.22	1,183.16	-113.94	LL			
SLOF6059002	31385HVA7	FNMA	911.03	PD	091903	040106	040106	040106	040106	911.03	1,008.11	-97.08	LL			
SLOF6059002	31385HVA7	FNMA	267,482.75	PD	091903	090106	090106	090106	090106	267,482.75	295,986.38	-28,503.63	LL			
SLOF6059002	31385HVA7	FNMA	773.63	PD	091903	100106	100106	100106	100106	773.63	856.07	-82.44	LL			
SLOF6059002	31385HVA7	FNMA	45,022.15	PD	091903	120106	120106	120106	120106	45,022.15	49,819.82	-4,797.67	LL			
SLOF6059002	31385HVB5	FNMA	677.37	PD	080803	110106	110106	110106	110106	677.37	749.55	-72.18	LL			
SLOF6059002	31385HVB5	FNMA	60,368.12	PD	080803	110106	110106	110106	110106	60,368.12	65,933.31	-5,565.19	LL			
SLOF6059002	31385HVB5	FNMA	1,172.30	PD	080803	120106	120106	120106	120106	1,172.30	1,280.37	-108.07	LL			
SLOF6059002	31385HVB5	FNMA	1,234.05	PD	080803	100106	100106	100106	100106	1,234.05	1,347.81	-113.76	LL			
SLOF6059002	31385HVB5	FNMA	1,050.37	PD	080803	090106	090106	090106	090106	1,050.37	1,147.20	-96.83	LL			
SLOF6059002	31385HVB5	FNMA	120,123.74	PD	080803	040106	040106	040106	040106	120,123.74	131,197.65	-11,073.91	LL			
SLOF6059002	31385HVB5	FNMA	1,865.37	PD	080803	030106	030106	030106	030106	1,865.37	2,037.33	-171.96	LL			
SLOF6059002	31385HVB5	FNMA	1,044.44	PD	080803	080106	080106	080106	080106	1,044.44	1,140.72	-96.28	LL			
SLOF6059002	31385HVB5	FNMA	84,426.11	PD	080803	070106	070106	070106	070106	84,426.11	92,209.14	-7,783.03	LL			
SLOF6059002	31385HVB5	FNMA	1,116.76	PD	080803	060106	060106	060106	060106	1,116.76	1,219.71	-102.95	LL			
SLOF6059002	31385HVB5	FNMA	1,303.79	PD	080803	050106	050106	050106	050106	1,303.79	1,423.98	-120.19	LL			
SLOF6059002	31385HVB5	FNMA	1,200.19	PD	080803	010106	010106	010106	010106	1,200.19	1,310.83	-110.64	LL			
SLOF6059002	31385HVB5	FNMA	1,207.02	PD	080803	020106	020106	020106	020106	1,207.02	1,318.29	-111.27	LL			
SLOF6059002	31385HVB5	FNMA	42,400.23	PD	050704	020106	020106	020106	020106	42,400.23	44,639.49	-2,239.26	LL			
SLOF6059002	31385HVB5	FNMA	45,260.86	PD	050704	010106	010106	010106	010106	45,260.86	47,651.20	-2,390.34	LL			

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF6059002	31385JD21	FNMA POOL #0545621	52,667.77	PD	050704	060106	060106	060106	52,667.77		55,449.29	-2,781.52	LL
SLOF6059002	31385JD21	FNMA POOL #0545621	41,899.74	PD	050704	070106	070106	070106	41,899.74		44,112.57	-2,212.83	LL
SLOF6059002	31385JD21	FNMA POOL #0545621	42,609.34	PD	050704	030106	030106	030106	42,609.34		44,859.65	-2,250.31	LL
SLOF6059002	31385JD21	FNMA POOL #0545621	49,237.70	PD	050704	050106	050106	050106	49,237.70		51,838.07	-2,600.37	LL
SLOF6059002	31385JD21	FNMA POOL #0545621	47,889.93	PD	050704	040106	040106	040106	47,889.93		50,419.12	-2,529.19	LL
SLOF6059002	31385JD21	FNMA POOL #0545621	37,202.13	PD	050704	090106	090106	090106	37,202.13		39,166.87	-1,964.74	LL
SLOF6059002	31385JD21	FNMA POOL #0545621	33,213.56	PD	050704	080106	080106	080106	33,213.56		34,967.65	-1,754.09	LL
SLOF6059002	31385JD21	FNMA POOL #0545621	34,307.42	PD	050704	100106	100106	100106	34,307.42		36,119.28	-1,811.86	LL
SLOF6059002	31385JD21	FNMA POOL #0545621	41,420.80	PD	050704	110106	110106	110106	41,420.80		43,608.34	-2,187.54	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	30,122.71	PD	050704	120106	120106	120106	30,122.71		31,713.57	-1,590.86	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	27,136.63	PD	042303	120106	120106	120106	27,136.63		28,272.98	-1,136.35	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	27,044.79	PD	042303	110106	110106	110106	27,044.79		28,177.29	-1,132.50	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	24,372.51	PD	042303	100106	100106	100106	24,372.51		25,393.11	-1,020.60	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	23,398.86	PD	042303	090106	090106	090106	23,398.86		24,378.69	-979.83	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	23,549.97	PD	042303	080106	080106	080106	23,549.97		24,536.12	-986.15	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	28,906.98	PD	042303	040106	040106	040106	28,906.98		30,117.46	-1,210.48	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	26,787.23	PD	042303	030106	030106	030106	26,787.23		27,908.94	-1,121.71	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	25,673.38	PD	042303	020106	020106	020106	25,673.38		26,748.45	-1,075.07	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	24,716.83	PD	042303	070106	070106	070106	24,716.83		25,751.85	-1,035.02	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	31,209.08	PD	042303	060106	060106	060106	31,209.08		32,515.96	-1,306.88	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	25,915.99	PD	042303	060106	060106	060106	25,915.99		27,001.22	-1,085.23	LL
SLOF6059002	31385W6U8	FNMA POOL #0555383	31,932.55	PD	042303	010106	010106	010106	31,932.55		33,269.73	-1,337.18	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	15,778.03	PD	102903	010106	010106	010106	15,778.03		16,441.20	-663.17	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	30,496.86	PD	102903	060106	060106	060106	30,496.86		31,778.68	-1,281.82	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	24,206.03	PD	102903	050106	050106	050106	24,206.03		25,223.44	-1,017.41	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	18,959.00	PD	102903	070106	070106	070106	18,959.00		19,755.87	-796.87	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	22,585.84	PD	102903	020106	020106	020106	22,585.84		23,535.15	-949.31	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	18,493.87	PD	102903	030106	030106	030106	18,493.87		19,271.19	-777.32	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	16,407.70	PD	102903	040106	040106	040106	16,407.70		17,097.34	-689.64	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	14,683.90	PD	102903	090106	090106	090106	14,683.90		15,301.08	-617.18	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	13,145.30	PD	102903	080106	080106	080106	13,145.30		13,697.81	-552.51	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	13,521.01	PD	102903	100106	100106	100106	13,521.01		14,089.32	-568.31	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	18,917.87	PD	102903	110106	110106	110106	18,917.87		19,713.01	-795.14	LL
SLOF6059002	31385XTF4	FNMA POOL #0555950	10,408.82	PD	102903	120106	120106	120106	10,408.82		10,846.32	-437.50	LL
SLOF6059002	3139216F0	FNMA GTD REMIC P/T 2001-W3	27,679.50	PD	043003	120106	120106	120106	27,679.50		30,075.51	-2,396.01	LL
SLOF6059002	3139216F0	FNMA GTD REMIC P/T 2001-W3	36,184.38	PD	043003	110106	110106	110106	36,184.38		39,316.59	-3,132.21	LL
SLOF6059002	3139216F0	FNMA GTD REMIC P/T 2001-W3	18,776.40	PD	043003	100106	100106	100106	18,776.40		20,401.73	-1,625.33	LL
SLOF6059002	3139216F0	FNMA GTD REMIC P/T 2001-W3	31,380.36	PD	043003	090106	090106	090106	31,380.36		34,096.72	-2,716.36	LL
SLOF6059002	3139216F0	FNMA GTD REMIC P/T 2001-W3	43,330.56	PD	043003	080106	080106	080106	43,330.56		47,081.36	-3,750.80	LL
SLOF6059002	3139216F0	FNMA GTD REMIC P/T 2001-W3	40,519.98	PD	043003	030106	030106	030106	40,519.98		44,027.49	-3,507.51	LL
SLOF6059002	3139216F0	FNMA GTD REMIC P/T 2001-W3	33,948.96	PD	043003	020106	020106	020106	33,948.96		36,887.67	-2,938.71	LL
SLOF6059002	3139216F0	FNMA GTD REMIC P/T 2001-W3	30,654.60	PD	043003	070106	070106	070106	30,654.60		33,308.14	-2,653.54	LL
SLOF6059002	3139216F0	FNMA GTD REMIC P/T 2001-W3	24,382.44	PD	043003	050106	050106	050106	24,382.44		26,493.05	-2,110.61	LL
SLOF6059002	3139216F0	FNMA GTD REMIC P/T 2001-W3	37,893.24	PD	043003	060106	060106	060106	37,893.24		41,173.37	-3,280.13	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	42,419.16	PD	043003	010106	010106	010106	42,419.16		46,091.07	-3,671.91	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	16,260.91	PD	073103	010106	010106	010106	16,260.91		17,427.12	-1,166.21	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	10,540.95	PD	073103	060106	060106	060106	10,540.95		11,296.93	-755.98	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	9,323.49	PD	073103	050106	050106	050106	9,323.49		9,992.16	-668.67	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	8,104.19	PD	073103	070106	070106	070106	8,104.19		8,685.41	-581.22	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	17,981.53	PD	073103	020106	020106	020106	17,981.53		19,271.14	-1,289.61	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	10,393.88	PD	073103	030106	030106	030106	10,393.88		11,139.32	-745.44	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	15,157.44	PD	073103	040106	040106	040106	15,157.44		16,244.51	-1,087.07	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	7,032.02	PD	073103	080106	080106	080106	7,032.02		7,536.35	-504.33	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	13,650.40	PD	073103	090106	090106	090106	13,650.40		14,629.39	-978.99	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	8,676.11	PD	073103	100106	100106	100106	8,676.11		9,298.35	-622.24	LL
SLOF6059002	31393AP92	FNMA GTD REMIC P/T 03W4-3A	8,689.99	PD	073103	110106	110106	110106	8,689.99		9,313.23	-623.24	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	8,438.65	PD	073103	120106	120106	120106	8,438.65		9,043.86	-605.21	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	17,884.26	PD	041503	120106	120106	120106	17,884.26		18,714.20	-829.94	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	22,269.71	PD	041503	110106	110106	110106	22,269.71		23,303.16	-1,033.45	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC P/T 03-34 A1	19,239.20	PD	041503	100106	100106	100106	19,239.20		20,132.02	-892.82	LL

ACCOUNT	SECURITY	SECURITY DESC	TXN CODE	LOT	TRADE DATE	FXN	TRADE DATE	SETTLED DATE	NET AMOUNT	ID	COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT 03-34 A1			041503	090106	28,625 98	090106	29,954 40				-1,328 42	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT 03-34 A1			041503	080106	18,388 22	080106	19,241 55				-853 33	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT 03-34 A1			041503	040106	34,724 25	040106	36,335 67				-1,611 42	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT 03-34 A1			041503	030106	21,930 89	030106	22,948 62				-1,017 73	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT 03-34 A1			041503	020106	28,476 15	020106	29,797 62				-1,321 47	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT 03-34 A1			041503	070106	23,052 02	070106	24,121 78				-1,069 76	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT 03-34 A1			041503	050106	17,915 26	050106	18,746 64				-831 38	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT 03-34 A1			041503	060106	18,273 74	060106	19,121 76				-848 02	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT 03-34 A1			041503	010106	31,030 47	010106	32,470 48				-1,440 01	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	010106	20,004 05	010106	20,554 16				-550 11	SL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	060106	19,020 87	060106	19,543 94				-523 07	SL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	050106	14,184 50	050106	14,574 57				-390 07	SL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	070106	17,039 63	070106	17,508 22				-468 59	SL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	020106	29,135 24	020106	29,936 46				-801 22	SL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	030106	16,480 21	030106	16,943 69				-463 48	SL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	040106	18,501 65	040106	19,010 45				-508 80	SL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	080106	19,727 72	080106	20,270 23				-542 51	SL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	090106	12,909 57	090106	13,264 56				-355 01	SL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	100106	18,088 79	100106	18,586 23				-497 44	SL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	110106	9,339 60	110106	9,596 44				-256 84	LL
SLOF6059002	31393CEY5	FNMA GTD REMIC PIT TR 04W9 2A1			103105	120106	14,399 70	120106	14,795 69				-395 99	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	120106	16,628 56	120106	17,623 68				-995 12	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	110106	18,779 69	110106	19,903 54				-1,123 85	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	100106	18,760 45	100106	19,683 15				-1,122 70	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	080106	17,995 83	080106	19,072 77				-1,076 94	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	090106	18,863 11	090106	19,991 95				-1,128 84	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	040106	24,518 31	040106	25,985 58				-1,467 27	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	030106	24,797 83	030106	26,281 83				-1,484 00	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	070106	21,931 98	070106	23,244 47				-1,312 49	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	050106	20,703 13	050106	21,942 08				-1,238 95	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	060106	23,193 53	060106	24,581 52				-1,387 99	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	020106	23,940 89	020106	25,373 60				-1,432 71	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			122303	010106	29,017 02	010106	30,753 51				-1,736 49	LL
SLOF6059002	31402CTR3	FNMA POOL #0725160			020806	060106	35,339 43	060106	35,676 26				-336 83	SL
SLOF6059002	31402CTR3	FNMA POOL #0725160			020806	070106	32,488 57	070106	32,798 23				-309 66	SL
SLOF6059002	31402CTR3	FNMA POOL #0725160			020806	080106	28,494 19	080106	28,765 78				-271 59	SL
SLOF6059002	31402CTR3	FNMA POOL #0725160			020806	030106	35,273 07	030106	35,609 27				-336 20	SL
SLOF6059002	31402CTR3	FNMA POOL #0725160			020806	040106	38,756 00	040106	39,125 39				-369 39	SL
SLOF6059002	31402CTR3	FNMA POOL #0725160			020806	050106	35,240 33	050106	35,576 21				-335 88	SL
SLOF6059002	31402CTR3	FNMA POOL #0725160			020806	090106	29,027 96	090106	29,304 63				-276 67	SL
SLOF6059002	31402CTR3	FNMA POOL #0725160			020806	100106	27,629 17	100106	27,892 51				-263 34	SL
SLOF6059002	31402CTR3	FNMA POOL #0725160			020806	120106	26,523 26	120106	26,776 06				-252 80	SL
SLOF6059002	31402CU67	FNMA POOL #0725205			092006	120106	4,369 51	120106	4,205 31				164 20	S3
SLOF6059002	31402CU67	FNMA POOL #0725205			092006	110106	4,373 73	110106	4,209 37				164 36	S3
SLOF6059002	31402CU67	FNMA POOL #0725205			092006	100106	4,302 10	100106	4,140 44				161 66	S3
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	100106	38,046 76	100106	40,515 34				-2,468 58	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	090106	45,458 80	090106	48,408 29				-2,949 49	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	110106	41,423 44	110106	44,111 11				-2,687 67	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	120106	38,702 72	120106	41,213 86				-2,511 14	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	040106	49,765 72	040106	52,994 66				-3,228 94	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	020106	51,187 56	020106	54,508 75				-3,321 19	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	030106	49,186 16	030106	52,377 50				-3,191 34	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	080106	33,723 68	080106	35,911 77				-2,188 09	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	070106	40,496 16	070106	43,123 66				-2,627 50	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	050106	43,784 16	050106	46,625 00				-2,840 84	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	060106	47,442 24	060106	50,520 43				-3,078 19	LL
SLOF6059002	31402CZJ4	FNMA POOL #0725345			031604	010106	52,767 12	010106	56,190 80				-3,423 68	LL
SLOF6059002	31402C4H2	FNMA POOL #0725424			071906	110106	21,399 78	110106	20,695 93				703 85	SG
SLOF6059002	31402C4H2	FNMA POOL #0725424			071906	120106	20,586 01	120106	19,908 92				677 09	SG
SLOF6059002	31402C4H2	FNMA POOL #0725424			071906	100106	19,261 83	100106	18,628 30				633 53	S3

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT TRADE DATE	TXN TRADE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF6059002	31402C4H2	FNMA	20,661 32	PD	071906	090106	20,661 32	19,981 76	679 56	S3	
SLOF6059002	31402DDK3	FNMA	31,260 69	PD	061604	100106	31,260 69	32,462 27	-1,201 58	LL	
SLOF6059002	31402DDK3	FNMA	31,356 18	PD	061604	080106	31,356 18	32,561 43	-1,205 25	LL	
SLOF6059002	31402DDK3	FNMA	26,477 58	PD	061604	090106	26,477 58	27,495 31	-1,017 73	LL	
SLOF6059002	31402DDK3	FNMA	35,461 98	PD	061604	110106	35,461 98	36,825 05	-1,363 07	LL	
SLOF6059002	31402DDK3	FNMA	24,908 16	PD	061604	120106	24,908 16	25,865 57	-957 41	LL	
SLOF6059002	31402DDK3	FNMA	33,881 37	PD	061604	050106	33,881 37	35,183 68	-1,302 31	LL	
SLOF6059002	31402DDK3	FNMA	34,056 42	PD	061604	060106	34,056 42	35,365 46	-1,309 04	LL	
SLOF6059002	31402DDK3	FNMA	35,257 89	PD	061604	070106	35,257 89	36,613 12	-1,355 23	LL	
SLOF6059002	31402DDK3	FNMA	30,218 34	PD	061604	030106	30,218 34	31,379 86	-1,161 52	LL	
SLOF6059002	31402DDK3	FNMA	39,929 25	PD	061604	040106	39,929 25	41,464 03	-1,534 78	LL	
SLOF6059002	31402DDK3	FNMA	36,050 40	PD	061604	010106	36,050 40	37,436 09	-1,385 69	LL	
SLOF6059002	31402DDK3	FNMA	31,423 38	PD	061604	020106	31,423 38	32,631 22	-1,207 84	LL	
SLOF6059002	31402DGA2	FNMA	5,078 74	PD	070706	120106	5,078 74	4,869 24	209 50	SG	
SLOF6059002	31402DGA2	FNMA	3,406 38	PD	070706	110106	3,406 38	3,265 87	140 51	SG	
SLOF6059002	31402DGA2	FNMA	10,569 26	PD	070706	090106	10,569 26	10,133 28	435 98	S3	
SLOF6059002	31402DGA2	FNMA	6,238 64	PD	070706	080106	6,238 64	5,981 30	257 34	S3	
SLOF6059002	31402DGA2	FNMA	4,584 53	PD	070706	100106	4,584 53	4,395 42	189 11	S3	
SLOF6059002	31402DG61	FNMA	35,905 84	PD	042706	090106	35,905 84	35,069 91	835 93	SG	
SLOF6059002	31402DG61	FNMA	434 51	PD	042706	100106	434 51	424 39	10 12	SG	
SLOF6059002	31402DG61	FNMA	82,976 86	PD	042706	110106	82,976 86	81,045 06	1,931 80	SG	
SLOF6059002	31402DG61	FNMA	613 46	PD	042706	120106	613 46	599 18	14 28	SG	
SLOF6059002	31402DG61	FNMA	42,236 87	PD	042706	070106	42,236 87	41,253 54	983 33	S3	
SLOF6059002	31402DG61	FNMA	38,708 15	PD	042706	080106	38,708 15	37,806 98	901 17	SG	
SLOF6059002	31402DG61	FNMA	51,355 06	PD	042706	060106	51,355 06	50,159 45	1,195 61	S3	
SLOF6059002	31402DPV6	FNMA	51,569 63	PD	092704	060106	51,569 63	54,107 82	-2,538 19	LL	
SLOF6059002	31402DPV6	FNMA	58,275 13	PD	092704	070106	58,275 13	61,143 36	-2,868 23	LL	
SLOF6059002	31402DPV6	FNMA	65,983 98	PD	092704	040106	65,983 98	69,231 63	-3,247 65	LL	
SLOF6059002	31402DPV6	FNMA	46,614 50	PD	092704	050106	46,614 50	48,908 81	-2,294 31	LL	
SLOF6059002	31402DPV6	FNMA	70,582 64	PD	092704	030106	70,582 64	74,056 63	-3,473 99	LL	
SLOF6059002	31402DPV6	FNMA	36,025 02	PD	092704	120106	36,025 02	37,798 13	-1,773 11	LL	
SLOF6059002	31402DPV6	FNMA	40,083 31	PD	092704	110106	40,083 31	42,056 16	-1,972 85	LL	
SLOF6059002	31402DPV6	FNMA	38,781 05	PD	092704	100106	38,781 05	40,689 80	-1,908 75	LL	
SLOF6059002	31402DPV6	FNMA	45,239 55	PD	092704	090106	45,239 55	47,466 18	-2,226 63	LL	
SLOF6059002	31402DPV6	FNMA	48,160 02	PD	092704	080106	48,160 02	50,530 40	-2,370 38	LL	
SLOF6059002	31402DPV6	FNMA	53,288 95	PD	092704	020106	53,288 95	55,911 77	-2,622 82	LL	
SLOF6059002	31402RAQ2	FNMA	61,677 64	PD	092704	010106	61,677 64	64,713 34	-3,035 70	LL	
SLOF6059002	31402RAQ2	FNMA	30,129 44	PD	110805	010106	30,129 44	30,976 83	-847 39	SL	
SLOF6059002	31402RAQ2	FNMA	16,581 30	PD	110805	080106	16,581 30	17,047 65	-466 35	SL	
SLOF6059002	31402RAQ2	FNMA	17,885 33	PD	110805	090106	17,885 33	18,388 36	-503 03	SL	
SLOF6059002	31402RAQ2	FNMA	15,178 37	PD	110805	100106	15,178 37	15,605 26	-426 89	SL	
SLOF6059002	31402RAQ2	FNMA	17,411 33	PD	110805	110106	17,411 33	17,901 02	-489 69	SL	
SLOF6059002	31402RAQ2	FNMA	14,552 49	PD	110805	120106	14,552 49	14,961 78	-409 29	LL	
SLOF6059002	31402RAQ2	FNMA	22,917 80	PD	110805	030106	22,917 80	23,562 36	-644 56	SL	
SLOF6059002	31402RAQ2	FNMA	21,817 67	PD	110805	020106	21,817 67	22,431 29	-613 62	SL	
SLOF6059002	31402RAQ2	FNMA	19,110 49	PD	110805	050106	19,110 49	19,647 97	-537 48	SL	
SLOF6059002	31402RAQ2	FNMA	23,056 81	PD	110805	040106	23,056 81	23,705 28	-648 47	SL	
SLOF6059002	31402RAQ2	FNMA	19,990 07	PD	110805	070106	19,990 07	20,552 29	-562 22	SL	
SLOF6059002	31402RAQ2	FNMA	21,230 39	PD	110805	060106	21,230 39	21,827 50	-597 11	SL	
SLOF6059002	31402RAS8	FNMA	51,650 78	PD	051605	060106	51,650 78	53,692 60	-2,041 82	LL	
SLOF6059002	31402RAS8	FNMA	39,487 10	PD	051605	070106	39,487 10	41,048 07	-1,560 97	LL	
SLOF6059002	31402RAS8	FNMA	56,772 55	PD	051605	040106	56,772 55	59,016 84	-2,244 29	SL	
SLOF6059002	31402RAS8	FNMA	37,914 05	PD	051605	050106	37,914 05	39,412 84	-1,498 79	SL	
SLOF6059002	31402RAS8	FNMA	60,865 91	PD	051605	020106	60,865 91	63,272 02	-2,406 11	SL	
SLOF6059002	31402RAS8	FNMA	54,024 20	PD	051605	030106	54,024 20	56,159 84	-2,135 64	SL	
SLOF6059002	31402RAS8	FNMA	28,438 82	PD	051605	120106	28,438 82	29,563 04	-1,124 22	LL	
SLOF6059002	31402RAS8	FNMA	31,815 15	PD	051605	110106	31,815 15	33,072 84	-1,257 69	LL	
SLOF6059002	31402RAS8	FNMA	28,981 29	PD	051605	100106	28,981 29	30,126 96	-1,145 67	LL	
SLOF6059002	31402RAS8	FNMA	37,264 85	PD	051605	090106	37,264 85	38,737 98	-1,473 13	LL	
SLOF6059002	31402RAS8	FNMA	40,456 66	PD	051605	080106	40,456 66	42,055 96	-1,599 30	LL	
SLOF6059002	31402RAS8	FNMA	60,831 98	PD	051605	010106	60,831 98	63,236 74	-2,404 76	SL	

