

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

2000

Department of the Treasury
Internal Revenue Service

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

For calendar year 2000, or tax year beginning **NOV 1, 2000**, and ending **OCT 31, 2001**

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

Use the IRS label Otherwise, print or type See Specific Instructions

Name of organization: **CLAY FOUNDATION, INC.**

Employer identification number: **55-0670193**

Number and street (or P.O. box number if mail is not delivered to street address): **1426 KANAWHA BOULEVARD, EAST**

Room/suite: _____

City or town, state, and ZIP code: **CHARLESTON, WV 25301**

Telephone number: **304-344-8656**

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): **\$ 61,841,066.** (Part I, column (d) must be on cash basis)

J Accounting method: Cash Accrual
 Other (specify) _____

C If exemption application is pending check here

D 1 Foreign organizations, check here
 2 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))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income N/A	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions gifts grants etc received				
	2 Distributions from split-interest trusts				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	2,340,303.	2,335,992.		STATEMENT 1
	5a Gross rents				
	b (Net rental income or (loss))				
	6a Net gain or (loss) from sale of assets not on line 10	2,684,454.			
	b Gross sales price for all assets on line 6a				
	7 Capital gain net income (from Part IV line 2)		2,684,454.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income	546.	546.		STATEMENT 2	
12 Total Add lines 1 through 11	5,025,303.	5,020,992.			
Operating and Administrative Expenses	13 Compensation of officers directors trustees etc	237,772.	93,492.		144,280.
	14 Other employee salaries and wages	46,644.	18,340.		28,304.
	15 Pension plans, employee benefits	68,119.	26,784.		41,335.
	16a Legal fees STMT 3	5,276.	2,075.		3,201.
	b Accounting fees STMT 4	8,744.	3,438.		5,306.
	c Other professional fees STMT 5	316,766.	124,552.		192,214.
	17 Interest				
	18 Taxes STMT 6	136,265.	5,321.		8,206.
	19 Depreciation and depletion				
	20 Other expenses STMT 6	22,537.	8,862.		13,675.
	21 Travel, conferences, and meetings	6,087.	1,942.		2,998.
22 Printing and publications					
23 Other expenses STMT 7	21,036.	8,272.		12,764.	
24 Total operating and administrative expenses Add lines 13 through 23	869,246.	293,078.		452,283.	
25 Contributions, gifts, grants paid	1,710,141.			1,710,141.	
26 Total expenses and disbursements Add lines 24 and 25	2,579,387.	293,078.		2,162,424.	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	2,445,916.				
b Net investment income (if negative enter -0-)		4,727,914.			
c Adjusted net income (if negative enter -0-)			N/A		

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Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only

		Beginning of year	End of year		
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Assets	1	Cash - non-interest-bearing	15,090.	100,662.	100,662.
	2	Savings and temporary cash investments	2,879,010.	5,402,912.	5,402,912.
	3	Accounts receivable ▶			
		Less allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees and other disqualified persons			
	7	Other notes and loans receivable STMT 8 ▶ 533,919.			
		Less allowance for doubtful accounts ▶	675,000.	533,919.	533,919.
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments - US and state government obligations			
	b	Investments - corporate stock STMT 9	45,115,044.	45,316,168.	46,360,354.
	c	Investments - corporate bonds STMT 10	9,611,021.	9,391,568.	9,436,585.
11	Investments land buildings and equipment basis ▶				
	Less accumulated depreciation ▶				
12	Investments - mortgage loans				
13	Investments other STMT 11	715.	738.	738.	
14	Land, buildings, and equipment basis ▶ 109,449.				
	Less accumulated depreciation ▶ 109,449.				
15	Other assets (describe ▶ STATEMENT 12)	9,908.	5,896.	5,896.	
16	Total assets (to be completed by all filers)	58,305,788.	60,751,863.	61,841,066.	
Liabilities	17	Accounts payable and accrued expenses	34,445.	34,604.	
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers directors trustees and other disqualified persons			
	21	Mortgages and other notes payable			
	22	Other liabilities (describe ▶)			
	23	Total liabilities (add lines 17 through 22)	34,445.	34,604.	
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here <input type="checkbox"/>				
	and complete lines 24 through 26 and lines 30 and 31				
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
	Organizations that do not follow SFAS 117, check here <input checked="" type="checkbox"/>				
	and complete lines 27 through 31				
27	Capital stock, trust principal, or current funds	29,648,965.	29,648,965.		
28	Paid-in or capital surplus, or land, bldg, and equipment fund	0.	0.		
29	Retained earnings, accumulated income, endowment, or other funds	28,622,378.	31,068,294.		
30	Total net assets or fund balances	58,271,343.	60,717,259.		
31	Total liabilities and net assets/fund balances	58,305,788.	60,751,863.		

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	58,271,343.
2	Enter amount from Part I, line 27a	2	2,445,916.
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	60,717,259.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	60,717,259.

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 MELLON ACCOUNT ATTACHMENT #1	P	VARIOUS	VARIOUS
b SEE MELLON ACCOUNT ATTACHMENT #2	P	VARIOUS	VARIOUS
c SEE MELLON ACCOUNT ATTACHMENT #3	P	VARIOUS	VARIOUS
d SANFORD BERSTEIN ADDITIONAL PROCEEDS			
e RECEIVED	P	VARIOUS	VARIOUS

(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			2,715,078.
b			-38,333.
c			1,204.
d			
e			6,505.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			2,715,078.
b			-38,333.
c			1,204.
d			
e			6,505.

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	2,684,454.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8	3	N/A

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
1999	2,988,188.	66,605,123.	.0448642
1998	3,466,327.	65,188,192.	.0531742
1997	2,763,576.	61,205,431.	.0451525
1996	3,462,525.	56,074,183.	.0617490
1995	1,504,351.	48,473,647.	.0310344

2 Total of line 1, column (d)	2	.2359743
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	.0471949
4 Enter the net value of noncharitable use assets for 2000 from Part X, line 5	4	63,930,837.
5 Multiply line 4 by line 3	5	3,017,209.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	47,279.
7 Add lines 5 and 6	7	3,064,488.
8 Enter qualifying distributions from Part XII, line 4	8	2,162,424.

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

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

Table with 11 rows for excise tax calculations. Includes items like 'Exempt operating foundations', 'Domestic organizations', 'Tax under section 511', 'Credits/Payments', and 'Tax due'. Total tax due is 5,425.

Part VII-A Statements Regarding Activities

Table with 11 rows of activity statements and a Yes/No column. Includes questions about political campaigns, unrelated business income, and state registration. Registration state is WEST VIRGINIA.

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

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

		Yes	No
1a During the year did the organization (either directly or indirectly)			
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(6)	Agree to pay money or property to a government official? (Exception Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	If the 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 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here	▶ <input type="checkbox"/>	
c	Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2000?	▶ <input type="checkbox"/>	
1b			X
1c			X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a	At the end of tax year 2000, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2000?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	If "Yes," list the years ▶ _____		
b	Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)	N/A	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here	▶ _____	
2b			
3a Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?			
		<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	If "Yes," did it have excess business holdings in 2000 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the organization had excess business holdings in 2000)	N/A	
3b			
4a	Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?		X
b	Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2000?		X
4b			
5a During the year did the organization pay or incur any amount to			
(1)	Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(2)	Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(3)	Provide a grant to an individual for travel, study, or other similar purposes?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(4)	Provide a grant to an organization, other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(5)	Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53 4945, or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here	N/A	
c	If the answer is "Yes" to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant?	N/A	
	If "Yes," attach the statement required by Regulations section 53 4945-5(d)		
5b			
6a Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?			
		<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If you answered "Yes" to 6b, also file Form 8870		X
6b			

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 13		237,772.	30,000.	0.