ACCOUNT	SECURITY	SECURITY DESC.	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF6059002	31402RST7	FNMA	26,497.57	PD	091305	010106	010106	010106	010106	26,497.57		27,056.50		-558.93	SL
SLOF6059002	31402RST7	FNMA	20,941.11	PD	091305	020106	020106	020106	020106	20,941.11		21,382.84		-441.73	SL
SLOF6059002	31402RST7	FNMA	20,760.60	PD	091305	080106	080106	080106	080106	20,760.60		21,198.52		-437.92	SL
SLOF6059002	31402RST7	FNMA	19,941.46	PD	091305	100106	100106	100106	100106	19,941.46		20,362.10		-420.64	LL
SLOF6059002	31402RST7	FNMA	19,887.84	PD	091305	090106	090106	090106	090106	19,887.84		20,307.35		-419.51	SL
SLOF6059002	31402RST7	FNMA	18,611.15	PD	091305	120106	120106	120106	120106	18,611.15		19,003.73		-392.58	LL
SLOF6059002	31402RST7	FNMA	18,907.06	PD	091305	110106	110106	110106	110106	18,907.06		19,305.88		-398.82	LL
SLOF6059002	31402RST7	FNMA	22,610.67	PD	091305	030106	030106	030106	030106	22,610.67		23,087.61		-476.94	SL
SLOF6059002	31402RST7	FNMA	23,257.41	PD	091305	050106	050106	050106	050106	23,257.41		23,748.00		-490.59	SL
SLOF6059002	31402RST7	FNMA	24,445.43	PD	091305	040106	040106	040106	040106	24,445.43		24,961.08		-515.65	SL
SLOF6059002	31402RST7	FNMA	23,468.30	PD	091305	070106	070106	070106	070106	23,468.30		23,963.33		-495.03	SL
SLOF6059002	31402RST7	FNMA	24,676.33	PD	091305	060106	060106	060106	060106	24,676.33		25,196.85		-520.52	SL
SLOF6059002	31403DA66	FNMA	13,585.95	PD	020306	060106	060106	060106	060106	13,585.95		13,715.44		-129.49	SL
SLOF6059002	31403DA66	FNMA	13,257.91	PD	020306	050106	050106	050106	050106	13,257.91		13,384.27		-126.36	SL
SLOF6059002	31403DA66	FNMA	12,389.97	PD	020306	070106	070106	070106	070106	12,389.97		12,508.06		-118.09	SL
SLOF6059002	31403DA66	FNMA	14,871.08	PD	020306	040106	040106	040106	040106	14,871.08		15,012.82		-141.74	SL
SLOF6059002	31403DA66	FNMA	11,663.94	PD	020306	030106	030106	030106	030106	11,663.94		11,775.11		-111.17	SL
SLOF6059002	31403DA66	FNMA	10,511.73	PD	020306	120106	120106	120106	120106	10,511.73		10,611.92		-100.19	SL
SLOF6059002	31403DA66	FNMA	10,706.80	PD	020306	110106	110106	110106	110106	10,706.80		10,808.85		-102.05	SL
SLOF6059002	31403DA66	FNMA	11,096.96	PD	020306	090106	090106	090106	090106	11,096.96		11,202.73		-105.77	SL
SLOF6059002	31403DA66	FNMA	10,529.43	PD	020306	100106	100106	100106	100106	10,529.43		10,629.79		-100.36	SL
SLOF6059002	31403DA66	FNMA	12,476.25	PD	020306	080106	080106	080106	080106	12,476.25		12,595.16		-118.91	SL
SLOF6059002	31403DKZ1	FNMA	18,891.24	PD	052206	090106	090106	090106	090106	18,891.24		17,908.31		982.93	SG
SLOF6059002	31403DKZ1	FNMA	19,407.02	PD	052206	080106	080106	080106	080106	19,407.02		18,397.25		1,009.77	SG
SLOF6059002	31403DKZ1	FNMA	17,759.22	PD	052206	100106	100106	100106	100106	17,759.22		16,835.19		924.03	SG
SLOF6059002	31403DKZ1	FNMA	18,655.27	PD	052206	110106	110106	110106	110106	18,655.27		17,684.61		970.66	SG
SLOF6059002	31403DKZ1	FNMA	15,589.20	PD	052206	070106	070106	070106	070106	15,589.20		14,778.07		811.13	SG
SLOF6059002	31404AQZ0	FNMA	22,321.71	PD	060806	070106	070106	070106	070106	22,321.71		21,160.28		1,161.43	SG
SLOF6059002	31404AQZ0	FNMA	14,364.67	PD	060806	120106	120106	120106	120106	14,364.67		13,255.90		1,108.77	S3
SLOF6059002	31404AQZ0	FNMA	3,493.93	PD	060806	120106	120106	120106	120106	3,493.93		3,224.24		269.69	SG
SLOF6059002	31404AQZ0	FNMA	22,708.47	PD	060806	080106	080106	080106	080106	22,708.47		20,955.66		1,752.81	SG
SLOF6059002	31404AQZ0	FNMA	13,806.86	PD	060806	090106	090106	090106	090106	13,806.86		12,741.14		1,065.72	S3
SLOF6059002	31406V3E4	FNMA	42,426.71	PD	051606	080106	080106	080106	080106	42,426.71		41,911.29		515.42	S3
SLOF6059002	31406V3E4	FNMA	26,987.22	PD	051606	090106	090106	090106	090106	26,987.22		26,659.37		327.85	SG
SLOF6059002	31406V3E4	FNMA	31,063.39	PD	051606	100106	100106	100106	100106	31,063.39		30,686.02		377.37	SG
SLOF6059002	31406V3E4	FNMA	21,958.13	PD	051606	110106	110106	110106	110106	21,958.13		21,691.37		266.76	SG
SLOF6059002	31406V3E4	FNMA	10,694.97	PD	051606	120106	120106	120106	120106	10,694.97		10,565.04		129.93	SG
SLOF6059002	31406V3E4	FNMA	32,133.13	PD	051606	070106	070106	070106	070106	32,133.13		31,742.76		390.37	S3
SLOF6059002	31407Y2A6	FNMA	32,765.11	PD	051606	060106	060106	060106	060106	32,765.11		32,387.07		398.04	S3
SLOF6059002	31407Y2A6	FNMA	64,127.19	PD	071006	110106	110106	110106	110106	64,127.19		62,721.90		1,405.29	SG
SLOF6059002	31407Y2A6	FNMA	68,312.45	PD	071006	120106	120106	120106	120106	68,312.45		66,815.45		1,497.00	SG
SLOF6059002	31407Y2A6	FNMA	30,158.99	PD	071006	100106	100106	100106	100106	30,158.99		29,498.08		660.91	S3
SLOF6059002	31407Y2A6	FNMA	8,599.74	PD	071006	090106	090106	090106	090106	8,599.74		8,411.28		188.46	S3
SLOF6059002	31407Y2A6	FNMA	21,931.32	PD	071006	080106	080106	080106	080106	21,931.32		21,450.72		480.60	S3
SLOF6059002	83162CMZ3	SMALL BUSINESS ADMIN 03-20E 1	60,859.95	PD	050603	110106	110106	110106	110106	60,859.95		60,859.95		0.00	LG
SLOF6059002	83162CMZ3	SMALL BUSINESS ADMIN 03-20E 1	57,576.62	PD	050603	050106	050106	050106	050106	57,576.62		57,576.62		0.00	LG
SLOF6059002	83162CNA7	SBA BUS ADMIN GTD PARTN 03-20F	72,329.73	PD	060303	060106	060106	060106	060106	72,329.73		72,329.73		0.00	LG
SLOF6059002	83162CNA7	SBA BUS ADMIN GTD PARTN 03-20F	90,460.86	PD	060303	120106	120106	120106	120106	90,460.86		90,460.86		0.00	LG
SLOF6059002	83162COA4	SMALL BUSINESS ADMIN 06-20A	20,551.23	PD	010306	070106	070106	070106	070106	20,551.23		20,551.23		0.00	SG
SLOF6059002	907833A6	UNION PAC RR CO CTF 2000-1	32,049.89	PD	042203	071006	071006	071006	071006	32,049.89		39,666.23		-7,616.34	LL
										10,121,744.06		10,510,902.40		-389,158.34	
SLOF6059002	001957BC2	AT&T CORP SR NT	402,000.00	S	041103	110206	110206	110206	110206	438,071.46		421,283.94		16,787.52	LG
SLOF6059002	001957BD0	AT&T CORP SR NT	125,000.00	S	041103	111706	111706	111706	111706	158,312.50		128,536.25		29,776.25	LG
SLOF6059002	023551AF1	AMERADA HESS CORP	100,000.00	S	120403	020606	020606	020606	020606	121,841.00		109,159.00		12,682.00	LG
SLOF6059002	023551AF1	AMERADA HESS CORP	100,000.00	S	120503	020606	020606	020606	020606	121,841.00		110,085.00		11,756.00	LG
SLOF6059002	023551AF1	AMERADA HESS CORP	150,000.00	S	011304	020606	020606	020606	020606	182,761.50		166,801.50		15,960.00	LG
SLOF6059002	125509BG3	CIGNA CORP NT	50,000.00	S	043003	040606	040606	040606	040606	51,854.00		53,813.00		-1,959.00	LL
SLOF6059002	260546AA4	DOW CHEM PASS THRU TR 04 144A	575,000.00	S	032404	020606	020606	020606	020606	550,390.00		575,000.00		-24,610.00	LL

ACCOUNT	SECURITY	SECURITYDESC	UNITS	TXN CODE	LO TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	D. COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF6059002	285661AD6	ELECTRONIC DATA SYS CORP NEW	275,000 00 S	042604	052606	060106	273,724 00	259,421 25	14,302 75 LG		
SLOF6059002	285661AD6	ELECTRONIC DATA SYS CORP NEW	25,000 00 S	070704	052606	060106	24,884 00	24,110 50	773 50 LG		
SLOF6059002	345397TY9	FORD MTR CR CO GBL LANDMARK	425,000 00 S	041603	091206	091506	404,812 50	411,931 25	-7,118 75 LL		
SLOF6059002	345397TY9	FORD MTR CR CO GBL LANDMARK	175,000 00 S	041603	111306	111606	168,109 38	169,618 75	-1,509 37 LL		
SLOF6059002	370425RX0	GENERAL MTRS ACCEP CORP NT	200,000 00 S	041103	112906	120406	204,250 00	195,404 00	8,846 00 LG		
SLOF6059002	370425RX0	GENERAL MTRS ACCEP CORP NT	125,000 00 S	041103	040506	041006	116,562 50	122,127 50	-5,565 00 LL		
SLOF6059002	370425SG6	GENERAL MTRS ACCEP CORP GLOBAL	250,000 00 S	041305	030806	031306	231,075 00	231,210 00	-135 00 SL		
SLOF6059002	370425SG6	GENERAL MTRS ACCEP CORP GLOBAL	125,000 00 S	041405	030806	031306	115,537 50	115,548 25	-8.75 SL		
SLOF6059002	404119AA7	HCA HEALTHCARE CO NT	700,000 00 S	041103	020606	020906	768,096 00	802,907 00	-34,811 00 LL		
SLOF6059002	404119AA7	HCA HEALTHCARE CO NT	100,000 00 S	041703	020606	020906	109,728 00	114,969 00	-5,241 00 LL		
SLOF6059002	460146BZ5	INTERNATIONAL PAPER CO NT	225,000 00 S	040704	040406	040706	209,355 75	218,812 50	-9,456 75 LL		
SLOF6059002	460146BZ5	INTERNATIONAL PAPER CO NT	100,000 00 S	040704	011706	012006	95,950 00	97,250 00	-1,300 00 LL		
SLOF6059002	460146BZ5	INTERNATIONAL PAPER CO NT	200,000 00 S	040704	120506	120506	1,410,086 25	1,402,627 50	-3,642 00 LL		
SLOF6059002	577778BL6	MAY DEPT STORES CO DEB	1,125,000 00 S	041403	120506	120506	1,125,000 00	1,125,000 00	0 00		
SLOF6059002	577778BL6	MAY DEPT STORES CO DEB	100,000 00 S	111705	120506	120506	125,341 00	125,481 00	-140 00 LL		
SLOF6059002	912827F62	U S TREASURY NOTES	300,000 00 S	041105	071106	071406	299,414 06	312,703 13	-13,289 07 LL		
SLOF6059002	912828A77	U S TREASURY NOTES	2,200,000 00 S	101105	071006	071306	2,126,179 69	2,139,671 88	-13,492 19 SL		
SLOF6059002	912828AZ3	U S TREASURY NOTES	800,000 00 S	101105	042706	050206	773,968 75	778,062 50	-4,093 75 SL		
SLOF6059002	912828CE8	U S TREASURY NOTES	1,500,000 00 S	060904	071906	072406	1,435,371 10	1,443,457 03	-8,085 93 LL		
SLOF6059002	912828CE8	U S TREASURY NOTES	550,000 00 S	080505	071306	071806	522,349 61	529,718 75	-7,369 14 SL		
SLOF6059002	912828D56	U S TREASURY NOTES	700,000 00 S	080505	020806	021306	689,593 75	674,187 50	14,406 25 LG		
SLOF6059002	912828D56	U S TREASURY NOTES	1,900,000 00 S	020606	020806	021306	1,832,015 62	1,834,019 53	-4,593 75 SL		
SLOF6059002	912828D56	U S TREASURY NOTES	550,000 00 S	050106	051206	051706	542,759 77	542,781 25	-21 48 SL		
SLOF6059002	912828D56	U S TREASURY NOTES	2,000,000 00 S	050106	051606	051906	1,974,453 13	1,973,750 00	703 13 S3		
SLOF6059002	912828D56	U S TREASURY NOTES	850,000 00 S	050106	060806	061306	839,142 58	838,843 75	298 83 S3		
SLOF6059002	912828D56	U S TREASURY NOTES	2,000,000 00 S	050106	052206	052506	1,974,609 38	1,973,750 00	859 38 S3		
SLOF6059002	91529YAC0	UNUMPROVIDENT CORP SR NT	85,000 00 S	020604	020606	020906	86,610 75	87,550 00	-939 25 LL		
SLOF6059002	984121BG7	XEROX CORP SR NT	200,000 00 S	041103	020606	020906	215,510 00	196,500 00	19,010 00 LG		
SLOF6059002	984121BG7	XEROX CORP SR NT	800,000 00 S	051903	020606	020906	883,000 00	872,000 00	11,000 00 LG		
SLOF6059002	984121BG7	XEROX CORP SR NT	200,000 00 S	051903	031606	032106	220,250 00	218,000 00	2,250 00 LG		
SLOF6059002	984121BG7	XEROX CORP SR NT	75,000 00 S	052703	031606	032106	82,593 75	81,375 00	1,218 75 LG		
SLOF6059002	984121BG7	XEROX CORP SR NT	150,000 00 S	032106	032106	032406	165,000 00	162,750 00	2,250 00 LG		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	15,713 94 S	032706	032806	032806	15,713 94	15,713 94	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	74,698 58 S	051506	051606	051606	74,698 58	74,698 58	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	5,400,000 00 S	050106	050206	050206	5,400,000 00	5,400,000 00	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	92,625 01 S	061206	061206	061206	92,625 01	92,625 01	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	11,420 21 S	071706	071806	071806	11,420 21	11,420 21	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	10,401 06 S	070606	070706	070706	10,401 06	10,401 06	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	3,421 15 S	072806	073106	073106	3,421 15	3,421 15	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	30,794 01 S	072606	072606	072606	30,794 01	30,794 01	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	3,250 00 S	080106	080206	080206	3,250 00	3,250 00	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	19,289 56 S	072006	072106	072106	19,289 56	19,289 56	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	1,577,834 30 S	120506	120606	120606	1,577,834 30	1,577,834 30	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	27,609 38 S	112006	112106	112106	27,609 38	27,609 38	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	69,981 98 S	111606	111606	111606	69,981 98	69,981 98	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	11,646 00 S	011706	011806	011806	11,646 00	11,646 00	0 00 S3		
SLOF6059002	996087094	BSDT-LATE MONEY DEPOSIT ACCT	13,000 00 S	020106	020206	020206	13,000 00	13,000 00	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	0 02 S	122705	122705	122705	0 02	0 02	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	18,249 96 S	122705	020106	020106	18,249 96	18,249 96	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	3,869 94 S	112505	011006	011006	3,869 94	3,869 94	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	716,341 60 S	112505	011106	011106	716,341 60	716,341 60	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	24,001 59 S	112905	011106	011106	24,001 59	24,001 59	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	88,038 46 S	120105	011106	011106	88,038 46	88,038 46	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	6,562 71 S	120505	011106	011106	6,562 71	6,562 71	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	50,055 64 S	121505	011106	011106	50,055 64	50,055 64	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	230,394 03 S	121505	011206	011206	230,394 03	230,394 03	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	44,708 71 S	121605	011206	011206	44,708 71	44,708 71	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	3,386,847 16 S	121905	011206	011206	3,386,847 16	3,386,847 16	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	177,855 25 S	122705	011206	011206	177,855 25	177,855 25	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	228,438 79 S	111505	011006	011006	228,438 79	228,438 79	0 00 S3		
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	712 5 S	111805	011006	011006	712 5	712 5	0 00 S3		

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST-BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	58,463.00 S	091506	110906	110906	110906	58,463.00	58,463.00	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	323,779.30 S	091506	111306	111306	323,779.30	323,779.30	323,779.30	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	556,942.51 S	092506	111306	111306	556,942.51	556,942.51	556,942.51	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	0.03 S	092706	111306	111306	0.03	0.03	0.03	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	38,612.50 S	100206	111306	111306	38,612.50	38,612.50	38,612.50	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	225,686.45 S	101606	111306	111306	225,686.45	225,686.45	225,686.45	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	2.88 S	102406	111306	111306	2.88	2.88	2.88	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	431,949.45 S	102506	111306	111306	431,949.45	431,949.45	431,949.45	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	83,875.82 S	102506	120106	120106	83,875.82	83,875.82	83,875.82	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	0.03 S	110706	122706	122706	0.03	0.03	0.03	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	438,169.73 S	110706	122906	122906	438,169.73	438,169.73	438,169.73	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	326,360.53 S	111506	122906	122906	326,360.53	326,360.53	326,360.53	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	238,831.46 S	111606	122906	122906	238,831.46	238,831.46	238,831.46	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	16,674.33 S	111706	122906	122906	16,674.33	16,674.33	16,674.33	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	147,762.94 S	102506	122206	122206	147,762.94	147,762.94	147,762.94	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	105,548.77 S	110106	122206	122206	105,548.77	105,548.77	105,548.77	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	8,079.86 S	110206	122206	122206	8,079.86	8,079.86	8,079.86	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	7,292.21 S	110306	122206	122206	7,292.21	7,292.21	7,292.21	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	13,922.57 S	110706	122206	122206	13,922.57	13,922.57	13,922.57	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	101,092.51 S	102506	121206	121206	101,092.51	101,092.51	101,092.51	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	93.67 S	071806	091406	091406	93.67	93.67	93.67	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	114,020.83 S	071806	100406	100406	114,020.83	114,020.83	114,020.83	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	19,289.56 S	072106	100406	100406	19,289.56	19,289.56	19,289.56	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	781,894.71 S	072506	100406	100406	781,894.71	781,894.71	781,894.71	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	30,794.01 S	072606	100406	100406	30,794.01	30,794.01	30,794.01	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	58,376.69 S	080106	100406	100406	58,376.69	58,376.69	58,376.69	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	3,250.00 S	080206	100406	100406	3,250.00	3,250.00	3,250.00	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	11,233.68 S	080306	100406	100406	11,233.68	11,233.68	11,233.68	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	350,004.68 S	081506	100406	100406	350,004.68	350,004.68	350,004.68	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	737,282.40 S	082506	100406	100406	737,282.40	737,282.40	737,282.40	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	29,681.32 S	090106	100406	100406	29,681.32	29,681.32	29,681.32	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	9,582.15 S	090606	100406	100406	9,582.15	9,582.15	9,582.15	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	263,724.68 S	091506	100406	100406	263,724.68	263,724.68	263,724.68	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	123,627.29 S	091506	102706	102706	123,627.29	123,627.29	123,627.29	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	132,393.78 S	091506	101006	101006	132,393.78	132,393.78	132,393.78	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	300,000.00 S	091706	080906	080906	300,000.00	300,000.00	300,000.00	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	72,645.47 S	071706	081406	081406	72,645.47	72,645.47	72,645.47	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	1,008,294.50 S	071306	081406	081406	1,008,294.50	1,008,294.50	1,008,294.50	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	6,311.09 S	071406	081406	081406	6,311.09	6,311.09	6,311.09	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	118,863.39 S	071806	082106	082106	118,863.39	118,863.39	118,863.39	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	257,305.45 S	071706	081606	081606	257,305.45	257,305.45	257,305.45	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	106,042.86 S	071706	082106	082106	106,042.86	106,042.86	106,042.86	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	2.86 S	071806	090706	090706	2.86	2.86	2.86	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	245,618.56 S	061506	072406	072406	245,618.56	245,618.56	245,618.56	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	739,273.37 S	062606	072406	072406	739,273.37	739,273.37	739,273.37	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	6,705.20 S	070606	072406	072406	6,705.20	6,705.20	6,705.20	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	10,401.06 S	070706	072406	072406	10,401.06	10,401.06	10,401.06	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	63,141.83 S	071006	072406	072406	63,141.83	63,141.83	63,141.83	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	271,543.28 S	071306	072406	072406	271,543.28	271,543.28	271,543.28	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	272,602.34 S	071306	073106	073106	272,602.34	272,602.34	272,602.34	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	300,723.00 S	071306	072706	072706	300,723.00	300,723.00	300,723.00	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	115,965.41 S	060106	071106	071106	115,965.41	115,965.41	115,965.41	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	16,097.60 S	060506	071106	071106	16,097.60	16,097.60	16,097.60	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	173,019.21 S	061506	071106	071106	173,019.21	173,019.21	173,019.21	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	16,463.28 S	052506	061206	061206	16,463.28	16,463.28	16,463.28	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	2,157,824.81 S	052506	061306	061306	2,157,824.81	2,157,824.81	2,157,824.81	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	109,746.84 S	060106	070306	070306	109,746.84	109,746.84	109,746.84	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	175,982.14 S	060106	062906	062906	175,982.14	175,982.14	175,982.14	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	15,436.66 S	052506	061906	061906	15,436.66	15,436.66	15,436.66	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	3,022.80 S	060106	061906	061906	3,022.80	3,022.80	3,022.80	0.00 S3	0.00 S3
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	560,695.84 S	051906	052306	052306	560,695.84	560,695.84	560,695.84	0.00 S3	0.00 S3