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

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

Total number of other employees paid over \$50,000 0

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
SANFORD C. BERNSTEIN	INVESTMENT ADVISOR	126,690.
MONTAG AND CALDWELL	INVESTMENT ADVISOR	54,270.

Total number of others receiving over \$50,000 for professional services 0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	
2	
All other program-related investments See instructions	
3	

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

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a Average monthly fair market value of securities	1a	64,860,347.
b Average of monthly cash balances	1b	35,427.
c Fair market value of all other assets	1c	8,629.
d Total (add lines 1a, b, and c)	1d	64,904,403.
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2 Acquisition indebtedness applicable to line 1 assets	2	0.
3 Subtract line 2 from line 1d	3	64,904,403.
4 Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	973,566.
5 Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	63,930,837.
6 Minimum investment return Enter 5% of line 5	6	3,196,542.

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

1 Minimum investment return from Part X, line 6		1	3,196,542.
2a Tax on investment income for 2000 from Part VI, line 5	2a	94,558.	
b Income tax for 2000 (This does not include the tax from Part VI)	2b		
c Add lines 2a and 2b	2c	94,558.	
3 Distributable amount before adjustments Subtract line 2c from line 1	3	3,101,984.	
4a Recoveries of amounts treated as qualifying distributions	4a	141,081.	
b Income distributions from section 4947(a)(2) trusts	4b	0.	
c Add lines 4a and 4b	4c	141,081.	
5 Add lines 3 and 4c	5	3,243,065.	
6 Deduction from distributable amount (see instructions)	6	0.	
7 Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	3,243,065.	

Part XII Qualifying Distributions (see instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	2,162,424.
b Program-related investments - total of lines 1-3 of Part IX-B	1b	0.
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3 Amounts set aside for specific charitable projects that satisfy the		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 Qualifying distributions Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	2,162,424.
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b	5	0.
6 Adjusted qualifying distributions Subtract line 5 from line 4	6	2,162,424.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 1999	(c) 1999	(d) 2000
1 Distributable amount for 2000 from Part XI, line 7				3,243,065.
2 Undistributed income if any as of the end of 1999				
a Enter amount for 1999 only			0.	
b Total for prior years 19 __, 19 __, 19 __		0.		
3 Excess distributions carryover if any to 2000				
a From 1995				
b From 1996	283,761.			
c From 1997				
d From 1998	364,761.			
e From 1999				
f Total of lines 3a through e	648,522.			
4 Qualifying distributions for 2000 from Part XII, line 4 ▶ \$ 2,162,424.				
a Applied to 1999, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2000 distributable amount				2,162,424.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2000 (If an amount appears in column (d), the same amount must be shown in column (a).)	648,522.			648,522.
6 Enter the net total of each column as indicated below	0.			
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0.			
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 1999 Subtract line 4a from line 2a Taxable amount - see instr			0.	
f Undistributed income for 2000 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2001				432,119.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3)	0.			
8 Excess distributions carryover from 1995 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2001 Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9				
a Excess from 1996				
b Excess from 1997				
c Excess from 1998				
d Excess from 1999				
e Excess from 2000				

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

N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2000, enter the date of the ruling ▶

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

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

	Tax year		Prior 3 years		(e) Total
	(a) 2000	(b) 1999	(c) 1998	(d) 1997	
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(i)(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(i)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 Information Regarding Foundation Managers

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

SEE STATEMENT 14

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

NONE

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs

Check here if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the organization makes gifts, grants, etc., to individuals or organizations under other conditions, complete items 2a, b, c, and d

a The name, address, and telephone number of the person to whom applications should be addressed
SEE ATTACHED STATEMENT

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

c Any submission deadlines
SEE ATTACHED STATEMENT

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
<p>a <i>Paid during the year</i></p> <p>SEE ATTACHED LISTING OF GRANTS</p>				
Total			▶ 3a	1,710,141.
<p>b <i>Approved for future payment</i></p> <p>SEE ATTACHED LISTING OF GRANTS</p>				
Total			▶ 3b	4,099,200.

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 (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?
- | | Yes | No |
|---|-----|----|
| a Transfers from the reporting organization to a noncharitable exempt organization of: | | |
| (1) Cash | | X |
| (2) Other assets | | X |
| b Other Transactions: | | |
| (1) Sales of assets to a noncharitable exempt organization | | X |
| (2) Purchases of assets from a noncharitable exempt organization | | X |
| (3) Rental of facilities, equipment, or other assets | | X |
| (4) Reimbursement arrangements | | X |
| (5) Loans or loan guarantees | | X |
| (6) Performance of services or membership or fundraising solicitations | | X |
| c Sharing of facilities, equipment, mailing lists, other assets, or paid employees | | X |
| d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting organization. If the organization received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received | | |

(a) Line no.	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		N/A	

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

b If "Yes," complete the following schedule:

(a) Name of organization	(b) Type of organization	(c) Description of relationship
	N/A	

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.

Sign Here:

Paid Preparer's Use Only:

Firm's Name (or yours if self-employed), address and ZIP code: **SIMPSON & OSBORNE, CPAS, P.O. BOX 1747, CHARLESTON, WV 25326-1747**

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES		STATEMENT	1
SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT	
DIVIDENDS	1,708,324.	0.	1,708,324.	
INTEREST INCOME	627,668.	0.	627,668.	
MUNICIPAL INTEREST	4,311.	0.	4,311.	
TOTAL TO FM 990-PF, PART I, LN 4	2,340,303.	0.	2,340,303.	

FORM 990-PF	OTHER INCOME	STATEMENT	2
DESCRIPTION	AMOUNT		
OTHER INCOME	546.		
TOTAL TO FORM 990-PF, PART I, LINE 11, COLUMN A	546.		

FORM 990-PF	LEGAL FEES			STATEMENT	3
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
LEGAL FEES	5,276.	2,075.		3,201.	
TO FM 990-PF, PG 1, LN 16A	5,276.	2,075.		3,201.	

FORM 990-PF	ACCOUNTING FEES			STATEMENT	4
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
ACCOUNTING FEES	8,744.	3,438.		5,306.	
TO FORM 990-PF, PG 1, LN 16B	8,744.	3,438.		5,306.	

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT 5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
TRUSTEE/CUSTODIAL FEES	42,463.	16,696.		25,767.
INVESTMENT MANAGER FEES	223,703.	87,960.		135,743.
OTHER PROFESSIONAL FEES	50,600.	19,896.		30,704.
TO FORM 990-PF, PG 1, LN 16C	316,766.	124,552.		192,214.

FORM 990-PF	TAXES			STATEMENT 6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PAYROLL TAXES	12,013.	4,724.		7,289.
FEDERAL EXCISE TAXES	122,738.	0.		0.
FOREIGN TAXES WITHHELD	1,504.	591.		913.
OTHER TAXES	10.	6.		4.
TO FORM 990-PF, PG 1, LN 18	136,265.	5,321.		8,206.

FORM 990-PF	OTHER EXPENSES			STATEMENT 7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
OFFICE EXPENSES	18,595.	7,312.		11,283.
DUES AND MEMBERSHIPS	1,935.	761.		1,174.
SUBSCRIPTIONS	506.	199.		307.
TO FORM 990-PF, PG 1, LN 23	21,036.	8,272.		12,764.

FORM 990-PF OTHER NOTES AND LOANS REPORTED SEPARATELY STATEMENT 8

BORROWER'S NAME		TERMS OF REPAYMENT	INTEREST RATE	
MCCABE-HENLEY PROPERTIES LIMITED PARTNERSHIP		SEE ATTACHED	4.50%	
DATE OF NOTE	MATURITY DATE	ORIGINAL LOAN AMOUNT	DESCRIPTION OF CONSIDERATION	FMV OF CONSIDERATION
11/23/98	11/23/00	675,000.	1ST MORTGAGE LIEN ON PROPERTY	675,000.