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TRADE DATE	SETTLE DATE	NET AMOUNT	ID COST	BASE REALIZED GAIN/LOSS	ACQUISITION
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	74,698.58 S		051606			052306	74,698.58		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	543,680.80 S		051706			052306	543,680.80		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	21,212.18 S		051906			060206	21,212.18		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	369,532.61 S		052906			060206	369,532.61		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	312,417.81 S		053106			053106	312,417.81		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	312,962.51 S		051906			052606	312,962.51		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	47.42 S		030106			050306	47.42		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	4,456.19 S		030306			050306	4,456.19		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	35,658.33 S		031306			050306	35,658.33		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	201,210.95 S		031506			050306	201,210.95		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	277,801.31 S		031506			050406	277,801.31		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	7,940.63 S		032106			050406	7,940.63		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	3,988.13 S		032406			050406	3,988.13		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	539,685.55 S		032706			050406	539,685.55		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	44,518.99 S		040306			050406	44,518.99		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	6,214.66 S		040506			050406	6,214.66		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	209,552.63 S		040706			050406	209,552.63		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	54,108.34 S		041006			050406	54,108.34		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	524,479.91 S		041706			050406	524,479.91		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	930,637.50 S		042506			050406	930,637.50		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	164,468.36 S		050106			050406	164,468.36		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	2,567,856.71 S		050206			050406	2,567,856.71		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	24,166.34 S		022706			042806	24,166.34		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	32,874.66 S		030106			042806	32,874.66		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	3,303,258.77 S		050206			052306	3,303,258.77		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	543,591.97 S		051506			052306	543,591.97		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	307,891.94 S		050206			051106	307,891.94		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	324,580.37 S		021506			041206	324,580.37		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	584,949.62 S		022706			041206	584,949.62		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	229,139.99 S		012506			032806	229,139.99		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	13,000.00 S		020206			032806	13,000.00		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	9,988.25 S		020306			032806	9,988.25		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	53,813.45 S		021506			032806	53,813.45		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	69,516.65 S		011706			021306	69,516.65		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	205,624.83 S		011806			021306	205,624.83		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	16,073.59 S		012006			021306	16,073.59		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	81,465.99 S		012006			022306	81,465.99		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	177,244.63 S		012506			022306	177,244.63		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	537,858.75 S		122705			020906	537,858.75		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	5,788.81 S		123005			020906	5,788.81		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	20,625.00 S		010306			020906	20,625.00		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	10,526.82 S		010506			020906	10,526.82		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	330,628.26 S		011706			020906	330,628.26		0.00 S3	
SLOF6059002	996102802	SLO CLIENT CASH INVESTMENT TR	249,655.00 S		012506			030206	249,655.00		0.00 S3	
									60,305,443.79		60,298,896.02	6,547.77

GRAND TOTAL

76,544,627.85 76,891,171.55 -346,543.70

ACCOUNT	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 LF	0.0000	CD		3/30/2006		3/30/2006	3/30/2006	89,997.07		0.00			89,997.07	
SLOF60480002	999078132	BERKSHIRE FUND VI LF	0.0000	CD		6/16/2006		6/16/2006	6/16/2006	1,911.95		0.00			1,911.95	
										91,909.02		0.00			91,909.02	

GRAND TOTAL 91,909.02 0.00 91,909.02

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	TRADE DATE	TRADE DATE	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60210002	999060700	AG CAPITAL RECOVERY	0.0000	AVG	NA	3/30/2006			0.00		531,256.00	531,256.00	
SLOF60210002	999060700	AG CAPITAL RECOVERY	0.0000	AVG	NA	6/22/2006			0.00		57,687.00	57,687.00	
SLOF60210002	999060700	AG CAPITAL RECOVERY	0.0000	AVG	NA	9/29/2006			0.00		26,831.00	26,831.00	
SLOF60210002	999060700	AG CAPITAL RECOVERY	0.0000	AVG	NA	12/19/2006			0.00		133,290.00	133,290.00	
									0.00		749,064.00	749,064.00	
GRAND TOTAL									0.00		749,064.00	749,064.00	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOI	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	DICOS	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF60450002	999077126	AG CAPITAL RECOVERY I	0.0000	AVG		3/30/2006				0.00	501,100.00	501,100.00			
SLOF60450002	999077126	AG CAPITAL RECOVERY I	0.0000	AVG		6/22/2006				0.00	27,266.00	27,266.00			
SLOF60450002	999077126	AG CAPITAL RECOVERY I	0.0000	AVG		8/16/2006				0.00	81,060.00	81,060.00			
SLOF60450002	999077126	AG CAPITAL RECOVERY I	0.0000	AVG		12/21/2006				0.00	371,970.00	371,970.00			
										0.00	981,396.00	981,396.00			
GRAND TOTAL										0.00	981,396.00	981,396.00			

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 PARTNER	0.0000	AVG		3/31/2006			0.00		150,883.00	150,883.00	
SLOF60520002	999081995	AG CAPITAL RECOVERY PARTNER	0.0000	AVG		8/17/2006			0.00		57,200.00	57,200.00	
SLOF60520002	999081995	AG CAPITAL RECOVERY PARTNER	0.0000	AVG		12/19/2006			0.00		152,261.00	152,261.00	
									0.00		360,344.00	360,344.00	
GRAND TOTAL									0.00		360,344.00	360,344.00	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	Acquisition
SLOF20140002	999719032	ADAGE CAPITAL FUND-SLC	0.0000	CD	NA	4/28/2006	4/28/2006	4/3/2006	12,002,847.85		0.00	12,002,847.85	
SLOF20140002	999719032	ADAGE CAPITAL FUND-SLC	0.0000	CD	NA	4/28/2006	4/28/2006	4/28/2006	1,909,306.00		0.00	1,909,306.00	
									1,909,306.00		0.00	13,912,153.85	
GRAND TOTAL											0.00	13,912,153.85	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COS	R	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,030 47 S		020204	013106		013106	013106	19,707 00	18438 44			1,268 56		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,029 52 S		020204	022806		022806	022806	19,785 00	18421 28			1,363 72		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,031 19 S		020204	033106		033106	033106	19,440 00	18451 25			988 75		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,027 56 S		020204	043006		043006	043006	19,949 00	18386 32			1,562 68		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,026 31 S		020204	053106		053106	053106	20,078 00	18363 97			1,714 03		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,027 43 S		020204	063006		063006	063006	19,812 00	18384 01			1,427 99		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,025 63 S		020204	083106		083106	083106	19,952 00	18351 77			1,600 23		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,025 99 S		020204	073106		073106	073106	19,972 00	18358 23			1,613 77		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,025 63 S		020204	093006		093006	093006	19,872 00	18351 82			1,520 18		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,023 75 S		020204	103106		103106	103106	20,108 00	18318 14			1,789 86		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,020 35 S		020204	113006		113006	113006	20,619 00	18257 36			2,361 64		
SLOF2015002	999776396	COLCHESTER GLOBAL INVESTORS	1,021 81 S		020204	123106		123106	123106	20,278 00	18283 47			1,994 53		
										239,572.00	220,366.06			19,205.94		

GRAND TOTAL 239,572.00 220,366.06 19,205.94

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NEW AMOUNT	ID	COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60500002	999079759	IGNITION VENTURE PARTNERS	1	0000	CD	4/14/2006	4/14/2006	30,578.37		0.00		30,578.37	
								30,578.37		0.00		30,578.37	
GRAND TOTAL											0.00	30,578.37	

ACCOUNT	SECURITY	UNITS	TXN CODE	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASIS	REALIZED GAIN/LOSS	ACQUISITION
SLOF60650002	999097751 TIFF SECONDARY PARTNERS	0.0000	CD		3/16/2006	3/16/2006	104,760.00	0.00		104,760.00
							104,760.00	0.00		104,760.00
GRAND TOTAL							104,760.00	0.00		104,760.00

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	TRADE DATE	TXN DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60560002	999087059	LIME ROCK PARTNERS II LF	0.0000	CD	4/4/2006	4/4/2006	2,175,653.00	0.00	2,175,653.00		
SLOF60560002	999087059	LIME ROCK PARTNERS II LF	0.0000	CD	4/11/2006	4/11/2006	775,352.00	0.00	775,352.00		
SLOF60560002	999087059	LIME ROCK PARTNERS II LF	0.0000	CD	4/28/2006	4/28/2006	2,806,667.00	0.00	2,806,667.00		
SLOF60560002	999087059	LIME ROCK PARTNERS II LF	0.0000	CD	12/14/2006	12/14/2006	680,245.00	0.00	680,245.00		
SLOF60560002	999087059	LIME ROCK PARTNERS II LF	0.0000	CD	12/21/2006	12/21/2006	8,395,393.00	0.00	8,395,393.00		
							14,833,310.00	0.00	14,833,310.00		

GRAND TOTAL 14,833,310.00 0.00 14,833,310.00

ACCOUNT	SECURITY	DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF677002	999110968	LIMEROCK PART I	0.0000	CD		12/29/2006		12/29/2006	12/29/2006	468,039.00	0.00	0.00		468,039.00	
										468,039.00	0.00	0.00		468,039.00	
GRAND TOTAL										468,039.00	0.00	0.00		468,039.00	

ACCOUNT	SECURITY	DESCRIPTION	UNITS	TRADE DATE	TXN DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF60530002	999083579	ACACIA CREDIT	10 0000	AVG	3/27/2006		0.00	9,507.22		9,507.22	
SLOF60530002	999083579	ACACIA CREDIT	10 0000	AVG	8/31/2006		0.00	962,481.55		962,481.55	
SLOF60530002	999083579	ACACIA CREDIT	10 0000	AVG	9/29/2006		0.00	137,497.36		137,497.36	
SLOF60530002	999083579	ACACIA CREDIT	10 0000	AVG	11/30/2006		0.00	274,994.73		274,994.73	
SLOF60530002	999083579	ACACIA CREDIT	10 0000	AVG	12/28/2006		0.00	206,246.05		206,246.05	
							0.00	1,590,726.91		1,590,726.91	
GRAND TOTAL							0.00	1,590,726.91		1,590,726.91	

ACCOUNT	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		1/25/2006	1/25/2006	1/25/2006	236,823.00	0.00	0.00	236,823.00		
SLOF60600002	999092901	BRCP REIT I	0.0000	CD		5/24/2006	5/24/2006	5/24/2006	225,000.00	0.00	0.00	225,000.00		
SLOF60600002	999092901	BRCP REIT I	0.0000	CD		8/4/2006	8/4/2006	8/4/2006	1,014,925.00	0.00	0.00	1,014,925.00		
SLOF60600002	999092901	BRCP REIT I	0.0000	CD		11/17/2006	11/17/2006	11/17/2006	182,604.00	0.00	0.00	182,604.00		
									1,659,352.00	0.00	0.00	1,659,352.00		

GRAND TOTAL 1,659,352.00 0.00 1,659,352.00

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	COST	BASE	REALIZED	GAIN/LOSS	% ACQUISITION
SLOF60610002	999097611	LBA REALTY FUND	0	0000	CD	1/13/2006		1/13/2006	1/13/2006	388,916.37	0.00	0.00	388,916.37		
SLOF60610002	999097611	LBA REALTY FUND	0	0000	CD	5/30/2006		5/30/2006	5/30/2006	282,747.73	0.00	0.00	282,747.73		
SLOF60610002	999097611	LBA REALTY FUND	0	0000	CD	8/11/2006		8/11/2006	8/11/2006	376,719.97	0.00	0.00	376,719.97		
										<u>1,048,384.07</u>	<u>0.00</u>	<u>0.00</u>	<u>1,048,384.07</u>		

GRAND TOTAL 1,048,384.07 0.00 1,048,384.07

ACCOUNT	SECURITY	DESC	UNITS	TXN CODE	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION	
SLOF60420002	999073828	VALUE ACT CAPI	0.0000	CD	1/3/2006	1/3/2006	15,000,000.00			0.00		15,000,000.00	
							15,000,000.00			0.00		15,000,000.00	
GRAND TOTAL											15,000,000.00	0.00	15,000,000.00

ACCOUNT	SECURITY	DESC	UNITS	TXN	CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF60630002	999096878	GENERAL CATAL	0 0000	CD			4/19/2006		4/19/2006	4/19/2006	247,383 00		0 00		247,383 00		
											247,383 00		0 00		247,383 00		
GRAND TOTAL												247,383.00	0.00	247,383.00			

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF4007002	999734437	ARISAIG ASIA FUND LTD	318,471.00	S	022704	050106	050106	050106	7,462,492.09	5000000	2,462,492.09	0

GRAND TOTAL 7,462,492.09 5,000,000.00 2,462,492.09

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF4005002	455993014	INDUS ASIA PACIFIC FD LTD CL /	4,197.17	S	013104	070106	070106	070106	070106	7,916,057.81		5,794,897.79	2,121,160.02	0
SLOF4005002	455993014	INDUS ASIA PACIFIC FD LTD CL /	148,553	S	070104	070106	070106	070106	070106	280,177.67		205,102.21	75,075.46	0
GRAND TOTAL											8,196,235.48	6,000,000.00	2,196,235.48	

ACCOUNT	SECURITY	DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	COST	BASE	REALIZED GAIN/LOSS	ACQUISITION
SLOF60510002	999078777	SOVEREIGN CAP	0 0000	AVG		7/18/2006			0 00	2,869,660 34		2,869,660 34	
SLOF60510002	999078777	SOVEREIGN CAP	0 0000	AVG		8/29/2006			0 00	268,708 51		268,708 51	
SLOF60510002	999078777	SOVEREIGN CAP	0 0000	AVG		12/20/2006			0 00	855,618 00		855,618 00	
SLOF60510002	999078777	SOVEREIGN CAP	0 0000	AVG		12/20/2006			0 00	0 60		0 60	
									0 00	3,993,987 45		3,993,987 45	
GRAND TOTAL									0 00	3,993,987 45		3,993,987 45	

ACCOUNT	SECURITY	SECURITY DESC	UNITS	TXN CODE	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ADJ COST	BASE REALIZED	GAIN/LOSS	ACQUISITION
SLOF6067002	999793946	INDUS EVENT DR	2.676 14 S	073104	070106	070106	070106	3,542,344.24	3103965.11	438,379.13	0	0
SLOF6067002	999793946	INDUS EVENT DR	54.947 S	070104	070106	070106	72,732.09	63731.2	9,000.89	0	0	0
SLOF6067002	999793946	INDUS EVENT DR	4,166.26 S	090104	070106	070106	5,514,779.50	4832303.69	682,475.81	0	0	0
GRAND TOTAL								9,129,855.83	8,000,000.00	1,129,855.83		

ACCOUNT	SECURITY	DESC	UNITS	TXN	CODE	LOT	TRADE	DATE	TXN	TRADE	DATE	SETTLE	DATE	NET	AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF6033002	999681208	SATELLITE OVER	11,128.63	S		110100		110106			110106			20,000,000.00			11,128,629.00		8,871,371.00		
														20,000,000.00			11,128,629.00		8,871,371.00		
GRAND TOTAL														20,000,000.00		11,128,629.00		8,871,371.00			

ACCOUNT#	SECURITY	DESC	UNITS	TXN CODE	LOT	TRADE DATE	TXN TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF60850002	999127012	JLL PARTNERS FT 0 0000 CD				12/13/2006	12/13/2006	12/13/2006	1,120,606 00		0 00			1,120,606 00	
									1,120,606 00		0 00			1,120,606 00	
GRAND TOTAL														0.00	1,120,606.00

ACCOUNT	SECURITY	SECURITY	SECURITY	DESC	UNITS	TXN	CODE	LOT	TRADE DATE	TXN	TRADE DATE	SETTLE DATE	NET AMOUNT	ID	COST	BASE	REALIZED	GAIN/LOSS	ACQUISITION
SLOF60540002	999091168	LONE PINON LTD	0	0000	AVG				1/1/2006			1/1/2006	0.00		-3,717,000.00			-3,717,000.00	
SLOF60540002	999091168	LONE PINON LTD	0	0000	CD				1/1/2006			1/1/2006	3,717,000.00		0.00			3,717,000.00	
													3,717,000.00		-3,717,000.00			0.00	
GRAND TOTAL													3,717,000.00		-3,717,000.00		0.00		

FORM 990PF, PART I - OTHER INCOME
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----
GRANT REFUNDS:	
FELLOWSHIP PROGRAMS	32,105.
OTHER THAN FELLOWHSIP PROGRAMS	479,794.
RECV'D WITH GRANT TRANSFERS	99,073.
ROYALTY INC: BOOKS, VIDEOS, SOFTWARE	1,346.
DISABILITY REIMBURSEMENT	602.

TOTALS	612,920. =====

FORM 990PF, PART I - LEGAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
CRAVATH, SWAINE & MOORE LLP	77,122.	29,769.		47,353.
SHERMAN & STERLING LLP	2,029.	783.		1,246.
BAKER AND HOSTELTER LLP	3,481.			3,481.
SIMPSON, THATCHER BARTLETT	101,856.	101,856.		
MISCELLANEOUS	17,978.	3,718.		12,088.
TOTALS	202,466.	136,126.	NONE	64,168.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
KPMG	40,000.	16,472.		22,900.
GRANT THORNTON LLP	34,550.	32,050.		2,500.
CONSULTANTS	50,879.	50,879.		
TOTALS	125,429.	99,401.	NONE	25,400.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
AVENUE ASIA CAPITAL MGMT	219,035.	219,035.
CP COGENT SECURITIES LP	1,946,606.	1,946,606.
CAMBRIDGE ASSOCIATES	197,709.	197,709.
DAVIS MENDEL & REGENSTEIN INC.	22,600.	22,600.
MELLON TRUST CO.	4,186,646.	4,186,646.
AMERICAN STOCK EXCHANGE	617.	617.
BLOOMBERG LP	20,676.	17,216.
BURGESS GROUP	14,260.	14,260.
NYSE	1,527.	1,527.
MISCELLANEOUS	225.	225.
TOTALS	6,609,901.	6,606,441.

FORM 990PF, PART I - TAXES
=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
FEDERAL EXCISE TAXES	4,425,000.		
PAYROLL TAXES	178,084.	48,030.	129,288.
TOTALS	4,603,084.	48,030.	129,288.

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
HONORARIA	248,518.		321,743.
PROGRAM OUTREACH	216,150.		216,150.
OTHER PROGRAM EXPENSES	161,842.	24,042.	246,021.
COMPUTER SYSTEM SUPPORT	151,572.	52,771.	102,974.
TELEPHONE & POSTAGE	113,416.	41,397.	72,019.
SUPPLIES & SERVICES	523,254.	313,611.	207,676.
FURNITURE & EQUIPMENT	42,564.	8,257.	49,924.
UTILITIES	15,177.	3,046.	12,131.
INSURANCE	62,589.	23,089.	39,500.
BOOKS & SUBSCRIPTIONS	10,360.	4,407.	6,253.
EXPENSE FLOW THRU FROM LP'S		12,020,201.	
TOTALS	1,545,442.	12,490,821.	1,274,391.

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
DOMESTIC EQUITIES	370,338,242.	517,301,590.
ABSOLUTE RETURN STRATEGIES	235,411,445.	364,072,305.
NON US EQUITIES	181,401,905.	318,984,806.
TOTALS	787,151,592.	1,200,358,701.

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
BLACKROCK CORE BOND ACCT	62,512,070.	61,412,653.
BLACKROCK INTERIM CASH ACCT	14,925,001.	14,470,495.
DODGE & COX FUND	109,356,440.	108,932,020.
COLCHESTER	39,353,774.	43,646,051.
LONE CASCADE	28,717,000.	44,045,506.
MISCELLANEOUS		282,171.
TOTALS	254,864,285.	272,788,896.

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
REAL ESTATE LP'S	33,986,748.	39,662,672.
PRIVATE EQUITY	221,460,264.	235,476,065.
TOTALS	255,447,012.	275,138,737.

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

DESCRIPTION -----	ENDING BOOK VALUE -----
ACCRUED EXCISE TAX & OTHER	86,059.
TOTALS	----- 86,059. =====

2006
FORM 990-PF
STATEMENT II
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
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 2006) (-0-)	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 & 9/8/06 Final Substantive reports	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 2006) (-0-)	To develop five On-Demand Book machines that can print, trim and bind from a digital file a library-quality paperback in minutes	\$207,238	No	Interim Financial and Substantive reports dated 8/17/05, 12/31/06 and 6/30/07	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 2006) (\$1,000,000)	To launch the building of an open access archive of millions of books	\$2,000,000	No	Final Financial and Substantive reports dated 6/19/07 and 6/18/07	Reports from Grantee as noted in column (vi)
Work Family Directons, Inc Watertown, MA 02472 Tax Status Corporation	\$105,000 6/9/05 (Paid in 2006) (-0-)	To analyze previously proprietary business data and business and employee outcomes of flexible work	\$72,623	No	Interim Substantive report 8/29/07 Interim Financial 10/1/07	Report from Grantee as noted in column (vi)
The Bellwether Group, Inc 198 Tremont Street Boston, MA 02116 Tax Status Consulting Firm	\$45,000 6/12/06 (Paid in 2006) (\$45,000)	To conduct a roundtable on Corporate Preparedness for pandemic flu	\$45,000	No	Final Financial and Substantive reports dated 6/5/07	Reports from Grantee as noted in column (vi)

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 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)
<u>Name and Address of Grantee</u>	<u>Date and Amount of Grant</u>	<u>Purpose of Grant</u>	<u>Amounts Expended by Grantee</u>	<u>Has Grantee Diverted Any Funds to Knowledge of Grantor</u>	<u>Date of Reports Received From Grantee</u>	<u>Date and Results of Any Verification of Grantee's Report</u>
Galatee Films Paris, France 75017 Tax Status: Filmmaker	\$2,000,000 11/15/05 (Paid in 2006) (\$1,000,000)	To integrate the Census of Marine Life into a major motion picture about the state of the oceans	\$1,000,000	No	Interim Financial report dated 3/19/07 Substantive report dated 3/27/07	Reports from Grantee as noted in column (vi)
Congressional Quarterly, Inc Washington, DC 20036 Tax Status "C" Corporation Publisher	\$129,280 12/8/05 (Paid in 2006) (-0-)	To enable <i>Governing Magazine</i> to execute a multi-media publishing program on performance measurement in Government.	\$129,280	No	Final Substantive report dated 11/1/06 Final Financial reported 8/2/07	Reports from Grantee as noted in column (vi)
Congressional Quarterly, Inc. Washington, DC 20036 Tax Status "C" Corporation Publisher	\$258,600 12/12/06 (Paid in 2006) (-0-)	To enable <i>Governing Magazine</i> to continue a multi-media publishing program on performance measurement and reporting in Government	NA	No	NA	NA
Internet Archive P.O. Box 29244 116 Sheridan Avenue San Francisco, CA 94129 Tax Status: Private Operating Foundation	\$500,000 3/28/06 (Paid in 2006) (\$100,000)	To help organize and facilitate the creation of an open, online digital library	\$100,000	No	Interim Substantive report dated 4/11/07. Interim Financial report dated 3/7/07.	Reports from Grantee as noted in column (vi)

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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)
<u>Name and Address of Grantee</u>	<u>Date and Amount of Grant</u>	<u>Purpose of Grant</u>	<u>Amounts Expended by Grantee</u>	<u>Has Grantee Diverted Any Funds to Knowledge of Grantor</u>	<u>Date of Reports Received From Grantee</u>	<u>Date and Results of Any Verification of Grantee's Report</u>
Internet Archive P.O. Box 29244 116 Sheridan Avenue San Francisco, CA 92129 Tax Status Private Operating Foundation	\$1,000,000 12/12/06 (Paid in 2006) (-0-)	To digitize select high-profile collections from five world-class institutions and strengthen the open access approach to recorded knowledge	NA	No	NA	NA
Work Family Directions, Inc Watertown, PA 02472 Tax Status Corporation	\$45,000 6/22/06 (Paid in 2006) (\$45,000)	To support research on understanding 21 st century careers in order to shape career path alternatives	\$45,000	No	Final Substantive report dated 8/24/07 Final Financial report dated 9/28/07	Reports from Grantee as noted in column (vi)
Work Family Directions, Inc Watertown, PA 02472 Tax Status Corporation	\$45,000 8/10/06 (Paid in 2006) (\$45,000)	To design a survey and process for assessing the salience of workplace flexibility to the U S workforce	\$11,025	No	Interim Substantive report dated 8/29/07. Interim Financial report dated 10/1/07	Reports from Grantee as noted in column (vi)
Building Wellness Consultancy, Inc Alpharetta, GA 30022 Tax Status For Profit Organization	\$45,000 9/25/06 (Paid in 2006) (\$45,000)	To provide partial support for a study of enhanced air filtration in buildings.	NA	No	NA	NA