SECURITY PROVIDED BY BORROWER	PURPOSE OF LOAN
1ST MORTGAGE LIEN ON MAPLE TERRACE PROPERTY	LOW/MODERATE INCOME HOUSING DEVELOPMENT

RELATIONSHIP OF BORROWER	BALANCE DUE	DOUBTFUL ACCT ALLOWANCE	FMV OF LOAN
NONE	533,919.	0.	533,919.
TOTAL TO FORM 990-PF, PART II, LINE 7	533,919.	0.	533,919.

FORM 990-PF CORPORATE STOCK STATEMENT 9

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
TRUSTEE ACCOUNT-SEE ATTACHED	45,316,168.	46,360,354.
TRUSTEE ACCOUNT-SEE ATTACHED	0.	0.
TOTAL TO FORM 990-PF, PART II, LINE 10B	45,316,168.	46,360,354.

FORM 990-PF	CORPORATE BONDS	STATEMENT 10
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
TRUSTEE ACCOUNT-SEE ATTACHED	9,391,568.	9,436,585.
TOTAL TO FORM 990-PF, PART II, LINE 10C	9,391,568.	9,436,585.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT 11
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
J.E. STAUNTON ESTATE	738.	738.
TOTAL TO FORM 990-PF, PART II, LINE 13	738.	738.

FORM 990-PF	OTHER ASSETS	STATEMENT 12
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
ACCRUED INTEREST PURCHASED	5,896.	5,896.
TOTAL TO FORM 990-PF, PART II, LINE 15	5,896.	5,896.

FORM 990-PF

PART VIII - LIST OF OFFICERS, DIRECTORS
TRUSTEES AND FOUNDATION MANAGERS

STATEMENT 13

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
LYELL B. CLAY CHARLESTON, WV 25314	CHAIRMAN 4	0.	0.	0.
CHARLES M. AVAMPATO CHARLESTON, WV 25314	PRESIDENT 25	237,772.	30,000.	0.
BUCKNER W. CLAY CHARLESTON, WV 25314	CHAIRMAN 4	0.	0.	0.
WHITNEY CLAY DILLER CHARLESTON, WV 25314	TREASURER 2	0.	0.	0.
HAMILTON G. CLAY CHARLESTON, WV 25314	VICE PRESIDENT 4	0.	0.	0.
JAMES K. BROWN CHARLESTON, WV 25314	SECRETARY 2	0.	0.	0.
LOUIS SOUTHWORTH II CHARLESTON, WV 25314	ASST SECT/TREASURER 4	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		237,772.	30,000.	0.

FORM 990-PF

PART XV - LINE 1A
LIST OF FOUNDATION MANAGERS

STATEMENT 14

NAME OF MANAGER

LYELL B. CLAY
BUCKNER W. CLAY
HAMILTON G. CLAY

Underpayment of Estimated Tax by Corporations

Department of the Treasury
Internal Revenue Service

▶ Instructions are separate. See page 4 for Paperwork Reduction Act Notice
▶ Attach to the corporation's tax return **FORM 990-PF**

2000

Name CLAY FOUNDATION, INC.	Employer identification number 55-0670193
--------------------------------------	---

Note In most cases, the corporation does not need to file Form 2220 (See Part I below for exceptions) The IRS will figure any penalty owed and bill the corporation. If the corporation does not need to file Form 2220, it may still use it to figure the penalty. Enter the amount from line 34 on the estimated tax penalty line of the corporation's income tax return, but do not attach Form 2220.

Part I Reasons For Filing - Check the boxes below that apply to the corporation. If any boxes are checked, the corporation must file Form 2220, even if it does not owe the penalty. If the box on line 1 or line 2 applies, the corporation may be able to lower or eliminate the penalty. See page 1 of the instructions.