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 C/O ALFRED P. SLOAN FOUNDATION 630 FIFTH AVENUE NEW YORK, NY 10111	MEMBER/TRUSTEE/PRESIDENT 40.00	660,037.	74,244.	NONE
WILLIAM B. PETERSEN C/O ALFRED P. SLOAN FOUNDATION 630 FIFTH AVENUE NEW YORK, NY 10111	VP/CHIEF INVESTMENT OFFICER 40.00	923,611.	78,958.	NONE
CHRISTOPHER T. SIA C/O ALFRED P. SLOAN 630 FIFTH AVENUE NEW YORK, NY 10111	TREASURER/CHIEF TECH OFFICER 40.00	155,800.	67,323.	NONE
MICHAEL S. TEITELBAUM AS OF 10/11/05 C/O ALFRED P. SLOAN FOUNDATION 630 FIFTH AVENUE NEW YORK, NY 10111	VICE PRESIDENT 40.00	231,163.	78,958.	NONE
JUNE YEARWOOD RESIGNED 7/14/2006 C/O ALFRED P. SLOAN 630 FIFTH AVENUE NEW YORK, NY 10111	VP & SECRETARY 40.00	132,359.	42,405.	NONE
STEPHEN L. BROWN 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2.00	22,500.	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 RETIRED 6/7/06 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2.00	8,250.	NONE	NONE
WILLIAM E. HOGLAND 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2.00	19,250.	NONE	NONE
SANDRA O. MORSE 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2.00	21,250.	NONE	NONE
RICHARD E. SALOMON 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2.00	21,250.	NONE	NONE
HAROLD T. SHAPIRO 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER/TRUSTEE AND CHARIMAN 3.00	23,750.	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
ROBERT M. SOLOW 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2.00	17,250.	NONE	NONE
MARTA TIENDA 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2.00	21,250.	NONE	NONE
DENNIS WEATHERSTONE 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2.00	20,500.	NONE	NONE
SHEILA E. WIDNALL 630 FIFTH AVENUE 2550 NEW YORK, NY 10111	MEMBER & TRUSTEE 2.00	17,000.	NONE	NONE
GRAND TOTALS		2,295,220.	341,888.	NONE

990PF, PART VIII - COMPENSATION OF THE FIVE HIGHEST PAID EMPLOYEES

NAME AND ADDRESS	TITLE AND TIME DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
KATHLEEN E. CHRISTENSEN C/O ALFRED P. SLOAN FDN 630 FIFTH AVENUE NEW YORK, NY 10111	PROGRAM DIRECTOR 40.00	221,586.	80,318.	NONE
A. FRANK MAYADAS C/O ALFRED P. SLOAN FDN 630 FIFTH AVENUE NEW YORK, NY 10111	PROGRAM DIRECTOR 40.00	247,730.	78,929.	NONE
JOSEPH S. BOHRER C/O ALFRED P. SLOAN FDN 630 FIFTH AVENUE NEW YORK, NY 10111	INVESTMENT DIRECTOR 40.00	311,600.	74,646.	NONE
DORON WEBER C/O ALFRED P. SLOAN FDN 630 FIFTH AVENUE NEW YORK, NY 10111	PROGRAM DIRECTOR 40.00	201,750.	75,735.	NONE
GAIL M. PESYNA C/O ALFRED P. SLOAN FDN 630 FIFTH AVENUE NEW YORK, NY 10111	PROGRAM DIRECTOR 40.00	201,750.	75,735.	NONE
TOTAL COMPENSATION		1,184,416.	385,363.	NONE

990PF, PART VIII- COMPENSATION OF THE FIVE HIGHEST PAID PROFESSIONALS
=====

NAME AND ADDRESS -----	TYPE OF SERVICE -----	COMPENSATION -----
AVENUE ASIA CAPITAL MGMT, LP NEW YORK, NY 10022	INVESTMENT MGMT	219,035.
CP COGENT SECURITIES LP DALLAS, TX 75201	INVESTMENT MGMT	1,946,606.
CAMBRIDGE ASSOCIATES BOSTON, MA 02110	CONSULTANTS	197,709.
MELLON TRUST CO EVERETT, MA 02149	CUSTODIAN	4,186,646.
SIMPSON THACHER & BARTLETT, LLP 425 LEXINGTON AVENUE NEW YORK, NY 10017	LEGAL	101,856.
	TOTAL COMPENSATION	----- 6,651,852. =====

2006
FORM 990-PF
STATEMENT 17
PART XV.2

For information regarding areas of interest, grants, fellowships, and projects, see Foundation 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 Alfred P 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) Alfred P 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

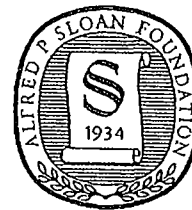
SLOAN INDUSTRY STUDIES FELLOWSHIPS

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 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>



June 2006

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

ALFRED P. SLOAN, JR.

The text of this brochure, as well as
a list of recipients of the Fellowships in
2005 and 2006 can be found at
[http //www sloan org/programs/fellow_announ.shtml](http://www.sloan.org/programs/fellow_announ.shtml)

The Alfred P. Sloan Foundation is pleased to announce the availability of Industry Studies Fellowships to support the development of industry studies, a multidisciplinary field of research on industries that is grounded in direct observation. The Sloan Industry Studies Program, which includes twenty-six Sloan Industry Centers as well as affiliated faculty members working independently in many other university settings, encourages research cooperation between academics and industry in order to stimulate new lines of inquiry and broaden the impact of related scholarship.

Modeled after the prestigious Sloan Research Fellowships for early-career scientists, Industry Studies Fellowships are intended to recognize and support junior faculty members in a wide range of academic disciplines. Awards are made to scholars who show the most outstanding promise of making important contributions to understanding the complex systems of companies, product and labor markets, institutions and their interactions that shape the multifaceted environment of modern 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 academic research grounded in direct observation that involves interaction by scholars with people in their workplaces.

To qualify as industry studies research, a candidate's scholarship should demonstrate significant personal investment in developing an understanding of the markets, firms and institutions that characterize a particular

industry. Generally this involves the integration of direct observation with appropriate theory and analysis. Therefore, the role of direct observation should be evident in the research of any fellowship candidate, as reflected in the selection of the topics addressed, the methodologies employed, related analysis, and/or the interpretation of findings. 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.

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 Foundation may choose to award more than five fellowships in a given year. The 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 Industry Studies Fellows, once chosen, are free to pursue any direction of original investigation in industry studies, subject to an expectation that they will establish or maintain close working relationships within a chosen industry.

Procedures

1. 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 the most recent Ph.D.*

or equivalent 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. If any of the above circumstances apply, the nomination letter (see below) should provide a clear explanation. 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 high standards of this program, and strongly encourages the participation of women and members of underrepresented minority groups.

Nomination for the fellowship award in any given year does not preclude re-nomination of that candidate in a subsequent year, as long as the prerequisites for nomination are met and the candidate did not receive a fellowship in a previous year.

2. 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 at www.sloan.org. 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. Missing support letters are generally detrimental to a nominee's prospects. 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 should accompany the nomination form and letter.

These materials must 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 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.* The nominee's scholarship should demonstrate excellence by evidence such as peer review, public recognition, awards, and similar markers of achievement. In the review process, significant weight is attached to the nominee's tangible record of scholarship once established in a faculty position.

Nominations are due by October 15 for awards to begin in the following academic year. 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 early in February.

Nomination forms and supporting letters should be mailed to:

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

3. Terms of awards

Fellowships are awarded for a two-year period, 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 transfer unexpended funds to the new institution. The size of the award is \$45,000 for the 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 salary or for indirect or overhead charges by the Fellow's institution. Expenditures must be approved by the Fellow's department chair and must be in accord with the policies of the institution.

4. 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 Fellows were selected in 2004 and four Fellows were selected in 2005 on the basis of their exceptional promise to contribute to the field of industry studies, to the advancement of knowledge, and to U.S. industrial development and economic competitiveness.

ALFRED P. SLOAN FOUNDATION - 13-1623877

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Grants and Contributions Authorized, Paid
or Approved for Future Payments During 2006
No recipient has any relationship with a foundation manager or substantial contributor

Class of Activity	Authorized During Year (Book Basis)	Paid During Year	Approved For Future Payment
I. GENERAL PROGRAM:			
1. Research Fellowships	5,319,073	7,929,073	-
Net Research Fellowships to be granted in ensuing year	190,000		
2. Trustee Grants	55,867,144	55,782,342	52,827,356
3. Officer Grants	2,613,921	2,613,921	-
4. Minority PHD Grants to Schools	-	-	-
5. Other Grant Appropriations for Grants & Related Expenses	6,029,829	-	-
TOTAL PROGRAM	<u>70,019,967</u>	<u>66,325,336</u>	<u>52,827,356</u>
II. OTHER FUTURE COMMITMENTS:			
APPROPRIATION FOR GRANTS IN ENSUING YEAR:			
A. Officer Grants	2,700,000
B. Research Fellowships	<u>5,410,000</u>
TOTAL OTHER FUTURE COMMITMENTS			<u>8,110,000</u>
TOTAL			<u>60,937,356</u>

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Barnard College New York, NY <i>Alfred P. Sloan Research Fellowship for Dr Dylan P Thurston in Mathematics (BR-4594)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Boston University Boston, MA <i>Alfred P Sloan Research Fellowship for Dr. Robert Pollack in Mathematics (BR-4559)</i> \$45,000 2006	45,000	45,000	-	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	-	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	-	22,500	-	170 (b) (1) (A) (ii)
Brandeis University Waltham, MA <i>Alfred P. Sloan Research Fellowship for Dr Oleg V. Ozerov in Chemistry (BR-4560)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	Foreign Educational Inst.
University of British Columbia Vancouver, British Columbia, <i>Alfred P Sloan Fellowship to Dr. Steven Plotkin in Physics (BR-4446)</i> \$45,000 2005	-	22,500	-	Foreign Educational Inst

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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	-	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	-	22,500	-	Foreign Educational Inst.
University of British Columbia Vancouver, British Columbia, <i>Alfred P. Sloan Research Fellowship for Dr. Mona Inesa Berciu in Physics (BR-4561)</i> \$45,000 2006	45,000	45,000	-	Foreign Educational Inst.
University of British Columbia Vancouver, British Columbia, <i>Alfred P. Sloan Research Fellowship for Dr. Jozsef Solymosi in Mathematics (BR-4562).</i> \$45,000 2006	45,000	45,000	-	Foreign Educational Inst
Brown University Providence, RI <i>Alfred P. Sloan Research Fellowship for Dr. Amy Greenwald in Computer Science (BR-4563)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)
California Institute of Technology Pasadena, CA <i>Alfred P. Sloan Research Fellowship for Marc W. Bockrath in Physics (BR-4564).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Fellowship to Dr. Edward Miguel in Economics (BR-4450)</i> \$45,000 2005	-	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	-	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	-	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	-	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	-	22,500	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Research Fellowship for Dr. Joshua Simon Bloom in Physics (BR-4565)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Research Fellowship for Dr. Jamie H. Doudna Cate in Chemistry (BR-4566)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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University of California at Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Phillip Lewis Geissler in Chemistry (BR-4567)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P. Sloan Research Fellowship for Dr. David S Lee in Economics (BR-4568).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr Jan T, Liphardt in Physics (BR-4569)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Haw Yang in Chemistry (BR-4570)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California at Berkeley Berkeley, CA <i>Alfred P Sloan Research Fellowship for Dr. Martin Olsson in Mathematics (BR-4657) Fellow formerly at Texas, U. of - Austin, moved to Berkeley before check was sent out.</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA <i>Alfred P Sloan Fellowships to Dr Kai Liu in Physics (BR- 4455)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA <i>Alfred P. Sloan Fellowship to Dr Roman Vershynin in Mathematics (BR-4456)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)

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University of California, Davis Davis, CA <i>Alfred P. Sloan Research Fellowship for Dr. Patrice Koehl in Computational and Evolutionary Molecular Biology (BR-4571)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California, Davis Davis, CA <i>Alfred P. Sloan Research Fellowship for Dr. Benjamin J. Morris in Mathematics (BR-4572)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA <i>Alfred P. Sloan Fellowship to Dr. Frances Chance in Neuroscience (BR-4457)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA <i>Alfred P. Sloan Fellowships to Dr. Natasha Komarova in Mathematics (BR-4458)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA <i>Alfred P. Sloan Fellowship to Dr. Thorsten Ritz in Molecular Biology (BR-4459)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Irvine Irvine, CA <i>Alfred P. Sloan Research Fellowship for Dr. Vladimir Baranovsky in Mathematics (BR-4573)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P. Sloan Foundation Fellowship to Dr. Matthias Doepke in Economics (BR-4460)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)

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University of California, Los Angeles Los Angeles, CA <i>Alfred P. Sloan Fellowship to Dr. Narutaka Ozawa in Mathematics (BR-4461)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Fellowship to Dr. Joshua Trachtenberg in Neurobiology (BR-4462)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr. James Warwick Bisley in Neuroscience (BR-4574)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P. Sloan Research Fellowship for Dr. Mark Arthur Frye in Neuroscience (BR-4575)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr. Thomas G Graeber in Computational and Evolutionary Molecular Biology (BR-4576)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr. Michael V Htirik in Mathematics (BR-4577)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California, Los Angeles Los Angeles, CA <i>Alfred P Sloan Research Fellowship for Dr. Heather D. Maynard in Chemistry (BR-4578).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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University of California, Los Angeles Los Angeles, CA <i>Alfred P. Sloan Research Fellowship for Dr Jianwei Miao in Physics (BR-4579)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)
University of California, San Diego La Jolla, CA <i>Alfred P. Sloan Fellowship to Dr Glenn Tesler in Molecular Biology (BR-4464)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, San Diego La Jolla, CA <i>Alfred P. Sloan Research Fellowship for Dr Lisa M Boulanger in Neuroscience (BR-4580)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of California, San Diego La Jolla, CA <i>Alfred P. Sloan Research Fellowship for Dr Alin Deutsch in Computer Science (BR-4581)</i> \$45,000 2006	45,000	45,000	-	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	-	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	-	22,500	-	170 (b) (1) (A) (ii)

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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 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, San Francisco San Francisco, CA <i>Alfred P. Sloan Fellowship to Dr Christopher A Voigt in Molecular Biology (BR-4468)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Santa Barbara Santa Barbara, CA <i>Alfred P. Sloan Fellowship to Dr. Frank L H Brown in Chemistry (BR-4469)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Santa Barbara Santa Barbara, CA <i>Alfred P Sloan Fellowships to Dr Everett Lipman in Physics (BR-4470)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Santa Barbara Santa Barbara, CA <i>Alfred P Sloan Fellowship to Dr Jeff Moehlis in Mathematics (BR-4471)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Santa Barbara Santa Barbara, CA <i>Alfred P. Sloan Fellowship to Dr Milen Yakimov in Mathematics (BR-4472)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Santa Barbara Santa Barbara, CA <i>Alfred P Sloan Research Fellowship for Dr Frederic G Gibou in Mathematics (BR-4582)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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University of California, Santa Cruz Santa Cruz, CA <i>Alfred P. Sloan Fellowship to Dr. Cormac Flanagan in Computer Science (BR-4473)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of California, Santa Cruz Santa Cruz, CA <i>Alfred P. Sloan Research Fellowship for Dr. Joshua M. Stuart in Computational and Evolutionary Molecular Biology (BR- 4583).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA <i>Alfred P. Sloan Research Fellowship for Dr. Anastassia Atlamaki in Computer Science BR-4474)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA <i>Alfred P. Sloan Fellowship to Dr. Karl Crary in Computer Science (BR-4475)</i> \$45,000 2005	-	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	-	22,500	-	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA <i>Alfred P. Sloan Research Fellowship for Dr. Catalina Achim in Chemistry (BR-4584)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA <i>Alfred P. Sloan Research Fellowship for Dr. Justin C. Crowley in Neuroscience (BR-4585)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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Carnegie Mellon University Pittsburgh, PA <i>Alfred P. Sloan Research Fellowship for Dr. Carlos E. Guestrin in Computer Science (BR-4586)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA <i>Alfred P. Sloan Research Fellowship for Dr. Adrian Perrig in Computer Science (BR-4588)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P. Sloan Fellowships to Dr. Chuan He in Chemistry (BR-4478)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P. Sloan Fellowship to Dr. David Arthur Mazziotti in Chemistry (BR-4479)</i> \$45,000 2005	-	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	-	22,500	-	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P. Sloan Research Fellowship for Dr. Cheng Chun in Physics (BR-4589)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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University of Chicago Chicago, IL <i>Alfred P. Sloan Research Fellowship for Dr Ali Hortacsu in Economics (BR-4590).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr Mihnea Popa in Mathematics (BR-4591)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Chicago Chicago, IL <i>Alfred P Sloan Research Fellowship for Dr Wendy Wei Zhang in Physics (BR-4592)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Colorado State University Fort Collins, CO <i>Alfred P Sloan Fellowship to Dr Randy A Bartels in Physics (BR-4481)</i> \$45,000 2005	-	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	-	22,500	-	170 (b) (1) (A) (ii)
University of Colorado, Boulder Boulder, CO <i>Alfred P Sloan Research Fellowship for Dr. Andrew J. Phillips in Chemistry (BR-4593).</i> \$45,000 2006	45,000	45,000	-	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 2005	-	22,500	-	170 (b) (1) (A) (ii)

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Columbia University New York, NY <i>Alfred P Sloan Fellowship to Dr Amber Dawn Miller in Physics (BR-4484)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Alfred P. Sloan Fellowship to Dr Ravi Ramamoorthi in Computer Science (BR-4485)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Alfred P Sloan Fellowship to Dr Rocco Servedio in Computer Science (BR-4486)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Alfred P Sloan Research Fellowship for Dr Ming Zhou in Neuroscience (BR-4595)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Alfred P Sloan Fellowship to Dr Colleen E Clancy in Computational Molecular Biology (BR-4487)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Alfred P Sloan Fellowship to Dr Brian R Crane in Chemistry (BR-4488)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Alfred P Sloan Fellowship to Dr Erich Mueller in Physics (BR-4489)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)

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Cornell University Ithaca, NY <i>Alfred P. Sloan Fellowship to Dr Camil Muscalu in Mathematics BR-4490)</i> \$45,000 2005	-	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	-	22,500	-	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Alfred P. Sloan Research Fellowship for Dr Stephen R Marschner in Computer Science (BR-4596)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Cornell University Ithaca, NY <i>Transfer of Alfred P. Sloan Research Fellowship for Dr Doug James in Computer Science (BR-4587T)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Dartmouth College Hanover, NH <i>Alfred P. Sloan Fellowship for Dr Chris Bailey-Kellogg in Computer Science (BR-4492)</i> \$45,000 2005	-	22,500	-	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	-	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	-	22,500	-	170 (b) (1) (A) (ii)

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Duke University Durham, NC <i>Alfred P. Sloan Fellowship to Dr Uwe Ohler in Molecular Biology (BR-4495)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Duke University Durham, NC <i>Alfred P. Sloan Fellowship to Dr W Daniel Tracey in Neuroscience (BR-4496)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Duke University Durham, NC <i>Alfred P Sloan Research Fellowship for Dr Ryohei Yasuda in Neuroscience (BR-4597)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)
Emory University Atlanta, GA <i>Alfred P Sloan Research Fellowship for Dr Peng Jin in Neuroscience (BR-4598).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Emory University Atlanta, GA <i>Alfred P. Sloan Research Fellowship for Dr Astrind A Prinz in Neuroscience (BR-4599).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Florida State University Research Foundation, Inc. Tallahassee, FL <i>Alfred P Sloan Research Fellowship for Dr. Irinel Chiorescu in Physics (BR-4600).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (iv)

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George Washington University Washington, DC <i>Alfred P Sloan Research Fellowship for Dr Lihana D. Florea in Computational and Evolutionary Molecular Biology (BR- 4601)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA <i>Alfred P Sloan Fellowships to Dr Alex Kuzmich in Physics (BR-4498)</i> \$45,000 2005	-	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	-	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	-	22,500	-	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA <i>Transfer of Alfred P Sloan Research Fellowship for Dr. Chongchun Zeng in Mathematics (BR-4436T)</i> \$30,165 2006	30,165	30,165	-	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA <i>Alfred P Sloan Research Fellowship for Dr Subhash Khot in Computer Science (BR-4602)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)

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Harvard University Cambridge, MA <i>Alfred P Sloan Fellowship to Dr David C Parkes in Computer Science (BR-4503)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr David Charbonneau in Physics (BR-4603)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr. Marcelo J Moreira in Economics (BR-4604)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>Alfred P Sloan Fellowship to Dr Marc J. Melitz in Economics (BR-4502) Transferring to Princeton U. Grant made on July 20, 2006</i> \$22,500 2005	(22,500)	-	-	170 (b) (1) (A) (ii)
University of Hawaii Honolulu, HI <i>Alfred P Sloan Fellowships to Dr Michael C Luu in Physics (BR-4504)</i> \$45,000 2005	-	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	-	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	-	22,500	-	170 (b) (1) (A) (ii)

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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	-	22,500	-	170 (b) (1) (A) (ii)
University of Illinois, Urbana-Champaign Urbana, IL <i>Alfred P. Sloan Research Fellowship for Dr. Brian DeMarco in Physics (BR-4605).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Indiana University Bloomington, IN <i>Alfred P Sloan Fellowship to Dr Daniel J Mindiola in Chemistry (BR-4509)</i> \$45,000 2005	-	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	-	22,500	-	170 (b) (1) (A) (ii)
Iowa State University Ames, IA <i>Alfred P. Sloan Research Fellowship for Dr. Ruslan Prozorov in Physics (BR-4606).</i> \$45,000 2006	45,000	45,000	-	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	-	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	-	22,500	-	170 (b) (1) (A) (ii)

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Johns Hopkins University Baltimore, MD <i>Alfred P. Sloan Fellowships to Dr. David Kaplan in Physics (BR-4513)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P. Sloan Fellowship to Dr. Guo-li Ming in Neuroscience (BR-4514)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P. Sloan Research Fellowship for Dr. Samer Hattar in Neuroscience (BR-4607)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Johns Hopkins University Baltimore, MD <i>Alfred P. Sloan Research Fellowship for Dr. Mollie Katherine Meffert in Neuroscience (BR-4608)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD <i>Alfred P. Sloan Research Fellowship for Dr. Alessandra Buonanno in Physics (BR-4615)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Maryland, College Park College Park, MD <i>Alfred P. Sloan Research Fellowship for Dr. Min Ouyang in Physics (BR-4616)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)

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Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Fellowship to Dr Victor Chernozhukov in Economics (BR-4516)</i> \$45,000 2005	-	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	-	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> \$22,500 2005	(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	-	22,500	-	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr George Marios Anagnostos in Economics (BR-4609).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr. Erik D Demaine in Computer Science (BR-4610)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr. Fredo Durand in Computer Science (BR-4611)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Dina Katabi in Computer Science (BR-4612).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P. Sloan Research Fellowship for Dr Kiran Sridhara Kedlaya in Mathematics (BR-4613)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Alfred P Sloan Research Fellowship for Dr Muhamet Yildiz in Economics (BR-4614)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)
McGill University Montreal, Quebec, <i>Alfred P Sloan Research Fellowship for Dr. Ehab Abouheif in Computational and Evolutionary Molecular Biology (BR-4617)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
McGill University Montreal, Quebec, <i>Alfred P Sloan Research Fellowship for Dr Andrew Cumming in Physics (BR-4618)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
McGill University Montreal, Quebec, <i>Alfred P. Sloan Research Fellowship for Dr Christopher C Pack in Neuroscience (BR-4619)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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Michigan State University East Lansing, MI <i>Alfred P Sloan Fellowship to Dr Michael Feig in</i> <i>Computational Biology (BR-4522)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Michigan State University East Lansing, MI <i>Alfred P. Sloan Fellowship to Dr. Fengbo Hang in</i> <i>Mathematics (BR-4523)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Fellowship for Dr Jinho Baik for Mathematics</i> <i>(BR-4524)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P. Sloan Fellowship to Dr Adam J. Matzger in</i> <i>Chemistry (BR-4525)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P. Sloan Research Fellowship for Dr Anna C Gilbert</i> <i>in Mathematics (BR-4620)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P. Sloan Research Fellowship for Dr Jennifer Ogilvie</i> <i>in Physics (BR-4621)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P Sloan Research Fellowship for Dr Noah Rosenberg</i> <i>in Computational and Evolutionary Molecular Biology (BR-</i> <i>4622)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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University of Michigan Ann Arbor, MI <i>Alfred P. Sloan Research Fellowship for Dr. Melanie S Sanford in Chemistry (BR-4623)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>Alfred P. Sloan Research Fellowship for Dr. Xian-Zhong Shawn Xu in Neuroscience (BR-4624)</i> \$45,000 2006	45,000	45,000	-	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	-	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	-	22,500	-	170 (b) (1) (A) (ii)
University of Minnesota Minneapolis, MN <i>Alfred P. Sloan Research Fellowship for Dr. Daniel P. Cronin-Hennessy in Physics (BR-4625)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)
New York University New York, NY <i>Alfred P. Sloan Research Fellowship for Dr. Sinan Gunturk in Mathematics (BR-4626)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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New York University New York, NY <i>Alfred P. Sloan Research Fellowship for Dr. Anna-Karin Tornberg in Mathematics (BR-4627)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill, NC <i>Alfred P. Sloan Research Fellowship for Dr. Jeffrey S. Johnson in Chemistry (BR-4628)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill, NC <i>Alfred P. Sloan Research Fellowship for Dr. Mark J. Zylka in Neuroscience (BR-4629)</i> \$45,000 2006	45,000	45,000	-	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	-	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	-	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	-	22,500	-	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-5432)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)

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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	-	22,500	-	170 (b) (1) (A) (vi)
University of Oregon Eugene, OR <i>Alfred P. Sloan Research Fellowship for Dr. Joseph W Thornton in Computational and Evolutionary Molecular Biology (BR-4630)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Alfred P. Sloan Research Fellowship for Dr Michael T Green in Chemistry (BR-4631)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Research Fellowship for Dr Dezhe Z Jin in Neuroscience (BR-4632).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Alfred P Sloan Research Fellowship for Dr Omri Sarig in Mathematics (BR-4633)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Transfer of Alfred P Sloan Research Fellowship for Dr Vadim Kaloshin in Mathematics (BR-4333T)</i> \$10,260 2006	10,260	10,260	-	170 (b) (1) (A) (ii)

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University of Pennsylvania Philadelphia, PA <i>Alfred P. Sloan Fellowship to Dr. Mariya Drndic in Physics (BR-4535)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>Alfred P. Sloan Research Fellowship for Dr. Eric Meggers in Chemistry (BR-4634)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>Alfred P. Sloan Research Fellowship for Dr. Evelyn J Thomson in Physics (BR-4635)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)
University of Pittsburgh Pittsburgh, PA <i>Transfer of Alfred P. Sloan Research Fellowship for Dr. David Swigon in Computational and Evolutionary Molecular Biology, previously awarded to Dr. Hideki Innan (BR-4660T).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Polytechnic University Brooklyn, NY <i>Alfred P. Sloan Research Fellowship for Dr. John Iacono in Computer Science (BR-4636)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ <i>Alfred P. Sloan Fellowship to Dr. Markus K. Brunnermeyer in Economics (BR-4537)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)

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Princeton University Princeton, NJ <i>Alfred P Sloan Fellowship to Dr. Helene Rey in Economics (BR-4538)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ <i>Alfred P Sloan Fellowship to Dr. Olga Troyanskaya in Molecular Biology (BR-4539)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ <i>Alfred P Sloan Research Fellowship for Dr Marco Battaglini in Economics (BR-4637).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ <i>Alfred P Sloan Research Fellowship for Dr. Niklas Beisert in Physics (BR-4638)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ <i>Alfred P Sloan Research Fellowship for Dr. Coleen T Murphy in Neuroscience (BR-4640).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ <i>Alfred P. Sloan Research Fellowship for Dr Li-Shuan Peh in Computer Science (BR-4641).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Princeton University Princeton, NJ <i>Alfred P Sloan Research Fellowship for Dr. Alice Shapley in Physics (BR-4642)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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Name and Address

General Program	<u>Authorized</u>	<u>Amount Paid</u>	<u>For Future</u>	<u>Tax Status</u>
Research Fellowships	<u>During</u>	<u>2006</u>	<u>Payment</u>	
	<u>Year</u>			
Princeton University Princeton, NJ <i>Transfer of Alfred P. Sloan Research Fellowship for Dr. Marc J. Melitz in Economics (BR-4502T)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Purdue University West Lafayette, IN <i>Alfred P. Sloan Fellowship to Dr. Garth J. Simpson in Chemistry (BR-4540)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Purdue University West Lafayette, IN <i>Alfred P. Sloan Research Fellowship for Dr. Kyoung-Shin Choi in Chemistry (BR-4643)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Rice University Houston, TX <i>Alfred P. Sloan Research Fellowship for Dr. Shelley L. Harvey in Mathematics (BR-4644)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Rochester Rochester, NY <i>Alfred P. Sloan Research Fellowship for Dr. David H. Mathews in Computational and Evolutionary Molecular Biology (BR-4645)</i> \$45,000 2006	45,000	45,000	-	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	-	22,500	-	170 (b) (1) (A) (ii)
Rutgers University Newark, NJ <i>Alfred P. Sloan Research Fellowship for Dr. Frieder Jakle in Chemistry (BR-4646)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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Grantee Organization
Name and Address

General Program	<u>Authorized</u>	<u>Amount Paid</u>	<u>For Future</u>	<u>Tax Status</u>
Research Fellowships	<u>During</u>	<u>2006</u>	<u>Payment</u>	
	<u>Year</u>			
Rutgers University Foundation New Brunswick, NJ <i>Alfred P. Sloan Research Fellowship for Dr. Emil Yuzbashyan in Physics (BR-4647).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (iv)
Rutgers University Foundation New Brunswick, NJ <i>Transfer of Alfred P. Sloan Research Fellowship for Dr. Van H. Vu in Mathematics (BR-4122T).</i> \$14,800 2006	14,800	14,800	-	170 (b) (1) (A) (iv)
Scripps Research Institute LaJolla, CA <i>Alfred P. Sloan Research Fellowship for Dr. Phil S. Baran in Chemistry (BR-4648).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (iii)
University of Southern California Los Angeles, CA <i>Alfred P. Sloan Fellowship to Dr. Tobias Ekholm in Mathematics (BR-4542)</i> \$45,000 2005	-	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	-	22,500	-	170 (b) (1) (A) (ii)
University of Southern California Los Angeles, CA <i>Alfred P. Sloan Research Fellowship for Dr. Xianghong Jasmune Zhou in Computational and Evolutionary Molecular Biology (BR-4649)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA <i>Alfred P. Sloan Fellowship to Dr. Mark J. Schnitzer in Neuroscience (BR-4544)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)

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Grantee Organization
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General Program Research Fellowships	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2006</u>	<u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
Stanford University Stanford, CA <i>Alfred P Sloan Research Fellowship for Dr Simon Brendle in Mathematics (BR-4639).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA <i>Alfred P Sloan Research Fellowship for Dr. Zhenan Bao in Chemistry (BR-4650).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA <i>Alfred P Sloan Research Fellowship for Dr Anne Brunet in Neuroscience (BR-4651)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA <i>Alfred P Sloan Research Fellowship for Dr Muriel Niederle in Economics (BR-4652)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Stanford University Stanford, CA <i>Alfred P Sloan Research Fellowship for Dr Tim Roughgarden in Computer Science (BR-4653)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Stony Brook Foundation Stony Brook, NY <i>Alfred P Sloan Research Fellowship for Dr. Stanislaus S. Wong in Chemistry (BR-4654)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (iv)
Stony Brook Foundation Stony Brook, NY <i>Alfred P. Sloan Research Fellowship for Dr. Aleksey Zinger in Mathematics (BR-4655)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (iv)

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General Program Research Fellowships	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2006</u>	<u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
Stony Brook Foundation Stony Brook, NY <i>Transfer of Alfred P. Sloan Research Fellowship for Dr Jason Starr in Mathematics (BR-4518T)</i> \$43,848 2006	43,848	43,848	-	170 (b) (1) (A) (iv)
University of Texas at Austin Austin, TX <i>Alfred P Sloan Fellowship to Dr. Gavril Farkas in Mathematics (BR-4545)</i> \$45,000 2005	-	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	-	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	-	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	-	22,500	-	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX <i>Alfred P Sloan Research Fellowship for Dr Thomas M Truskett in Chemistry (BR-4658)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Texas at Austin Austin, TX <i>Alfred P Sloan Research Fellowship for Dr Yen-Hsi Richard Tsai in Mathematics (BR-4659)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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General Program Research Fellowships	<u>Authorized During Year</u>	<u>Amount Paid 2006</u>	<u>For Future Payment</u>	<u>Tax Status</u>
<p>Texas A&M University College Station, TX <i>Alfred P. Sloan Research Fellowship for Dr Saskia Mioduszewski in Physics (BR-4656)</i> \$45,000 2006</p>	45,000	45,000	-	170 (b) (1) (A) (ii)
<p>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</p>	-	22,500	-	170 (b) (1) (A) (ii)
<p>University of Toronto Ontario, Canada, <i>Alfred P. Sloan Fellowship to Dr Sam Roweis in Computer Science (BR-4549)</i> \$45,000 2005</p>	-	22,500	-	Foreign Educational Inst
<p>University of Toronto Ontario, Canada, <i>Alfred P Sloan Research Fellowship for Dr Aaron Hertzmann in Computer Science (BR-4661)</i> \$45,000 2006</p>	45,000	45,000	-	Foreign Educational Inst.
<p>University of Toronto Ontario, Canada, <i>Alfred P Sloan Research Fellowship for Dr Arun Paramakanti in Physics (BR-4662)</i> \$45,000 2006</p>	45,000	45,000	-	Foreign Educational Inst
<p>University of Massachusetts, Worcester Worcester, MA <i>Alfred P. Sloan Fellowship to Dr Marc Freeman in Neuroscience (BR-4520)</i> \$45,000 2005</p>	-	22,500	-	170 (b) (1) (A) (ii)
<p>University of Utah Salt Lake City, UT <i>Alfred P. Sloan Research Fellowship for Dr. Janis Louie in Chemistry (BR-4663).</i> \$45,000 2006</p>	45,000	45,000	-	170 (b) (1) (A) (ii)

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General Program Research Fellowships	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2006</u>	<u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
University of Washington Seattle, WA <i>Alfred P. Sloan Fellowship to Dr. Daniel T. Chiu in Chemistry (BR-4550)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Fellowship to Dr. Adrienne Fairhall in Neuroscience (BR-4551)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Fellowship to Dr. Venkatesan Guruswami in Computer Science (BR-4552)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Fellowship to Dr. Mark Oskin in Computer Science (BR-4553)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Daniel R. Gamelin in Chemistry (BR-4664)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Alfred P. Sloan Research Fellowship for Dr. Isabella Novik in Mathematics (BR-4665)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Wesleyan University Middletown, KC <i>Alfred P. Sloan Fellowship to Dr. Greg A. Voth in Physics (BR-4554)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)

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General Program Research Fellowships	<u>Authorized During Year</u>	<u>Amount Paid 2006</u>	<u>For Future Payment</u>	<u>Tax Status</u>
University of Wisconsin, Madison Madison, WI <i>Alfred P Sloan Fellowship to Dr Jordan Ellenberg in Mathematics (BR-4555)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison, WI <i>Alfred P. Sloan Fellowships to Dr Daesung Lee in Chemistry (BR-4556)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison, WI <i>Alfred P Sloan Research Fellowship for Dr Helen Blackwell in Chemistry (BR-4666)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison, WI <i>Alfred P Sloan Research Fellowship for Dr Serguei Denissov in Mathematics (BR-4667)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison, WI <i>Alfred P. Sloan Research Fellowship for Dr Lingjun Li in Chemistry (BR-4668)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison, WI <i>Alfred P Sloan Research Fellowship for Dr Julie C. Mitchell in Computational and Evolutionary Molecular Biology (BR- 4669)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison, WI <i>Alfred P Sloan Research Fellowship for Dr Frank Petriello in Physics (BR-4670)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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Name and Address

General Program Research Fellowships	<u>Authorized</u> <u>During</u> <u>Year</u>	<u>Amount Paid</u> <u>2006</u>	<u>For Future</u> <u>Payment</u>	<u>Tax Status</u>
University of Wisconsin, Madison Madison, WI <i>Alfred P. Sloan Research Fellowship for Dr Ananth Seshadri (BR-4671)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
University of Wisconsin, Madison Madison, WI <i>Alfred P. Sloan Research Fellowship for Dr Martin T. Zann in Chemistry (BR-4672)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Yale University New Haven, CT <i>Alfred P. Sloan Fellowship for Dr Victor S Batista in Chemistry (BR-4557)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Yale University New Haven, CT <i>Alfred P. Sloan Fellowship to Dr Daniel McKinsey in Physics (BR-4558)</i> \$45,000 2005	-	22,500	-	170 (b) (1) (A) (ii)
Yale University New Haven, CT <i>Alfred P. Sloan Research Fellowship for Dr Anissa G. Ramirez in Chemistry (BR-4673).</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
York University North York Ontario, <i>Alfred P. Sloan Research Fellowship for Dr Stephen I Wright in Computational and Evolutionary Molecular Biology (BR-4674)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Grand Total	<u>5,319,073</u>	<u>7,929,073</u>	-	

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
AARF Foundation Washington, DC <i>Develop and implement workplace flexibility practices for an aging workforce in the Retail Sector (2006-3-21)</i>	425,040	267,040	158,000	509 (a) (2)
\$425,040 2006				
Advocates for Children of New York, Inc New York, NY <i>To continue support for and assist in the institutionalization of an internet-based forum for citizen-based performance assessment of and information about New York City public schools (2003-6-14)</i>	-	165,000	-	170 (b) (1) (A) (vi)
\$1,571,000 2003				
Advocates for Children of New York, Inc. New York, NY <i>To add one year of support for insideschools.org, an internet-based forum for citizen-based performance assessment of and information about New York City's public schools (2006-6-8)</i>	330,000	165,000	165,000	170 (b) (1) (A) (vi)
\$330,000 2006				
Alabama Agricultural and Mechanical University Huntsville, AL <i>Support for ALN Workshop for Regional HBCU's (2006-5-27 ALN)</i>	45,000	45,000	-	170 (b) (1) (A) (ii)
\$45,000 2006				
University of Alaska, Fairbanks Fairbanks, AK <i>For the expansion of the near-shore field project of the Census of Marine Life (2004-12-16)</i>	-	277,000	-	170 (b) (1) (A) (ii)
\$577,000 2004				
University of Alaska, Fairbanks Fairbanks, AK <i>To coordinate and implement the Arctic Census of Marine Life (2006-6-2)</i>	980,000	300,000	680,000	170 (b) (1) (A) (ii)
\$980,000 2006				
University of Alaska, Fairbanks Fairbanks, AK <i>To continue management and implementation of the near-shore component of the Census of Marine Life (2006-12-8)</i>	800,000	-	800,000	170 (b) (1) (A) (ii)
\$800,000 2006				
American Association for the Advancement of Science Washington, DC <i>To establish a AAAS Ctr for the Advancing Sci & Eng Capacity at the Amer Assoc for the Advancement of Science to help colleges & universities increase the participation of Amer students, especially underrepresented minorities & Women. (2004-6-12)</i>	-	50,000	-	509 (a) (2)
\$400,000 2004				

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
American Council on Education Washington, DC <i>Planning grants for the application process and marketing of the Alfred P Sloan Awards in Career Flexibility (2006-5-2 CFA)</i>	42,843	42,843	-	170 (b) (1) (A) (vi)
\$42,843 2006				
American Council on Education Washington, DC <i>Implementing, evaluating and sustaining workplace flexibility for tenured and tenure-track faculty (2006-3-19)</i>	627,931	272,650	355,281	170 (b) (1) (A) (vi)
\$627,931 2006				
American Council on Education Washington, DC <i>To cover the administrative costs of a second year of the Alfred P Sloan Awards for Faculty Career Flexibility (2006-10-17)</i>	315,926	315,926	-	170 (b) (1) (A) (vi)
\$315,926 2006				
American Film Institute Los Angeles, CA <i>To support screenwriting and production of science and technology films by the top film students (2006-3-30)</i>	420,000	140,000	280,000	170 (b) (1) (A) (vi)
\$420,000 2006				
American Friends of the Royal Society, Inc London, <i>To raise awareness in the international bioscience community about issues of dual-use research in the life sciences (2006-3-6)</i>	80,000	80,000	-	509 (a) (3)
\$80,000 2006				
American Museum of the Moving Image Astoria NY <i>To enhance the Sloan film program by exhibiting winning films on-line and by holding annual science-in-films events (2003-12 20)</i>	-	165,000	-	170 (b) (1) (A) (vi)
\$495,000 2003				
American Public Media Saint Paul MN <i>To produce and air workplace flexibility stories on the Work-Family Desk of Marketplace and Marketplace Morning Report (2005-12 14)</i>	-	52,800	-	170 (b) (1) (A) (vi)
\$52,800 2005				
American Sociological Association Washington, DC <i>Career and family transitions In and Out of the Academic Sector (2006-5-40 WPF)</i>	25,000	25,000	-	509 (a) (3)
\$25,000 2006				
University of Arizona Tucson, AZ <i>To fund an additional three years the recruitment and retention portion of the American Indian Graduate Program at the University of Arizona. (2006-3-17)</i>	231,557	72,681	158,876	170 (b) (1) (A) (ii)
\$231,557 2006				
Association of Government Accountants Alexandria, VA <i>To enhance and institutionalize the Certificate of Excellence in Service Efforts and Accomplishments Reporting Program (2005-6-16)</i>	-	200,000	160,000	509 (a) (2)
\$360,000 2005				
Association of Graduates of the United States Military Academy West Point, NY <i>To support the Bioterrorism Program at the Combating Terrorism Center at the United States Military Academy (2005-6-9)</i>	-	100,000	-	170 (b) (1) (A) (vi)
\$225,000 2005				

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Astrophysical Research Consortium Seattle, WA <i>To complete observations of the Sloan Digital Sky Survey and to add two new scientific projects (2004-3-11)</i>	-	1,700,000	1,000,000	170 (b) (1) (A) (vi)
\$5,400,000 2004				
Babson College Babson Park, MA <i>Support to continue surveys on growth and attitudes in online education. (2004-12-9)</i>	-	75,000	55,000	170 (b) (1) (A) (ii)
\$205,000 2004				
Baruch College of the City University of New York New York, NY <i>To continue the development of the eTownPanel, an internet-based panel survey of citizen satisfaction with their local government (2005-5-26 GAS)</i>	-	72,623	-	170 (b) (1) (A) (ii)
\$72,623 2005				
The Bellwether Group, Inc. Boston, MA <i>To conduct a roundtable on corporate preparedness for pandemic flu. (2006-5-37 BT)</i>	45,000	45,000	-	Expenditure Responsibility
\$45,000 2006				
BOLD Initiative, Inc New York, NY <i>Implement a team-based results-focused approach to flexibility in seventeen companies and disseminate results throughout the business community (2005-10-13)</i>	-	622,035	-	170 (b) (1) (A) (vi)
\$1,755,360 2005				
Boston College Chestnut Hill, MA <i>To support renewal of the Sloan Work-Family Network to provide services to the community of scholars and to provide education and outreach to the business community and state legislators on work- family research (2004-6-7)</i>	-	259,000	-	170 (b) (1) (A) (ii)
\$780,265 2004				
Boston College Chestnut Hill, MA <i>Support Sloan Center on Flexible Work Options and Older Workers (2005-6-18)</i>	-	974,178	896,000	170 (b) (1) (A) (ii)
\$2,990,474 2005				
Brandeis University Waltham, MA <i>Support research on the effects on families of the conflicts between parent work schedules and the school and transportation systems</i>	-	50,630	-	170 (b) (1) (A) (ii)
\$392,781 2003				
Brandeis University Waltham, MA <i>Support research on elder care concerns and stress and workplace flexibility (2005-10-12)</i>	-	196,000	-	170 (b) (1) (A) (ii)
\$392,097 2005				
Brandeis University Waltham, MA <i>To support longitudinal analyses exploring possible linkages between workplace flexibility and physical health outcomes (2006- \$388,758</i>	388,758	-	388,758	170 (b) (1) (A) (ii)
2006				

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
California State University Foundation Long Beach, CA <i>To advance Professional Science Master's degree programs in the California State University system. (2006-12-6)</i>	891,000	-	891,000	170 (b) (1) (A) (iv)
\$891,000 2006				
University of California at Berkeley Berkeley, CA <i>To study the development of the Chinese Semiconductor Industry (2006-3-11)</i>	220,000	110,000	110,000	170 (b) (1) (A) (ii)
\$220,000 2006				
University of California at Berkeley Berkeley, CA <i>Support research on the effects of federal funding on academic career advancement and family formation. (2006-3-33)</i>	375,510	187,510	188,000	170 (b) (1) (A) (ii)
\$375,510 2006				
University of California at Berkeley Berkeley, CA <i>To implement accelerator plan in accordance with Alfred P. Sloan Awards for Career Flexibility in the Academy (2006-5-50 CFA)</i>	125,000	-	125,000	170 (b) (1) (A) (ii)
\$125,000 2006				
University of California, Davis Davis, CA <i>To implement accelerator plan in accordance with Alfred P. Sloan Awards for Career Flexibility in the Academy (2006-5-42 CFA)</i>	125,000	125,000	-	170 (b) (1) (A) (ii)
\$125,000 2006				
University of California, Hastings College of the Law San Francisco, CA <i>For research and action in support of workplace flexibility in the legal profession. (2005-6-19)</i>	-	187,000	-	170 (b) (1) (A) (ii)
\$465,011 2005				
University of California, Hastings College of the Law San Francisco, CA <i>To support efforts to use the resources of the law to move America towards flexible workplaces (2006-12-3)</i>	690,000	-	690,000	170 (b) (1) (A) (ii)
\$690,000 2006				
University of California, Irvine Irvine, CA <i>Support to start a center for the Personal Computer Industry (2003-10-17)</i>	-	100,000	-	170 (b) (1) (A) (ii)
\$250,000 2003				

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
University of California, Irvine Irvine, CA <i>Support for study aimed at understanding where the value in manufacture and use of the iPod is captured (2006-12-24)</i>	125,000	-	125,000	170 (b) (1) (A) (ii)
\$125,000 2006				
University of California, Los Angeles Los Angeles, CA <i>To support the renewal grant for the Center on Ethnography of Everyday Lives of Families (2004-3-14)</i>	-	1,228,000	-	170 (b) (1) (A) (ii)
\$3,578,990 2004				
University of California, Los Angeles Los Angeles, CA <i>To continue for two years promoting and developing further research and scholarship by Lynn Stout and colleagues related to team production. (2003-3-14)</i>	-	288,000	-	170 (b) (1) (A) (ii)
\$508,000 2005				
University of California, Los Angeles Los Angeles, CA <i>To support screenwriting and production of science and technology films by the top film students (2006-3-24)</i>	304,000	101,333	202,667	170 (b) (1) (A) (ii)
\$304,000 2006				
University of California, Riverside Riverside, CA <i>Support to establish a Center for Internet Retailing, mainly funded through industry sources (2003-3-117)</i>	-	-	300,000	170 (b) (1) (A) (ii)
\$300,000 2003				
University of California, San Diego La Jolla, CA <i>To conduct the global census of life on seamounts for the Census of Marine Life (2004-12-18)</i>	-	250,000	-	170 (b) (1) (A) (ii)
\$600,000 2004				
University of California, San Diego La Jolla, CA <i>To develop, manage, and integrate the global census of coral reef ecosystems for the Census of Marine Life (2005-3-1)</i>	-	300,000	-	170 (b) (1) (A) (ii)
\$600,000 2005				
University of California, San Diego La Jolla, CA <i>Final support for Information Storage Industry Center (2005-12- \$500,000)</i>	-	250,000	250,000	170 (b) (1) (A) (ii)
\$500,000 2005				
University of Cape Town Private Bag X3, Rondebosch 7701, South Africa <i>To strengthen implementation of the Census of Marine Life in Sub- Saharan Africa. (2006-5-1 CML)</i>	45,000	45,000	-	Foreign Educational Inst.
\$45,000 2006				