- 1 The corporation is using the annualized income installment method
- 2 The corporation is using the adjusted seasonal installment method
- 3 The corporation is a "large corporation" figuring its first required installment based on the prior year's tax

Note The corporation also must file Form 2220 if it has a research credit allowed for the current year. See the instructions for line 4 on page 2.

Part II Figuring the Underpayment

4 Total tax (see page 2 of the instructions)		4	94,558.
5a Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 4	5a		
b Interest included on line 4 due under the look-back method of section 460(b)(2) for completed long term contracts or of section 167(g) for property depreciated under the income forecast method	5b		
c Credit for Federal tax paid on fuels	5c		
d Total. Add lines 5a through 5c		5d	
6 Subtract line 5d from line 4. If the result is less than \$500, do not complete or file this form. The corporation does not owe the penalty.		6	94,558.
7 Enter the tax shown on the corporation's 1999 income tax return. Caution See page 2 of the instructions before completing this line.		7	99,670.
8 Enter the smaller of line 6 or line 7. If the corporation must skip line 7, enter the amount from line 6 on line 8.		8	94,558.

	(a)	(b)	(c)	(d)
9 Installment due dates Enter in columns (a) through (d) the 15th day of the 4th (Form 990-PF filers Enter 5th month), 6th, 9th, and 12th months of the corporation's tax year. ▶	03/15/01	04/15/01	07/15/01	10/15/01
10 Required installments If the box on line 1 and/or line 2 above is checked, enter the amounts from Schedule A, line 41. If the box on line 3 (but not 1 or 2) is checked, see page 3 of the instructions for the amounts to enter. If none of these boxes are checked, enter 25% of line 8 above in each column.	23,640.	23,639.	23,640.	23,639.
11 Estimated tax paid or credited for each period (see page 3 of the instructions). For column (a) only, enter the amount from line 11 on line 15. Complete lines 12 through 18 of one column before going to the next column.	18,950.	31,050.	25,000.	25,000.
12 Enter amount, if any, from line 18 of the preceding column.			2,721.	4,081.
13 Add lines 11 and 12.		31,050.	27,721.	29,081.
14 Add amounts on lines 16 and 17 of the preceding column.		4,690.		
15 Subtract line 14 from line 13. If zero or less, enter -0-	18,950.	26,360.	27,721.	29,081.
16 If the amount on line 15 is zero, subtract line 13 from line 14. Otherwise, enter -0-		0.	0.	
17 Underpayment If line 15 is less than or equal to line 10, subtract line 15 from line 10. Then go to line 12 of the next column. Otherwise, go to line 18.	4,690.			
18 Overpayment If line 10 is less than line 15, subtract line 10 from line 15. Then go to line 12 of the next column.		2,721.	4,081.	

Complete Part III on page 2 to figure the penalty. If there are no entries on line 17, no penalty is owed.

Part III Figuring the Penalty

	(a)	(b)	(c)	(d)
19 Enter the date of payment or the 15th day of the 3rd month after the close of the tax year, whichever is earlier (see page 3 of the instructions) (Form 990-PF and Form 990-T filers Use 5th month instead of 3rd month)	19			
20 Number of days from due date of installment on line 9 to the date shown on line 19	20			
21 Number of days on line 20 after 4/15/00 and before 1/1/01	21			
22 Underpayment on line 17 x $\frac{\text{Number of days on line 21} \times 9\%}{366}$	22	\$	\$	\$
23 Number of days on line 20 after 12/31/00 and before 4/1/01	23			
24 Underpayment on line 17 x $\frac{\text{Number of days on line 23} \times 9\%}{365}$	24	\$	\$	\$
25 Number of days on line 20 after 3/31/01 and before 7/1/01	25			
26 Underpayment on line 17 x $\frac{\text{Number of days on line 25} \times 1\%}{365}$	26	\$	\$	\$
27 Number of days on line 20 after 6/30/01 and before 10/1/01	27	SEE ATTACHED WORKSHEET		
28 Underpayment on line 17 x $\frac{\text{Number of days on line 27} \times 1\%}{365}$	28	\$	\$	\$
29 Number of days on line 20 after 9/30/01 and before 1/1/02	29			
30 Underpayment on line 17 x $\frac{\text{Number of days on line 29} \times 1\%}{365}$	30	\$	\$	\$
31 Number of days on line 20 after 12/31/01 and before 2/16/02	31			
32 Underpayment on line 17 x $\frac{\text{Number of days on line 31} \times 1\%}{365}$	32	\$	\$	\$
33 Add lines 22, 24, 26, 28, 30, and 32	33	\$	\$	\$
34 Penalty Add columns (a) through (d), of line 33 Enter the total here and on Form 1120, line 33, Form 1120-A, line 29, or the comparable line for other income tax returns	34	\$		17.