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Carnegie Mellon University Pittsburgh, PA <i>To renew funding for the Electricity Industry Center for three years (2004-6-18)</i> \$750,000 2004	-	150,000	-	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh, PA <i>To write screenplays about science and technology and to write and produce science and technology teleplays for public television.</i> \$371,000 2004	-	121,665	-	170 (b) (1) (A) (ii)
Carnegie Mellon University Pittsburgh PA <i>Renewal support for Sloan Software Industry Center (2006-3-28)</i> \$500,000 2006	500,000	200,000	300,000	170 (b) (1) (A) (ii)
Catticus Corporation Berkeley CA <i>To produce broadcast and promote a one-hour PBS documentary about Fractal geometry (2005-12-7)</i> \$733,143 2005	-	366,571	366,572	170 (b) (1) (A) (vi)
CCAF-FCVI, Inc 55 Murray St KIN5M3, Ottawa Ontario, Canada <i>To increase the relevance to potential users of Canadian Public Performance Reports and to infuse the experience of the CCAF-FCVI into the work of GASB in the United States (2005-12-6)</i> \$450,000 2005	-	150,000	300,000	Foreign Educational Inst
CCAF-FCVI, Inc 55 Murray St KIN5M3, Ottawa Ontario, Canada <i>To fund the initial stages of website improvement CCAF-FCVI Inc</i> \$4,000 2006	4,000	4,000	-	Foreign Educational Inst
Center for Strategic and International Studies Washington DC <i>To build a national bioterrorism strategy to improve federal government performance and prepare citizens (2005-10-16)</i> \$618,550 2005	-	-	309,275	170 (b) (1) (A) (vi)
University of Chicago Chicago IL <i>To analyze and compare the offshoring strategies of firms in the component manufacturing industry including governmental policies influencing these companies' decisions in four developed countries: the U.S., Germany, Italy & Denmark. (2006-10-19)</i> \$150,000 2006	150,000	75,000	75,000	170 (b) (1) (A) (ii)
Citizens Union Foundation New York, NY <i>To enable the Gotham Gazette to advance public knowledge of and citizen support for performance measurement and reporting in New York City</i> \$100,000 2005	-	33,000	-	170 (b) (1) (A) (vi)
City Futures, Inc New York, NY <i>To develop and implement a strategy to leverage scientific and technological research in New York City into local economic development (2005-3-18)</i> \$160,000 2005	-	58,145	-	170 (b) (1) (A) (vi)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Research Foundation City University of New York, Baruch New York, NY <i>Support Cross-National Research on Working Time, Economic Well-Being, and Public Policy regarding employed parents and older workers (2004-12-3)</i> \$304,750 2004	-	122,725	-	170 (b) (1) (A) (ii)
Research Foundation of the City University of New York New York, NY <i>Support to complete institutionalization of ALN within CUNY (2004-6-19)</i> \$1,000,000 2004	-	250,000	-	509 (a) (3)
University of Colorado, Boulder Boulder, CO <i>To begin cataloging the indoor microbial world (2005-12-1)</i> \$1,152,033 2005	-	752,033	400,000	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>To write screenplays and produce films about science and</i> \$192,000 2004	-	64,000	-	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>To develop guidance for citizens on personal preparedness measures for pandemic influenza by supporting a workshop and related activities (2006-3-5)</i> \$121,730 2006	121,730	121,730	-	170 (b) (1) (A) (ii)
Columbia University New York, NY <i>Final grant support for the Sloan Telecommunications Industry Center (2006-3-18)</i> \$500,000 2006	500,000	200,000	300,000	170 (b) (1) (A) (ii)
Teachers College, Columbia University New York, NY <i>To support research, education, and outreach by the Community College Research Center (2003-6-4)</i> \$1,800,000 2003	-	600,000	-	170 (b) (1) (A) (ii)
Teachers College, Columbia University New York, NY <i>To assess issues associated with the fast-growing offerings in community colleges for workforce training in courses that do not</i> \$312,203 2006	312,203	212,203	100,000	170 (b) (1) (A) (ii)
Commission on Professionals in Science and Technology Washington, DC <i>Phase II of coordinated efforts to support the Master's degree in science and mathematics (2004-10-12)</i> \$187,849 2004	-	60,000	-	509 (a) (2)
Commission on Professionals in Science and Technology Washington, DC <i>To assemble and analyze data pertaining to the status of underrepresented minorities in academic career paths in</i> \$153,612 2005	-	153,612	-	509 (a) (2)
Commission on Professionals in Science and Technology Washington, DC <i>To extend and bring to conclusion the Science, Technology, Engineering and Mathematics Workforce Project (2006-3-27)</i> \$249,942 2006	249,942	85,000	164,942	509 (a) (2)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Community Research Council Chattanooga, TN <i>To determine ways to increase use of citizen-driven performance measurement in local governments in the Southeast United States (2006-5-31 GAS)</i> \$25,000 2006	25,000	25,000	-	509 (a) (3)
Community Research Council Chattanooga, TN <i>To fund the initial stages of website improvement for the Community Research Council (2006-5-25 MGW)</i> \$4,000 2006	4,000	4,000	-	509 (a) (3)
Congressional Quarterly, Inc. Washington, DC <i>To enable Governing Magazine to continue a multi-media publishing program on performance measurement and reporting in government (2006-12-14)</i> \$258,600 2006	258,600	-	258,600	Expenditure Responsibility
Connecticut Policy and Economic Council Hartford, CT <i>To renew support for and assist in the institutionalization of an Internet-based service requests system and citizen-based performance measurement and reporting in Connecticut and beyond (2003-6-15)</i> \$1,125,000 2003	-	110,000	-	170 (b) (1) (A) (vi)
University of Connecticut Storrs, CT <i>Transfer grant to initiate and manage the Census of Marine Zooplankton for the Census of Marine Life (Transfer grant - \$350,000 from the University of New Hampshire 2004-10-2)</i> \$350,000 2005	-	75,000	-	170 (b) (1) (A) (ii)
University of Connecticut Storrs, CT <i>To continue the implementation of the plankton field project of the Census of Marine Life (2006-10-9)</i> \$1,000,000 2006	1,000,000	340,000	660,000	170 (b) (1) (A) (ii)
Consortium for Oceanographic Research and Education Washington DC <i>To operate the International Secretariat in support of the Census of Marine Life and its Scientific Steering Committee (2004-6-2)</i> \$1,240,000 2004	-	310,000	-	170 (b) (1) (A) (vi)
Consortium for Oceanographic Research and Education Washington, DC <i>To operate the US National Committee for the Census of Marine Life</i> \$400,000 2005	-	200,000	200,000	170 (b) (1) (A) (vi)
Consortium for Oceanographic Research and Education Washington, DC <i>To operate the International Secretariat in support of the Census of Marine Life and its Scientific Steering Committee (2006-3-10)</i> \$2,200,000 2006	2,200,000	2,000,000	200,000	170 (b) (1) (A) (vi)
Cornell University Ithaca, NY <i>To support the Workshop "The Global Call Center Research"</i> \$33,025 2006	33,025	33,025	-	170 (b) (1) (A) (ii)
Corporate Voices for Working Families Washington, DC <i>Support exploratory research on workplace flexibility for low wage employees (2006-5-28 WPF)</i> \$45,000 2006	45,000	45,000	-	509 (a) (2)
Corporate Voices for Working Families Washington, DC <i>To support research on best corporate practices regarding Workplace Flexibility for lower wage employees (2006-12-1)</i> \$387,063 2006	387,063	-	387,063	509 (a) (2)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Council for Excellence in Government Washington, DC <i>To renew support for the major metropolitan emergency managers' "Learning and Exchange Forum." (2005-12-2)</i>	-	-	67,000	170 (b) (1) (A) (vi)
\$134,000 2005				
Council of Graduate Schools, Inc. Washington, DC <i>Institutionalization and promotion of the PSM degree as a regular feature of American graduate education. (2005-10-4)</i>	-	675,000	565,065	170 (b) (1) (A) (vi)
\$1 815,065 2005				
Council on Foundations, Inc. Washington, DC <i>General Support (Membership Dues) (2006-3-14)</i>	45,000	45,000	-	170 (b) (1) (A) (vi)
\$45 000 2006				
Dalhousie University Halifax, NOVA SCOTIA, B3H 4H6, Canada <i>To lead the data synthesis and prediction of future marine populations for the Census of Marine Life (2005-10-2)</i>	-	300,000	300,000	Foreign Educational Inst
\$900 000 2005				
Documentary Educational Resources Watertown, MA <i>To produce and broadcast a one-hour PBS documentary on maverick scientist Tommy Gold (2005-6-23)</i>	-	298,500	-	509 (a) (2)
\$597,000 2005				
Duke University Durham, NC <i>To implement accelerator plan in accordance with Alfred P. Sloan Awards for Career Flexibility in the Academy (2006-5-46 CFA)</i>	250,000	250,000	-	170 (b) (1) (A) (ii)
\$250,000 2006				
Economic Policy Institute Washington, DC <i>To assess R & D Competitiveness policies and proposals and analyze the distribution and magnitude of the costs of globalization. (2006-12-22)</i>	333,000	-	333,000	170 (b) (1) (A) (vi)
\$333,000 2006				
Educational Broadcasting Corporation New York, NY <i>Support for a four-part science series on PBS with Alan Alda (2005)</i>	-	-	500,000	170 (b) (1) (A) (vi)
\$1 000 000 2005				
Ellis, Richard New York, NY <i>To complete a popular book synthesizing early findings and present knowledge for the Census of Marine Life. (2005-6-3)</i>	-	10,000	-	*#
\$80,000 2005				
Emory University Atlanta, GA <i>To support a renewal grant for the Center for Myth and Ritual in</i>	-	1,074,684	-	170 (b) (1) (A) (ii)
\$2,965,705 2004				
Employment Policy Foundation Washington, DC <i>To support the Balancing Act Newsletter (2004-6-8)</i>	(43,000)	(43,000)	-	170 (b) (1) (A) (vi)
\$88,580 2004				
Ensemble Studio Theatre, Inc New York, NY <i>To commission and produce new plays about science and</i>	-	540 430	-	170 (b) (1) (A) (vi)
\$1,524,430 2004				
University of Exeter North Cote House, Queens Drive, Exeter Devon, UK EX4-4QJ <i>To renew support for efforts to raise awareness in the bioscience community about issues of dual-use research. (2006-12-29)</i>	277,210	-	277,210	Foreign Educational Inst.
\$277,210 2006				

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Families and Work Institute, Inc. New York, NY <i>To support two years of When Work Works, a public engagement campaign, to promote and facilitate a more flexible workplace. (2005-3-31)</i> \$2,401,316 2005	-	1,393,000	-	170 (b) (1) (A) (vi)
Families and Work Institute, Inc. New York, NY <i>Planning grants for the application process and marketing of Alfred P. Sloan Awards in Career Flexibility (2006-5-3 CFA)</i> \$41,342 2006	41,342	41,342	-	170 (b) (1) (A) (vi)
Families and Work Institute, Inc. New York, NY <i>Develop survey instruments and administer the application process for the Alfred P. Sloan Awards for faculty career flexibility (2006-5-20 CFA)</i> \$112,000 2006	112,000	112,000	-	170 (b) (1) (A) (vi)
Families and Work Institute, Inc. New York, NY <i>To support data collection for the 2007 National Study of the Changing Workforce (NSCW) and provide a benchmarking report on the status of workplace flexibility in the U.S. (2006-12-2)</i> \$1,083,000 2006	1,083,000	-	1,083,000	170 (b) (1) (A) (vi)
Financial Accounting Foundation Norwalk, CT <i>To fund further activities leading to an assessment of whether reported performance information possesses the necessary characteristics for inclusion as part of general purpose external</i> \$415,000 2004	-	147,000	-	170 (b) (1) (A) (vi)
University of Florida Gainesville, FL <i>To implement accelerator plan in accordance with Alfred P. Sloan Awards for Career Flexibility in the Academy (2006-5-43 CFA)</i> \$250,000 2006	250,000	250,000	-	170 (b) (1) (A) (ii)
Foundation Center Washington, DC <i>Renewal of operational support (2005-3-5)</i> \$195,000 2005	-	65,000	65,000	170 (b) (1) (A) (vi)
Franklin W. Olin College of Engineering Needham, MA <i>Support for a wide range of activities in support of the world-wide online education community, some continuing, some new (2005-6-10)</i> \$1,000,000 2005	-	500,000	-	170 (b) (1) (A) (ii)
Franklin W. Olin College of Engineering Needham, MA <i>Support for 8th Annual Sloan-C summer workshop (2005-12-13)</i> \$101,000 2005	-	101,000	-	170 (b) (1) (A) (ii)
Franklin W. Olin College of Engineering Needham, MA <i>Funding for Sloan-C activities which support the ALN teaching community (2006-6-10)</i> \$1,060,000 2006	1,060,000	500,000	560,000	170 (b) (1) (A) (ii)
French American Cultural Foundation Washington, DC <i>To enhance the participation and visibility of the Census of Marine Life in the Jacques Perrin film festival (2006-5-17 CML)</i> \$25,000 2006	25,000	25,000	-	509 (a) (2)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Fund for The City of New York New York, NY <i>For continued support of the Sloan Public Service Awards (2005-12-11)</i> \$450,000 2005	-	150,000	300,000	170 (b) (1) (A) (vi)
Galatee Films <i>To integrate the Census of Marine Life into a major motion picture about the state of the oceans. (2005-10-20)</i> \$2,000,000 2005	-	1,000,000	1,000,000	Expenditure Responsibility
George Mason University Foundation, Inc Fairfax, VA <i>To develop and spread models for collecting and accessing recent history of science, technology, and industry online (2004-3-5)</i> \$843,000 2004	-	200,000	-	170 (b) (1) (A) (vi)
George Mason University Foundation, Inc. Fairfax, VA <i>To bring to full-scale a digital memory bank about the 2005 Gulf hurricanes and to use this example to spread the practice of</i> \$225,958 2006	225,958	125,958	100,000	170 (b) (1) (A) (vi)
George Washington University Washington, DC <i>To analyze the impacts of policies State and local governments have pursued to stimulate high-value-added job creation following</i> \$190,000 2006	190,000	130,000	60,000	170 (b) (1) (A) (ii)
Georgetown University Washington, DC <i>To renew support to prepare for the legal aspects of bioterrorist events (2005-3-16)</i> \$300,000 2005	-	150,000	-	170 (b) (1) (A) (ii)
Georgetown University Washington, DC <i>To conduct research on the causes of declining numbers of foreign students and immigrants in U.S. science and engineering (2005-3-194,673)</i> 2005	-	94,673	-	170 (b) (1) (A) (ii)
Georgetown University Washington, DC <i>To support two years of Workplace Flexibility 2010, whose goal is to find consensus in Washington D.C. by 2010 for a national policy</i> \$2,343,264 2005	-	1,197,000	-	170 (b) (1) (A) (ii)
Georgia Institute of Technology Atlanta, GA <i>For Sloan Industry Studies Fellowship for Frank T. Rothaermel (2005-5-49,100)</i> \$45,000 2005	-	45,000	-	170 (b) (1) (A) (ii)
Georgia Tech Research Corporation Atlanta, GA <i>Support for a final three years the Center for Paper Business and Industry Studies (2006-12-20)</i> \$600,000 2006	600,000	-	600,000	509 (a) (3)
Global Action Plan for the Earth, Inc. Woodstock, NY <i>To develop a pilot scale up of "All Together Now" in New York City</i> \$299,045 2005	-	299,045	-	170 (b) (1) (A) (vi)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Government Finance Officers Association Chicago, IL <i>To fund a professional exchange focused on performance measurement and management between GFOA and its U.K. counterpart, the Chartered Institute of Public Finance and Accountability (2006-5-4 GAS)</i> \$20,000 2006	20,000	20,000	-	509 (a) (2)
Government Finance Officers Association Chicago, IL <i>To fund the research leading to the publication of a State and Local Performance Measurement Sourcebook. (2006-3-2)</i> \$133,000 2006	133,000	133,000	-	509 (a) (2)
Hampton University Hampton, VA <i>Support to organize and host a regional HBCU Workshop (2006-5-45,000)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Hampsons International Film Festival East Hampton, NY <i>To encourage and reward science and technology feature films and to nurture Science and Technology screenwriters (2005-10-19)</i> \$428,808 2005	-	142,936	147,472	170 (b) (1) (A) (vi)
Harvard School of Public Health Boston MA <i>For Sloan Industry Studies Fellowship for Meredith Rosenthal</i> \$45,000 2005	-	45,000	-	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>To support a third, three-year period at the Harvard Managed Care Industry Center (2005-10-17)</i> \$247,698 2005	-	75,000	72,698	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>To support the Science and Engineering Workforce and Policy Center (2005-6-22)</i> \$898,150 2005	-	-	598,150	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>Support for steps to establish a stronger financial foundation for the Center for the Legal and Professional Services Industry (2006-150,000)</i> \$150,000 2006	150,000	-	150,000	170 (b) (1) (A) (ii)
Harvard University Cambridge, MA <i>Support to develop a new architecture for the U.S. National</i> \$500,000 2006	500,000	-	500,000	170 (b) (1) (A) (ii)
University of Hawaii at Manoa Honolulu, HI <i>To continue to coordinate and promote the abyssal field program of the Census of Marine Life (2006-6-3)</i> \$900,000 2006	900,000	600,000	300,000	170 (b) (1) (A) (ii)
Henry M Jackson Foundation for the Advancement of Military Rockville, MD <i>Provide partial support for a workshop "Workplace preparedness and response to disaster and terrorism." (2006-5-23 BT)</i> \$20,000 2006	20,000	20,000	-	170 (b) (1) (A) (vi)
Hunter College of the City University of New York New York, NY <i>Final grant to support special sessions and other Sloan-C presence at conferences (2006-5-14 ALN)</i> \$30,000 2006	30,000	30,000	-	170 (b) (1) (A) (ii)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
ICPO-Interpol France <i>To provide renewed support for the development of Interpol's capacity to counter bioterrorism by raising awareness, developing police training programs and strengthening law enforcement (2005 12-9)</i> \$1,665,422 2005	-	832,711	832,711	*#
University of Illinois, Chicago Chicago, IL <i>Support for Conference on Blended Education. (2006-5-15 ALN)</i> \$36,000 2006	36,000	36,000	-	170 (b) (1) (A) (ii)
University of Illinois at Springfield Springfield, IL <i>Support for a project to convert the entire University curriculum to ALN (2004-3-16)</i> \$1,210,000 2004	-	200,000	-	170 (b) (1) (A) (ii)
Independent Sector Washington DC <i>General Support (Membership Dues) (2006-3-15)</i> \$12,500 2006	12,500	12,500	-	170 (b) (1) (A) (vi) ⁰
Institute for International Economics Washington, DC <i>Support for research on global outsourcing and its impact on U.S. workers jointly with three Sloan Industry Centers (2005-3-13)</i> \$300,000 2005	-	100,000	-	170 (b) (1) (A) (vi)
Institute of Internal Auditors- Research Foundation Altamonte Springs, FL <i>To help the Institute of Internal Auditors further strengthen and expand auditors' roles in government performance measurement and reporting (2006-10-2)</i> \$330,360 2006	330,360	90,310	240,050	509 (a) (3)
The Internet Archive San Francisco, CA <i>To launch the building of an open access archive of millions of</i> \$2,000,000 2005	-	1,000,000	-	Expenditure Responsibility Operating Foundation
The Internet Archive San Francisco, CA <i>To help organize and facilitate the creation of an open online digital library (2006-3-32)</i> \$500,000 2006	500,000	100,000	400,000	Expenditure Responsibility Operating Foundation
The Internet Archive San Francisco, CA <i>To digitize select high-profile collections from five world-class institutions and strengthen the open access approach to recorded knowledge (2006-12-11)</i> \$1,000,000 2006	1,000,000	-	1,000,000	Expenditure Responsibility Operating Foundation
International City/County Management Association Washington, DC <i>To initiate a project focused on 311 and customer services systems with a case study of San Antonio, TX (2006-5-26 GAS)</i> \$42,262 2006	42,262	42,262	-	509 (a) (2)
International City/County Management Association Washington, DC <i>To determine how jurisdictions across the country take advantage of 311 and related customer service technology (including online) to respond to citizens' needs (2006-6-7)</i> \$209,260 2006	209,260	91,385	117,875	509 (a) (2)
State of Iowa, Department of Management Des Moines, IA <i>To help launch a network of performance management and reporting practitioners in the states of Iowa and Minnesota. (2006-5-12 GAS)</i> \$18,000 2006	18,000	18,000	-	Government Entity

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Johns Hopkins University Baltimore, MD <i>For research on Occupational Labor Shortages Concepts Causes Consequences and Cures * (2006-10-6)</i> \$290,439 2006	290,439	-	290,439	170 (b) (1) (A) (ii)
University of Kentucky Research Foundation Lexington, KY <i>To establish an Aluminum Industry Center, mainly funded by industry and other sources (2004-10-14)</i> \$295,000 2004	-	95,000	-	170 (b) (1) (A) (vi)
L.A Theatre Works Venice, CA <i>To record broadcast and promote four Sloan-commissioned science plays as part of a monthly series on public radio and as part of an international radio Theatre Festival (2006-12-13)</i> \$253,000 2006	253,000	-	253,000	170 (b) (1) (A) (vi)
Labor and Employment Relations Association Champaign, IL <i>To grow the industry studies community by establishing Industry Councils at the IRRA (2003-12-14)</i> \$387,677 2003	-	116,377	-	170 (b) (1) (A) (vi)
League for Innovation in the Community College Phoenix, AZ <i>Support for final development of a web-based marketplace for ALN courses for community colleges (2003-3-24)</i> \$530,000 2005	-	250,000	30,000	170 (b) (1) (A) (vi)
Lehigh University Bethlehem PA <i>To implement accelerator plan in accordance with Alfred P Sloan Awards for Career Flexibility in the Academy (2006-5-45 CFA)</i> \$250,000 2006	250,000	250,000	-	170 (b) (1) (A) (ii)
The Levy Economic Institute at Bard College Annandale-on-Hudson, NY <i>Research on measuring long-term trends in economic well being in the US & International comparisons with other advanced</i> \$293,030 2006	293,030	125,000	168,030	170 (b) (1) (A) (ii)
Library of Congress Washington, DC <i>To digitize 136,000 public domain books and to develop mass digitization capability for the world's largest library (2006-12-12)</i> \$2,000,000 2006	2,000,000	-	2,000,000	170 (c) (1)
Linköping University S581 83 Linköping, Sweden <i>To conduct further cross-cultural research on working families in Sweden, Italy, and the United States (2005-10-22)</i> \$97,440 2005	-	97,440	-	Foreign Educational Inst
Living Archives, Inc. New York, NY <i>To develop, produce and broadcast three one-hour PBS documentaries about three women scientists (2006-12-13)</i> \$975,000 2006	975,000	-	975,000	170 (b) (1) (A) (vi)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Louisiana State University Baton Rouge, LA <i>To develop, manage, and integrate the global census of continental margins for the Census of Marine Life (2005-3-4)</i> \$400,000 2005	-	100,000	-	170 (b) (1) (A) (ii)
Louisiana State University Baton Rouge, LA <i>To coordinate and conduct the global census of continental margins for the Census of Marine Life (2006-6-4)</i> \$800,000 2006	800,000	400,000	400,000	170 (b) (1) (A) (ii)
The Magic Theatre, Inc San Francisco CA <i>To commission, develop and present new plays about science and</i> \$396,800 2004	-	143,400	-	170 (b) (1) (A) (vi)
Manhattan Theatre Club New York, NY <i>To commission nine science and technology plays over three years and to support readings, workshops and stage productions of</i> \$500,000 2003	-	-	200,000	509 (a) (2)
Manhattan Theatre Club New York, NY <i>To commission, develop and produce science and technology plays (2006-10-12)</i> \$465,000 2006	465,000	155,000	310,000	509 (a) (2)
Universidad Nacional de Mar del Plata Casilla de Correos 43, 7600 Mar Del Plata, Argentina <i>To strengthen implementation of the Census of Marine Life in South America (2006-3-7 CML)</i> \$45,000 2006	45,000	45,000	-	Foreign Educational Inst
Marine Biological Laboratory Woods Hole, MA <i>To organize and begin the International Census of Marine Microbes of the Census of Marine Life (2004-10-1)</i> \$900,000 2004	-	100,000	-	170 (b) (1) (A) (vi)
Marine Biological Laboratory Woods Hole, MA <i>To continue management and implementation of the microbial component of the Census of Marine Life (2006-12-7)</i> \$1,210,000 2006	1,210,000	-	1,210,000	170 (b) (1) (A) (vi)
University of Maryland Foundation, Inc. Adelphi, MD <i>To establish a Biotechnology Industry Center mostly funded by industry and other sources (2005-3-15)</i> \$100,000 2005	-	30,000	-	170 (b) (1) (A) (iv)
University of Maryland Foundation, Inc. Adelphi, MD <i>To support further development of an institutional framework to prevent deliberate or inadvertent use of biological pathogens for</i> \$437,655 2005	-	200,000	-	170 (b) (1) (A) (iv)
Massachusetts Institute of Technology Cambridge, MA <i>Renewal grant for the MIT Workplace Center (2004-10-10)</i> \$2,500,000 2004	-	832,921	-	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>To host three annual seminars about science and science policy for senior congressional staff and executive staff at MIT (2004-10-6)</i> \$191,345 2004	-	64,422	-	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>To partially support a study of the impact of offshoring and computer substitution on jobs in diagnostic radiology (2004-12-17)</i> \$175,000 2004	-	69,000	40,000	170 (b) (1) (A) (ii)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Massachusetts Institute of Technology Cambridge, MA <i>For development and application of instantaneous continental-shelf-scale acoustical imaging for the Census of Marine Life in the Gulf of Maine in cooperation with the National Ocean Partnership</i> \$926,000 2005	-	330,000	196,000	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>To renew support for a final three years of the Global Airline</i> \$650,000 2006	650,000	300,000	350,000	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>To plan the 2007 Industry Studies Annual Conference (2006-5-41 IC)</i> \$39,515 2006	39,515	39,515	-	170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>Support to organize and hold the 2007 Industry Studies Annual Conference (2006-12-21)</i> \$325,000 2006	325,000	-	325,000	170 (b) (1) (A) (ii)
Memorial University of Newfoundland St. John's Newfoundland, Canada A1C-567 <i>To develop the final reporting framework for the 2010 Census of Marine Life (2006-5-9 CML)</i> \$45,000 2006	45,000	45,000	-	Foreign Educational Inst.
Michigan State University East Lansing MI <i>To support research and training programs to foster flexibility in unionized workplaces (2005-6-12)</i> \$394,827 2005	-	226,000	-	170 (b) (1) (A) (ii)
University of Michigan, Dearborn Dearborn MI <i>Conduct research & establish a clearinghouse on careers in the academy (2003-12-2)</i> \$475,429 2003	-	126,000	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor MI <i>For Sloan Industry Studies Fellowship for Jason Owen-Smith (2005-5-51 IC)</i> \$45,000 2005	-	45,000	-	170 (b) (1) (A) (ii)
University of Michigan Ann Arbor, MI <i>To assess progress in faculty work-family policies and career flexibility in higher education. (2006-5-32 WPF)</i> \$44,964 2006	44,964	44,964	-	170 (b) (1) (A) (ii)
University of Minnesota Minneapolis, MN <i>To provide partial support for the "Business Planning for Pandemic Influenza: A National Summit" (2006-5-18 BT)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
University of Minnesota Minneapolis, MN <i>To establish an electronic information service and a forum for businesses to collaboratively plan for pandemic influenza and other infectious disease outbreaks (2006-10-1)</i>	571,191	571,191	-	170 (b) (1) (A) (ii)
\$571,191 2006				
University of Minnesota Foundation Minneapolis, MN <i>Support for steps to establish a stronger financial foundation for The Food Industry Center (2003-6-8)</i>	-	76,000	-	170 (b) (1) (A) (iv)
\$156,000 2005				
University of Montana Foundation Missoula, MT <i>To launch a special program at the University of Montana to increase the number of American Indian students earning Masters and Ph D degrees in science and engineering (2004-12-8)</i>	-	64,569	65,718	170 (b) (1) (A) (iv)
\$195,740 2004				
National Academy of Sciences Washington, DC <i>National study of entry completion, attrition and time-to-degree in Research Doctoral Programs in 57 fields (2004-3-20)</i>	-	250,000	-	170 (b) (1) (A) (vi)
\$500,000 2004				
National Academy of Sciences Washington, DC <i>For support of an expert committee and report on enhancing master's-level graduate education in the Sciences (2005-3-22)</i>	-	-	125,000	170 (b) (1) (A) (vi)
\$275,000 2005				
National Academy of Sciences Washington, DC <i>Support to study the globalization of innovation including its implications for the science and technology workforce, across a dozen different industries (2005-10-18)</i>	-	-	70,000	170 (b) (1) (A) (vi)
\$370,000 2005				
National Academy of Sciences Washington, DC <i>Partial support for new Committee on Scientific Communication and National Security (CSCANS) (2006-3-26)</i>	100,000	50,000	50,000	170 (b) (1) (A) (vi)
\$100,000 2006				
National Academy of Sciences Washington, DC <i>To engage the international scientific community on Biosecurity issues (2006-12-27)</i>	200,000	-	200,000	170 (b) (1) (A) (vi)
\$200,000 2006				
National Action Council For Minorities In Engineering, Inc. White Plains, NY <i>To continue to administer the Sloan Minority Ph D program for an additional three years (2005-8-1 MPH D)</i>	-	104,300	109,000	170 (b) (1) (A) (vi)
\$313,500 2005				
National Action Council For Minorities In Engineering, Inc. White Plains, NY <i>To fund the Minority Ph D Program and the American Indian Program. (2005-8-3 MPH D)</i>	-	2,000,000	2,701,642	170 (b) (1) (A) (vi)
\$4,701,642 2005				

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
National Association of State Budget Officers Washington, DC <i>To help fund a leadership seminar that will include performance measurement and reporting as a major component. (2005-5-31 GAS)</i> \$60,000 2005	-	30,000	-	170 (b) (1) (A) (vi)
National Association of State Universities and Land-Grant Colleges Washington, DC <i>Support for first stage of project to increase membership awareness of ALN as a possible strategic asset (2006-5-49 ALN)</i> \$44,000 2006	44,000	44,000	-	509 (a) (2)
National Bureau of Economic Research, Inc Cambridge, MA <i>To support the Science and Engineering Workforce and Policy Center (2005-6-21)</i> \$1,086,200 2005	-	-	750,200	170 (b) (1) (A) (vi)
National Center for Civic Innovation, Inc. New York, NY <i>To continue implementing citizen-based municipal government performance measurement and reporting around the country (2005-10-7)</i> \$1,600,000 2005	-	1,106,390	-	170 (b) (1) (A) (vi)
National Center for Civic Innovation, Inc New York, NY <i>To create a group of governments and government managers that have adopted and will promote citizen-informed performance measurement and reporting (2006-10-4)</i> \$869,070 2006	869,070	434,110	434,960	170 (b) (1) (A) (vi)
National Civic League Denver, CO <i>To produce a special issue of National Civic Review addressing citizen-informed and citizen-based performance measurement and reporting (2006-5-52 GAS)</i> \$45,000 2006	45,000	-	45,000	170 (b) (1) (A) (vi)
National Conference of State Legislatures Denver, CO <i>To enhance the national dialogue about the PSM degree with a key group of stakeholders-state legislators (2005-10-6)</i> \$184,483 2005	-	94,483	-	170 (c) (1)
National Governors Association Center for Best Practices Washington, DC <i>To fund activities on the Professional Science Master's degrees as part of National Governors Association 2007 Chair's Initiative "Innovation America." (2006-12-10)</i> \$340,194 2006	340,194	-	340,194	170 (b) (1) (A) (vi)
National Institute of Oceanography, Goa India Dona Paula, Goa 403-004, India <i>To strengthen implementation of the Census of Marine Life in the Indian Ocean Region. (2006-5-11 CML)</i> \$45,000 2006	45,000	45,000	-	Foreign - Research
National Marine Sanctuary Foundation Silver Spring, MD <i>To organize a session on the Census of Marine Life as part of Capital Hill Oceans Week. (2006-5-16 CML)</i> \$7,500 2006	7,500	7,500	-	509 (a) (3)
National Postdoctoral Association Washington, DC <i>Support for Postdoc Leadership Mentoring Project. (2006-12-31)</i> \$190,325 2006	190,325	-	190,325	170 (b) (1) (A) (vi)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
National Public Radio, Inc. Washington DC <i>To produce and broadcast a science-and-art strand on Science Friday (2006-3-23)</i> \$345,000 2006	345,000	172,500	172,500	170 (b) (1) (A) (vi)
Neighborhood Capital Budget Group Chicago, IL <i>To continue and institutionalize the performance measurement work of the Campaign for Better Transit in Chicago (2003-12-12)</i> \$292,500 2003	-	65,000	32,500	170 (b) (1) (A) (vi)
New America Foundation Washington DC <i>To support activities that will build bi-partisan support and consensus for workplace flexibility in Washington DC (2006-5-10 WPF)</i> \$41,000 2006	41,000	41,000	-	170 (b) (1) (A) (vi)
New America Foundation Washington, DC <i>Support activities that will build bi-partisan support and consensus among Washington, D.C. think tanks for workplace flexibility (2006-6-5)</i> \$152,250 2006	152,250	152,250	-	170 (b) (1) (A) (vi)
New England States Government Finance Officers Association East Providence, RI <i>To study how best to implement a comparative citizen-based performance measurement and reporting project in New England (2006-5-8 GAS) (From GAS Appropriation)</i> \$35,000 2006	35,000	35,000	-	501 (c) (6)
New England States Government Finance Officers Association East Providence, RI <i>To fund the initial stages of website review of New England States Government Finance Officer's Association. (2006-5-24 MGW)</i> \$3,150 2006	3,150	3,150	-	501 (c) (6)
University of New Hampshire Durham NH <i>To continue providing the leadership and organization for the historical component of the Census of Mar. Life (2005-6-2)</i> \$730,000 2005	-	365,000	-	170 (b) (1) (A) (ii)
New Mexico State University Foundation Las Cruces, NM <i>Support for a New Mexico-based ALN project aimed at American Indians in pueblos (2006-3-29)</i> \$500,000 2006	500,000	150,000	350,000	170 (b) (1) (A) (ii)
New Orleans Public Library Foundation New Orleans, LA <i>Pilot project to replace Katrina-damage book inventory and serve local citizens and students by installing an Espresso Book Machine in the New Orleans Public Library system. (2006-12-16)</i> \$353,000 2006	353,000	-	353,000	170 (b) (1) (A) (vi)
New York Public Interest Research Group Fund Inc. New York, NY <i>To continue and further institutionalize the Transit Performance Measurement Project (2004-12-7)</i> \$180,000 2004	-	60,000	40,000	170 (b) (1) (A) (vi)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
New York Regional Association of Grantmakers New York, NY General Support (Membership Dues) (2006-3-13) \$16,000 2006	16,000	16,000	-	170 (b) (1) (A) (vi)
New York University New York, NY To develop effective incentives to promote widespread business \$1,308,400 2005	-	434,188	446,664	170 (b) (1) (A) (ii)
New York University New York, NY To support screenwriting and production of science and technology films by the top film students (2006-3-31) \$399,450 2006	399,450	133,150	266,300	170 (b) (1) (A) (ii)
New York University New York, NY For a production grant to a film school graduate for a first feature film that deals with science and technology (2006-10-21) \$382,000 2006	382,000	-	382,000	170 (b) (1) (A) (ii)
North Carolina Agricultural and Technical State University Greensboro, NC Support for ALN Workshop for regional HBCU's (2006-5-33 ALN) \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
NCLM Local Leadership Foundation Raleigh, NC \$100,000 2006	100,000	-	100,000	509 (a) (3)
University of North Carolina at Chapel Hill Chapel Hill NC To develop and implement Professional Science Master's degrees in the campuses of the University of North Carolina System (2005-6- 4) \$330,000 2005	-	110,000	110,000	170 (b) (1) (A) (ii)
University of North Carolina at Chapel Hill Chapel Hill NC To improve business and public health preparedness by developing legislative and policy templates (2006-6-12) \$799,236 2006	799,236	435,532	363,704	170 (b) (1) (A) (ii)
Pace University New York, NY Support to expand their Computer Science and Information Systems courses and degrees delivered online for metropolitan New York local learners (2006-12-19) \$250,000 2006	250,000	-	250,000	170 (b) (1) (A) (ii)
Partnership for Observation of the Global Oceans Dartmouth, Nova Scotia, To assure the legacy of the Census of Marine Life in ocean observing systems (2006-5-35 CML) \$45,000 2006	45,000	45,000	-	UN Scientific Agency

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Partnership for Observation of the Global Oceans Dartmouth, Nova Scotia, <i>To create and maintain a global database of past and planned oceanographic expeditions to benefit Census of Marine Life researchers (2007-3-1 CML) (From CML Appropriation)</i> \$45,000 2006	45,000	-	45,000	UN Scientific Agency
Pennsylvania State University University Park, PA <i>Support research projects on hotel work and life off the job (2004- 12-4)</i> \$629,661 2004	-	291,156	55,000	170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Conduct research on who wants and who gets flexibility (2005-5- 2005)</i> \$39,316 2005	-	39,316	-	170 (b) (1) (A) (ii)
University of Pennsylvania Philadelphia, PA <i>For Sloan Industry Studies Fellowship for Anita Tucker (2005-5-48 1C)</i> \$45,000 2005	-	45,000	-	170 (b) (1) (A) (ii)
Persephone Productions, Inc. Arlington, VA <i>Support production of four workplace flexibility stories for the PBS show, To The Contrary, as well as a documentary on workplace flexibility (2006-3-20)</i> \$379,600 2006	379,600	279,600	100,000	170 (b) (1) (A) (vi)
University of Pittsburgh Medical Center Pittsburgh, PA <i>To renew support for the Center for Biosecurity (2006-12-28)</i> \$3,000,000 2006	3,000,000	-	3,000,000	509 (a) (3)
University of Pittsburgh Pittsburgh, PA <i>To provide a variety of needed services to the industry studies community (2004-12-1)</i> \$138,000 2004	-	69,000	-	170 (b) (1) (A) (ii)
University of Pittsburgh Pittsburgh PA <i>To provide administrative services to the industry studies community (2004-12-2)</i> \$347,500 2004	-	173,500	-	170 (b) (1) (A) (ii)
University of Pittsburgh Pittsburgh, PA <i>To provide administrative services that support the industry studies community (2006-10-15)</i> \$750,000 2006	750,000	250,000	500,000	170 (b) (1) (A) (ii)
University of Pittsburgh Pittsburgh, PA <i>To provide a variety of needed services to the industry studies</i> \$508,875 2006	508,875	169,625	339,250	170 (b) (1) (A) (ii)
Playwrights Horizons New York, NY <i>To commission new science plays with a possible production grant</i> \$178,500 2005	-	-	139,250	509 (a) (2)
Pool, Robert Tallahassee, FL <i>To research and write a book to increase public understanding of the known, unknown, and unknowable. (2001-3-10)</i> \$125,000 2001	-	-	10,000	*#
Population Reference Bureau, Inc. Washington, DC <i>To develop approaches for improved & more frequent data & analyses of the U.S. science & engineering workforce from the new American Community Survey of the Census Bureau. (2005-3-21)</i> \$400,000 2005	-	150,000	200,000	170 (b) (1) (A) (vi)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Portland State University Portland, OR <i>To develop survey instrumentation and data collection protocols for research on aging and workplace flexibility among unionized construction workers (2006-3-30 WPP)</i>	44,080	44,080	-	170 (b) (1) (A) (ii)
\$44,080 2006				
Pratt Institute Brooklyn, NY <i>To strengthen the science of art conservation in New York City (2006-3-16)</i>	90,000	90,000	-	170 (b) (1) (A) (ii)
\$90,000 2006				
Pro-Natura International 15 Avenue De Segur, Paris, France <i>To strengthen the deep reef component of the Census of Marine Life through cooperation in the Santo Island Biodiversity Survey (2006-5-34 CML)</i>	45,000	45,000	-	Not for Profit Corporation
\$45,000 2006				
Purdue University West Lafayette IN <i>To fund a conference of participants in the Sloan Foundation's Minority Ph.D. Program and American Indian Graduate Program (2006-8-1 MFPD)</i>	147,434	147,434	-	170 (b) (1) (A) (ii)
\$147,434 2006				
Purdue University West Lafayette, IN <i>To launch and fund the first three years of an American Indian Graduate Program at the Purdue University (2006-12-18)</i>	245,203	-	245,203	170 (b) (1) (A) (ii)
\$245,203 2006				
Regis, Ed Sabillasville, MD <i>For research and writing of a book on how we define biological life in the 21st Century (2006-5-6 STB)</i>	27,600	27,600	-	*#
\$27,600 2006				
University of Rhode Island Kingston, RI <i>To continue leading the education and outreach activities of the Census of Marine Life (2005-6-6)</i>	-	750,000	-	170 (b) (1) (A) (vi)
\$750,000 2005				
Rice University Houston, TX <i>For a conference on the known, unknown, and unknowable about fundamental tax reform (2005-3-2)</i>	-	30,000	-	170 (b) (1) (A) (ii)
\$110,000 2005				
Rochester Institute of Technology Rochester, NY <i>Support for a second stage of their Printing Industry Center (2005-250,000)</i>	-	100,000	75,000	170 (b) (1) (A) (ii)
\$250,000 2005				
Rockefeller University, The New York, NY <i>To design and examine new growth media to culture previously viable but not culturable bacteria. (2005-10-13)</i>	-	190,000	-	170 (b) (1) (A) (ii)
\$385,000 2005				
The Royal Botanic Gardens, Kew Richmond, Surrey, TW9 3AB, United Kingdom <i>To establish a standard DNA barcode for land plants (2005-6-5)</i>	-	200,000	-	Foreign Educational Inst
\$400,000 2005				

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Rutgers University Newark, NJ <i>To enable the National Center for Public Productivity to launch an online certificate in Public Performance Measurement Citizen-Driven Government Improvement (2004-6-11)</i> \$443,850 2004	-	75,900	-	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ <i>Support for project to establish online learning as a legitimate option for government-subsidized job training programs administered by the states (2004-12-10)</i> \$850,000 2004	-	425,000	-	170 (b) (1) (A) (ii)
Rutgers University Newark, NJ <i>To fund the initial stages of website improvement for the National Center for Public Productivity (2005-5-44 MGW)</i> \$4,000 2005	-	4,000	-	170 (b) (1) (A) (ii)
Rutgers University Newark, NJ <i>To launch a network of performance measurement and reporting practitioners with the National Center for Public Productivity as its secretariat (2006-3-3)</i> \$399,817 2006	399,817	199,728	200,089	170 (b) (1) (A) (ii)
Rutgers University Newark, NJ <i>To enable the Abbott Leadership Institute to launch Inside Schools Newark. (2006-5-13 GAS)</i> \$45,000 2006	45,000	45,000	-	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ <i>To continue support for the Ocean Biogeographical Information System of the Census of Marine Life and to foster its institutionalization beyond the completion of the Census in 2010 (2006-10-8)</i> \$1,060,000 2006	1,060,000	560,000	500,000	170 (b) (1) (A) (ii)
Rutgers University New Brunswick, NJ <i>Support to continue consulting, sharing of practices and training to states so that online training becomes a commonly available option for low-wage workers across the country (2006-10-10)</i> \$150,000 2006	150,000		150,000	170 (b) (1) (A) (ii)
Rutgers, The State University of New Jersey New Brunswick, NJ <i>To support efforts to deepen the integration of the Ocean Biogeographical Information System into the plans and operations of US Government agencies (2007-5-2 NOP)</i> \$44,735 2006	44,735	-	44,735	170 (b) (1) (A) (ii)
Scientific Committee on Antarctic Research (SCAR) Landsfield Road, Cambridge CB2-1ER, England <i>To conduct the Antarctic field program of the Census of Marine Life (2004-12-3)</i> \$525,000 2004	-	225,000	-	Foreign - Research
Scientific Committee on Antarctic Research (SCAR) Landsfield Road, Cambridge CB2-1ER, England <i>To continue the implementation of the Antarctic program of the Census of Marine Life (2006-10-7)</i> \$900,000 2006	900,000	300,000	600,000	Foreign - Research

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Scientific Committee on Oceanic Research (SCOR) Baltimore MD <i>For activities of an expert panel on technologies for observing marine life in support of the Census of Marine Life (2004-3-4)</i> \$140,000 2004	-	50,000	-	509 (a) (2)
Scientific Committee on Oceanic Research (SCOR) Baltimore, MD <i>To re-convene representatives of the major International ocean research and observation projects and programs, including the Census of Marine Life to discuss common opportunities, issues & problems (2006-3-5 CML)</i> \$40,000 2006	40,000	40,000	-	509 (a) (2)
Universidad Simon Bolivar P O Box 89000 Caracas 1080, Venezuela <i>To strengthen the implementation of the Census of Marine Life in the Caribbean (2005-3-40 CML)</i> \$45,000 2005	-	45,000	-	Foreign Educational Inst.
Smithsonian Institution Washington, DC <i>To form and operate a "Barcode of Life" consortium of institutions and a secretariat to advance rapid, inexpensive identification of species using minimal DNA sequences (2004-3-6)</i> \$669,000 2004	-	69,000	-	170 (b) (1) (A) (ii)
Smithsonian Institution Washington, DC <i>To operate the "Consortium for the Barcode of Life" to advance rapid inexpensive identification of animal and plant species using \$1,554,000 2006</i>	1,554,000	754,000	800,000	170 (b) (1) (A) (ii)
Smithsonian Institution Washington, DC <i>To create an on-line encyclopedia with a web page for every species the "Encyclopedia of Life" (2006-12-3)</i> \$2,500,000 2006	2,500,000	-	2,500,000	170 (b) (1) (A) (ii)
SoundVision Productions Berkeley, CA <i>To research and produce five one-hour documentaries on geomics and systems biology (2003-12-18)</i> \$447,274 2003	-	216,274	-	170 (b) (1) (A) (vi)
University of South Carolina Research Foundation Columbia, SC <i>To establish a Travel and Tourism Industry Center, mainly funded by industry and other sources (2004-3-1)</i> \$400,000 2004	-	100,000	-	509 (a) (3)
South Shore Educational Collaborative Hingham, MA <i>Support to improve usability and scope of the Sloan Cornerstone careers information web-site (2004-12-11)</i> \$265,000 2004	-	80,000	-	170 (b) (1) (A) (ii)
South Shore Educational Collaborative Hingham, MA <i>Support to expand and improve the Sloan Careers Cornerstone</i> \$400,000 2006	400,000	150,000	250,000	170 (b) (1) (A) (ii)
University of Southampton Southampton SO14 3ZH, United Kingdom <i>For the management of the 2nd phase of the field program of the CML examining life around hydrothermal vents seeps, and other deep-sea ecosystems that live off chemical energy from inside Earth</i> \$630,000 2005	-	315,000	-	Foreign Educational Inst

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
University of Southern California Los Angeles, CA <i>To support screenwriting and production of science and technology films by the top film students (2006-3-22)</i>	330,000	110,000	220,000	170 (b) (1) (A) (ii)
\$330,000 2006				
University of Southern Maine Portland, Maine <i>To continue implementation of the Census of Marine Life in the Gulf of Maine (2005-12-4)</i>	-	750,000	-	170 (b) (1) (A) (ii)
\$750,000 2005				
Southern Regional Education Board Atlanta, GA <i>To fund continued participation by Sloan Scholars students in our American Indian Graduate Program, and associated faculty in the Compact for Faculty Diversity's annual Institute on Teaching and Mentoring (2006-3-4)</i>	455,147	128,613	326,534	509 (a) (2)
\$455,147 2006				
Stanford University Stanford, CA <i>Support to continue work on globalization of services and to extend it to development of new databases and the study of globalization of open-source software (2005-6-15)</i>	-	80,000	40,000	170 (b) (1) (A) (ii)
\$173,000 2005				
State University of New York at Albany Albany, NY <i>Support to develop and implement education with enhanced online content for teachers in New York's Capital District (2006-12-23)</i>	260,000	-	260,000	170 (b) (1) (A) (iv)
\$260,000 2006				
Research Foundation of State University of New York Albany, NY <i>Support to develop and launch an ALN B.S. degree in Electrical Engineering (2005-6-14)</i>	-	125,000	-	170 (b) (1) (A) (iv)
\$300,000 2005				
Stevens Institute of Technology Hoboken NJ <i>Support to expand ALN programs with local corporations (2006-6- 15)</i>	300,000	125,000	175,000	170 (b) (1) (A) (ii)
\$300,000 2006				
The Sundance Institute Salt Lake City, UT <i>Support a program of science & technology films film panels & film fellowships at the Sundance Institute and the Sundance Film Festival</i>	-	250,000	250,000	170 (b) (1) (A) (vi)
\$750,000 2005				
Sustainable Seattle Seattle, WA <i>To support and assist in the institutionalization of performance measurement to improve the quality of life in Seattle's business district</i>	-	52,000	-	170 (b) (1) (A) (vi)
\$622,000 2003				
Tribeca Film Institute Inc New York, NY <i>Support for science and technology films and panels at the Tribeca Film Festival and for developing screenplays toward production.</i>	-	642,300	-	170 (b) (1) (A) (vi)
\$972,500 2005				
Tufts Health Care Institute Boston, MA <i>To develop a professional society for the advancement of the science of syndromic surveillance (2005-3-11)</i>	-	59,965	-	509 (a) (3)
\$155,965 2005				

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
Tulane University New Orleans, LA <i>To improve pandemic preparedness by supporting a paper that represents historical data about the 1918 influenza pandemic.</i> \$17,250 2006	17,250	17,250	-	170 (b) (1) (A) (ii)
University of Massachusetts Foundation, Inc. Boston, MA <i>Support to create and augment online course and program offerings for the Massachusetts local area. (2006-12-26)</i> \$650,000 2006	650,000	-	650,000	170 (b) (1) (A) (vi)
University of Tennessee Knoxville, TN <i>Support to develop & deliver self-paced self-learning educational modules for nurses (2006-5-48 ALN)</i> \$15,000 2006	15,000	15,000	-	170 (b) (1) (A) (ii)
The Urban Institute Washington, DC <i>To create and try out on local elected officials new educational and training materials on performance measurements (2005-10-8)</i> \$290,000 2005	-	132,000	-	509 (a) (2)
The Urban Institute Washington, DC <i>Research on demand and career choice in science and engineering</i> \$368,172 2006	368,172	184,172	184,000	509 (a) (2)
The Urban Institute Washington, DC <i>To develop a plan to launch a project for public reporting of comparative performance information of the state agencies (2006-40,000)</i> \$40,000 2006	40,000	40,000	-	509 (a) (2)
The Urban Institute Washington, DC <i>To support research and an expert panel on ways to capitalize on the economic value of older workers (2006-12-4)</i> \$191,062 2006	191,062	-	191,062	509 (a) (2)
Urban Resource Systems, Inc. San Francisco, CA <i>To renew support for and assist in the institutionalization of ParkScan citizen-based performance assessment of neighborhood parks in San Francisco (2003-6-8)</i> \$1,072,000 2003	-	316,000	-	170 (b) (1) (A) (vi)
Vancouver Aquarium Marine Science Centre Vancouver, BC, Canada <i>To implement further the Pacific Ocean shelf tracking system for the Census of Marine Life and spread the system globally (2006-6-6)</i> \$1,300,000 2006	1,300,000	400,000	900,000	509 (a) (2)
Vanderbilt University Nashville, TN <i>To support a program on the Study of Corporations, Law and the Governance of Global Economic Activity (2006-10-16)</i> \$609,500 2006	609,500	238,000	371,500	170 (b) (1) (A) (ii)
J. Craig Venter Institute Rockville, MD <i>To examine risks and benefits of synthetic genomics (2005-3-10)</i> \$570,060 2005	-	100,060	-	170 (b) (1) (A) (vi)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
J Craig Venter Institute Rockville, MD <i>To support the Workshop on Genomic Aerobiology (2006-3-8)</i> \$128,115 2006	128,115	128,115	-	170 (b) (1) (A) (vi)
Virginia Institute of Marine Science at the College of William and Mary Gloucester Point, VA <i>To support the project management for the field and analysis phase of the Mid-Atlantic Ridge project of the Census of Marine Life (2005-6-1)</i> \$650,000 2005	-	325,000	-	170 (b) (1) (A) (ii)
Virginia Polytechnic Institute and State University Blacksburg, VA <i>Support to establish a center for the study of forest industries (2004-10-4)</i> \$100,000 2004	-	33,000	-	170 (b) (1) (A) (ii)
Wake Forest University Health Sciences Winston-Salem, NC <i>To support an exploratory study on Workplace Flexibility and Employee Health (2006-5-22 WPF)</i> \$44,830 2006	44,830	44,830	-	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>Support for an ALN version of their B S degree in Electrical</i> \$260,000 2005	-	100,000	80,000	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>To improve the retention and graduation rates for undergraduate engineering students (2006-10-5)</i> \$354,390 2006	354,390	98,444	255,946	170 (b) (1) (A) (ii)
University of Washington Seattle, WA <i>To implement accelerator plan in accordance with Alfred P Sloan Awards for Career Flexibility in the Academy (2006-5-44 CFA)</i> \$250,000 2006	250,000	250,000	-	170 (b) (1) (A) (ii)
WGBH Educational Foundation Boston MA <i>To research produce and broadcast four documentaries about the role of science and technology in history for The American</i> \$2,450,000 2005	-	1,200,000	-	170 (b) (1) (A) (vi)
WGBH Educational Foundation Boston, MA <i>To produce extended personal profiles of scientists on NOVA</i> \$500,000 2005	-	500,000	-	170 (b) (1) (A) (vi)
WGBH Educational Foundation Boston, MA <i>Co-funding for a four-part PBS series on space and time, Fabric of the Cosmos (2006-12-17)</i> \$1,200,000 2006	1,200,000	-	1,200,000	170 (b) (1) (A) (vi)
University of Wisconsin, Madison Madison, WI <i>To improve the retention of underrepresented minority science and engineering undergraduates by understanding what matters to the students and implementing changes to retention programs (2005-3-</i> \$206,452 2005	-	68,800	69,996	170 (b) (1) (A) (ii)
University of Wisconsin-Milwaukee Milwaukee, WI <i>Support to expand their online programs for local populations (2006-12-25)</i> \$500,000 2006	500,000	-	500,000	170 (b) (1) (A) (ii)

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General Program Trustee Grants	Authorized During Year	Amount Paid 2006	Approved For Future Payment	Tax Status
WNYC Radio New York, NY <i>To enhanced science and technology coverage on public radio's Studio 360 arts show (2003-3-29)</i> \$260,000 2005	-	130,000	-	170 (b) (1) (A) (vi)
WNYC Radio New York, NY <i>To enhanced coverage of science and technology on public radio's Studio 360 (2006-10-13)</i> \$438,000 2006	438,000	211,650	226,350	170 (b) (1) (A) (vi)
WNYC Radio New York, NY <i>To help launch an innovative public radio show about science (2006-10-11)</i> \$500,000 2006	500,000	250,000	250,000	170 (b) (1) (A) (vi)
Worcester Regional Research Bureau Worcester, MA <i>To continue support for and assist in institutionalization of citizen- based performance assessment in the City of Worcester MA (2003- 635,925</i> 2003	-	195,884	-	170 (b) (1) (A) (vi)
Work Family Directions Inc Newton, MA <i>To support research on understanding 21st century careers in order to shape career path alternatives (2006-5-36 WPF)</i> \$45,000 2006	45,000	45,000	-	Expenditure Responsibility
World Health Organization Avenue Appia, 20 CH-1211 Geneva 27 Switzerland <i>To prevent bioterrorism by raising awareness of the potential for misuse of biotechnology research (2003-3-9)</i> \$400,000 2005	-	100,000	-	Other
Yale University New Haven, CT <i>Support for start-up costs of a new committee on Economic Statistics of the American Economic Association (2003-6-6)</i> \$114,000 2003	-	-	58,000	170 (b) (1) (A) (ii)
Zimmer, Carl Guilford, CT <i>For research and writing of a popular book on E. Coli (2006-5-21 STB)</i> \$41,000 2006	41,000	41,000	-	*#
Grand Total	55,867,144	55,782,342	52,827,356	

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

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American Friends of the Royal Society, Inc. London, <i>To support planning activities for the "International Workshop on Science and Technology Developments Relevant to the BTWC" (B2006-4)</i> \$45,000 2006	45,000	45,000	509 (a) (3)	
American University Washington, DC <i>A short study on impact on technical skills due to off-shoring in semiconductor industry (B2006-39)</i> \$37,000 2006	37,000	37,000	170 (b) (1) (A) (ii)	
Bigelow Laboratory for Ocean Sciences West Boothbay Harbor, ME <i>To explore implications of DNA bar-coding for micro-organisms and the collections that maintain cultures of Microbes (B2006-34)</i> \$45,000 2006	45,000	45,000	170 (b) (1) (A) (vi)	
Boston College Chestnut Hill, MA <i>To support creation of Flexnet for use by Sloan Flexibility Grantees (B2006-48)</i> \$42,000 2006	42,000	42,000	170 (b) (1) (A) (ii)	
Brooklyn Academy of Music Brooklyn, NY <i>For production of an opera about Nicola Tesla with scientific discussion and ancillary activities (B2006-37)</i> \$45,000 2006	45,000	45,000	170 (b) (1) (A) (vi)	
Building Wellness Consultancy, Inc. Alpharetta, GA <i>To provide partial support for a study of enhanced air filtration in buildings (B2006-61)</i> \$45,000 2006	45,000	45,000	For Profit Organization	

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University of California at Berkeley Berkeley, CA <i>Support research on federal grants and the academic pipeline (B2006-3)</i> \$44,215 2006	44,215	44,215	170 (b) (1) (A) (ii)	
University of California at Berkeley Berkeley, CA <i>To raise awareness of issues of potentially dangerous research in the synthetic biology community (B2006-27)</i> \$39,937 2006	39,937	39,937	170 (b) (1) (A) (ii)	
The Center for Arms Control and Non-Proliferation Washington, DC <i>To support a feasibility study to develop a network of globalized bioscientists (B2006-35)</i> \$44,500 2006	44,500	44,500	170 (b) (1) (A) (vi)	
Center for Science and The Media, Inc. New York, NY <i>To create a new blog (web-log) on careers in science and engineering designed to cultivate dialog and disseminate information among early career scientists and engineers (B2006-55)</i> \$39,495 2006	39,495	39,495	170 (b) (1) (A) (vi)	
Center for Science and The Media, Inc. New York, NY <i>To develop a web-based set of tools integrating multiple data sources that would enable prospective graduate students to better search & rank graduate programs (B2006-54) (Full Project Budget - \$99,703)</i> \$44,470 2006	44,470	44,470	170 (b) (1) (A) (vi)	
Center for Work-Life Policy New York, NY <i>Development of case studies on extreme jobs and emerging models of Best Practice (B2006-65)</i> \$45,000 2006	45,000	45,000	509 (a) (2)	

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General Program Officer Grants	<u>Authorized During Year</u>	<u>Amount Paid 2006</u>	<u>For Future Payment</u>	<u>Tax Status</u>
University of Central Florida Research Foundation Orlando, FL <i>A first-pass assessment of student satisfaction in ALNs (B2006-29)</i> \$45,000 2006	45,000	45,000	509 (a) (3)	
Daniel Charles Washington, DC <i>To research & Broadcast half a dozen segments on the technology of mapmaking for NPR (B2006-6)</i> \$20,000 2006	20,000	20,000	Other	
Cleveland Museum of Natural History Cleveland, OH <i>Support for a joint international study by Middle Eastern researchers on the impact of the Agricultural Revolution (12,000-5000 BC) on human behavior (B2006-47)</i> \$45,000 2006	45,000	45,000	170 (b) (1) (A) (vi)	
Columbia University New York, NY <i>To provide partial support for the 2006 Sloan-Swartz Centers for Theoretical Neurobiology summer workshop (B2006-32)</i> \$21,000 2006	21,000	21,000	170 (b) (1) (A) (ii)	
Teachers College, Columbia University New York, NY <i>Partial support for the Open Mind Online Digital Archive (B2006-63)</i> \$45,000 2006	45,000	45,000	170 (b) (1) (A) (ii)	
Cornell University Ithaca, NY <i>To help launch a pilot summer research program intended to encourage and prepare minority and women students to enter Ph D programs in applied mathematics (B2006-11)</i> \$33,000 2006	33,000	33,000	170 (b) (1) (A) (ii)	
Cornell University Ithaca, NY <i>Support to develop a funding base for an Arts and Entertainment Industry Center (B2006-64)</i> \$45,000 2006	45,000	45,000	170 (b) (1) (A) (ii)	

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Council for Adult and Experiential Learning Chicago, IL <i>Support for study on persistence to degree in industry ALN programs (B2006-8)</i> \$45,000 2006	45,000	45,000	509 (a) (3)	
Council on Competitiveness Washington, DC <i>For support to continue Breakfast Bytes program for Congress (B2006-58)</i> \$45,000 2006	45,000	45,000	170 (b) (1) (A) (vi)	
Duke University Durham, NC <i>To produce a more accurate comparison of the production of engineers and corporate hiring practices in China, India and the US (B2006-46)</i> \$44,025 2006	44,025	44,025	170 (b) (1) (A) (ii)	
Economic Policy Institute Washington, DC <i>For a workshop on improving our understanding of economic well being (B2006-56)</i> \$36,983 2006	36,983	36,983	170 (b) (1) (A) (vi)	
Emory University Atlanta, GA <i>To develop recommendations that encourage and facilitate business and government partnerships for improving preparedness for public health emergencies related to infectious diseases (B2006-1)</i> \$44,076 2006	44,076	44,076	170 (b) (1) (A) (ii)	
Georgetown University Washington, DC <i>To support expert workshop and two reports to improve projections of effects of proposed immigration reforms (B2006-52)</i> \$44,979 2006	44,979	44,979	170 (b) (1) (A) (ii)	

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Georgia Tech Research Corporation Atlanta, GA <i>To establish a national association of individuals involved in advancing professional science master's degrees (B2006-53)</i> \$39,200 2006	39,200	39,200	509 (a) (3)	
University of Georgia Athens, GA <i>Support a longitudinal analysis of the mismatch between preferred and actual work hours in the United States (B2006-50)</i> \$38,623 2006	38,623	38,623	170 (b) (1) (A) (ii)	
Government Finance Officers Association Chicago, IL <i>To create training materials and initiate training on 311 - Citizen Relationship Management Systems (B2006-23)</i> \$45,000 2006	45,000	45,000	509 (a) (2)	
University of Illinois at Springfield Springfield, IL <i>Support for a Workshop on Academic Institutional Disaster Preparedness Recovery (B2006-51)</i> \$45,000 2006	45,000	45,000	170 (b) (1) (A) (ii)	
Institute for Intercultural Studies New York, NY <i>Support research for a book on Further Composing a Life (B2006-41)</i> \$45,000 2006	45,000	45,000	170 (b) (1) (A) (vi)	
Institute for Technological Advancement, Inc. Arlington, VA <i>To write a book analyzing and comparing how advanced technology production is developing within India and China (B2006-57)</i> \$28,000 2006	28,000	28,000	509 (a) (3)	

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International AIDS Vaccine Initiative New York, NY <i>To support the history project associated with IAVI's Tenth Anniversary.</i> <i>(B2006-26)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (vi)
Ithaca College Ithaca, NY <i>Support the development of a teaching resource manual on work-family</i> <i>research for the American Sociological Association (B2006-13)</i> \$10,000 2006	10,000	10,000		170 (b) (1) (A) (ii)
Kent State University Foundation, Inc. Kent, OH <i>To further develop the concept of Fair Exchange through research and</i> <i>analysis of state and local government investments in for-profit business</i> <i>organizations (B2006-28)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (iv)
Labor Project for Working Families Berkeley, CA <i>To disseminate throughout organized labor relevant contract language</i> <i>and union practices regarding workplace flexibility (2006-5)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (vi)
Loughborough University (UK) Loughborough, <i>To study the movement of creative and managerial jobs in the global</i> <i>advertising industry (B2006-31)</i> \$45,000 2006	45,000	45,000		Foreign Educational Inst
Louisiana State University Baton Rouge, LA <i>Support for their annual education conference with Sloan/Katrina ALN</i> <i>project as a highlight (B2006-17)</i> \$10,000 2006	10,000	10,000		170 (b) (1) (A) (ii)

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Louisiana State University Baton Rouge, LA <i>To study doctoral student retention and attrition in departments at Louisiana State University (B2006-30)</i> \$33,269 2006	33,269	33,269		170 (b) (1) (A) (ii)
Malibu Celebration of Film Malibu, CA <i>To spotlight Sloan-winning features and shorts and hold science panels for an exclusive Hollywood audience (B2006-21)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (vi)
Massachusetts Institute of Technology Cambridge, MA <i>To hold a series of workshops that will explore new models of corporate governance in finance and economics (B2006-20)</i> \$41,024 2006	41,024	41,024		170 (b) (1) (A) (ii)
Massachusetts Institute of Technology Cambridge, MA <i>To partially support a joint project between Sloan's aluminum and automotive industry centers to evaluate the role of aluminum in the automotive industry (B2006-67)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (ii)
University of Massachusetts, Lowell Lowell, MA <i>Support for planning activity for an ALN "Localness" Project (B2006-25)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (ii)
Michigan State University East Lansing, MI <i>To strengthen the educational program of the Michigan Center for Industrial and Applied Mathematics, including its Professional Science Master's degree (B2006-43)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (ii)

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National Bureau of Economic Research, Inc. Cambridge, MA <i>To partially support a conference on the globalization of the biopharmaceutical industry, mostly funded by industry and involving Industry Center faculty, industry studies affiliates, and other economists (B2006-19)</i> \$35,000 2006	35,000	35,000		170 (b) (1) (A) (vi)
Net Impact San Francisco, CA <i>To support the efforts of business school students who are working to get team production and alternative theories of corporate governance included in their curricula (B2006-60)</i> \$10,000 2006	10,000	10,000		170 (b) (1) (A) (vi)
New York Academy of Sciences New York, NY <i>Support a two-day conference on teaching evolution (B2006-24)</i> \$44,100 2006	44,100	44,100		509 (a) (2)
New York Botanical Garden Bronx, NY <i>To test DNA barcodes in the 343 species of plants of the best conserved woodland within New York City to lift public awareness of bar-coding (B2006-10)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (vi)
University of Oklahoma Norman, OK <i>To disseminate the results of a survey of the demographics of faculty in university science and engineering departments, with a special emphasis on dissemination to minority organizations and faculty (B2006-38)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (ii)
Pennsylvania State University University Park, PA <i>Support for small ALN projects with the U S Department of Labor (B2006-18)</i> \$40,000 2006	40,000	40,000		170 (b) (1) (A) (ii)
Pennsylvania State University Abington College Abington, PA <i>Develop survey questions to be used in assessing progress on workshop flexibility (B2006-14)</i> \$38,933 2006	38,933	38,933		170 (b) (1) (A) (ii)

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Public Radio International Minneapolis, MN <i>Planning grant for science and technology component of a satirical news program on public radio (B2006-36)</i> \$45,000 2006	45,000	45,000		509 (a) (2)
Resources for the Future, Inc. Washington, DC <i>To study globalization in the forest industry (B2006-2)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (vi)
Rutgers University Newark, NJ <i>To enable the National Center for Public Productivity to investigate options for a state-wide 311 system in New Jersey (B2006-22)</i> \$40,000 2006	40,000	40,000		170 (b) (1) (A) (ii)
Saint Vincent De Paul Regional Seminary 10701 S Military Trail, Boynton Beach, FL 33436 <i>Memorial Gift for Thomas A Murphy, Former Trustee (B2006-12)</i> \$10,000 2006	10,000	10,000		509 (a) (3)
Science Festival Foundation New York, NY <i>Planning grant for the First New York International Science Festival (B2006-42)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (vi)
University of South Florida Tampa, FL <i>Support to develop a funding base for a Medical Devices Industry Center (B2006-45)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (ii)

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Stanford University Stanford, CA <i>Support for introductory assessment of higher education institutions in India versus the United States (B2006-16)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (ii)
Research Foundation of State University of New York Albany, NY <i>To partially support a conference on Industrial Innovation in China (B2006-40)</i> \$20,000 2006	20,000	20,000		170 (b) (1) (A) (iv)
Research Foundation of State University of New York Albany, NY <i>To identify and organize data on higher education outside the credit-based system, including programs by providers other than colleges and universities (B2006-44)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (iv)
Stevens Institute of Technology Hoboken, NJ <i>To organize three sessions at CLO Magazine's Executive Conferences (B2006-7)</i> \$42,000 2006	42,000	42,000		170 (b) (1) (A) (ii)
The Sundance Institute Beverly Hills, CA <i>To develop a multi-media project about dreams and neuroscience by acclaimed performance artist Laurie Anderson (B2006-33)</i> \$45,000 2006	45,000	45,000		170 (b) (1) (A) (vi)
University of Wisconsin, Parkside Kenosha, WI <i>Support to study software off-shoring models (B2006-15)</i> \$14,500 2006	14,500	14,500		170 (b) (1) (A) (ii)

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

2006
 FORM 990-PF
 Statement 18- Part 1, Line 25a & d -Part XV. Line 3a & b
 Grantee Organization
 Name and Address

General Program Officer Grants	<u>Authorized During Year</u>	<u>Amount Paid 2006</u>	<u>For Future Payment</u>	<u>Tax Status</u>
Virginia Polytechnic Institute and State University Blacksburg, VA <i>Support for a small grants project at the Forest Industries Center to encourage industry collaboration with faculty (B2006-59)</i> \$40,000 2006	40,000	40,000	170 (b) (1) (A) (ii)	
Washington State Community College Marietta, OH <i>Support to complete a Chemical Operator ALN Certificate (B2006-66)</i> \$45,000 2006	45,000	45,000	170 (b) (1) (A) (ii)	
University of Washington Seattle, WA <i>To launch an effort to develop the next generation of social science researchers who work on issues of minority representation in mathematics, science and engineering (B2006-62)</i> \$23,592 2006	23,592	23,592	170 (b) (1) (A) (ii)	
Woodrow Wilson International Center for Scholars Washington, DC <i>To conduct two conferences in Washington, DC to explore new ideas about global trade (B2006-9)</i> \$35,000 2006	35,000	35,000	170 (b) (1) (A) (vi)	
Work Family Directions Inc. 55 Chapel Street Newton, MA 02458 <i>To design a survey and process for assessing the salience of workplace flexibility to the US workforce (B2006-49)</i> \$45,000 2006	45,000	45,000	Expenditure Responsibility	
Grand Total	<u>2,613,921</u>	<u>2,613,921</u>		

ALFRED P. SLOAN FOUNDATION
13-1623877

2005
FORM 990-PF
STATEMENT 19
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, 2006, 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: \$132,283.

2. Boards or committees of other charitable organizations - Members of staff participate on university advisory boards and committees and boards of non-profits. Expenses: \$131,871.

3. Assistance to government bodies - Members of staff appear before congressional committees and participate in congressional or executive branch committees. Expenses: \$65,935.

Application for Extension of Time To File an Exempt Organization Return

Department of the Treasury
Internal Revenue Service

▶ File a separate application for each return

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

Section 501(c) corporations required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete Part I only

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns

Electronic Filing (e-file). Generally, you can electronically file Form 8868 if you want a 3-month automatic extension of time to file one of the returns noted below (6 months for section 501(c) corporations required to file Form 990-T) However, you cannot file Form 8868 electronically if (1) you want the additional (not automatic) 3-month extension or (2) you file Forms 990-BL, 6069, or 8870, group returns, or a composite or consolidated Form 990-T. Instead, you must submit the fully completed and signed page 2 (Part II) of Form 8868. For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*.

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

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

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

• The books are in the care of ▶ CHRISTOPHER SIA

Telephone No ▶ 212 649-1649 FAX No ▶ _____

• 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 section 501(c) corporation required to file Form 990-T) extension of time until 08/15, 2007, to file the exempt organization return for the organization named above. The extension is for the organization's return for

- ▶ calendar year 2006 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	3a	1,913,000.
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	3b	3,913,000.
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	3c	\$

~~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. You 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	Employer identification number 13-1623877
	Number, street, and room or suite no. If a P.O. box, see instructions. 630 FIFTH AVENUE	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 checked="" type="checkbox"/> Form 990-PF	<input type="checkbox"/> Form 1041-A	<input type="checkbox"/> Form 6069
<input type="checkbox"/> Form 990-BL	<input type="checkbox"/> Form 990-T (sec 401(a) or 408(a) trust)	<input type="checkbox"/> Form 4720	<input type="checkbox"/> Form 8870
<input type="checkbox"/> Form 990-EZ	<input type="checkbox"/> Form 990-T (trust other than above)	<input type="checkbox"/> Form 5227	

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 _____
- 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.

- I request an additional 3-month extension of time until **11/15, 20 07**.
- For calendar year **2006**, or other tax year beginning _____, 20____ and ending _____, 20____
- If this tax year is for less than 12 months, check reason Initial return Final return Change in accounting period
- State in detail why you need the extension **THE INFORMATION NEEDED 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	8a \$
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	8b \$
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	8c \$

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 **OTR** Date **8/14/07**

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