* For underpayments paid after March 31, 2001 For lines 26, 28, 30, and 32 use the penalty interest rate for each calendar quarter that the IRS will determine during the first month in the preceding quarter. These rates are published quarterly in an IRS News Release and in a revenue ruling in the Internal Revenue Bulletin. To obtain this information on the Internet, access the IRS Web Site at www.irs.gov. You can also call 1-800-829-1040 to get interest rate information.

CLAY FOUNDATION, INC. FEIN 55-0670193

Year End Investment Summary-Part II

October 31, 2001

	<u>Book Value</u>	<u>Market Value</u>
Mellon Trust Investment Detail report	60,157,585	61,246,788
Mellon Bank checking account	1,612	1,612
BB&T Bank checking account	25,662	25,662
Cash to be received from transfers corrected November 2001	75,000	75,000
Loan receivable-McCabHenley Properties Limited Partnership	533,919	533,919
J.M & Mary E. Staunton Estate	738	738
Accrued Interest Purchased	5,896	5,896
	<hr/>	<hr/>
	60,800,412	61,889,615
Add: Mellon receivable for securities sold and removed from Investment Detail	71,368	71,368
Less: Mellon payable for securities purchased and included in Investment Detail	(119,494)	(119,494)
Less: Mellon cash overdrafts not included in Investment Detail	(423)	(423)
	<hr/>	<hr/>
Total Assets Part II, Line 16	<u>60,751,863</u>	<u>61,841,066</u>

INVESTMENT SUMMARY
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CONSOLIDATED PORTFOLIOS

<u>INVESTMENT DISTRIBUTION</u>	<u>EOBI</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
CASH EQUIVALENTS	5,449,849 05	5,449,849 07	0 02
FIXED INCOME SECURITIES	9,391,568 14	9,436,585 20	45,017 06
EQUITY	45,316,167 87	46,360,354 19	1,044,186 32
TOTAL INVESTMENTS	40,157,585 06	61,246,788 46	1,089,203 40

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INVESTMENT DETAIL
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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
INVESTMENTS CASH EQUIVALENTS					
2 1000	EURO EUROPEAN MONETARY UNIT INCOME TRADING CLAY FDN-PIMCO	1 87	0 0000	1 89	0 02
275,000 0000	AMERICAN EX CR CP DISC 11/08/2001 CLAY FDN-PIMCO	274,471 73	99 8079	274,471 73	0 00
275,000 0000	CIT GROUP HLDGS DISC 11/08/2001 CLAY FDN-PIMCO	274,478 05	99 8102	274,478 05	0 00
275,000 0000	HONEYWELL INTL INC DISC 11/09/2001 CLAY FDN-PIMCO	274,446 15	99 7906	274,446 15	0 00
275,000 0000	PRUDENTIAL FDO CORP DISC 11/09/2001 CLAY FDN-PIMCO	274,452 75	99 8010	274,452 75	0 00
275,000 0000	TEXACO INC DISC 11/09/2001 CLAY FDN-PIMCO	274,457 15	99 8024	274,457 15	0 00
185,000 0000	TRANSAMERICA FIN DISC 11/09/2001 CLAY FDN-PIMCO	184,634 81	99 8026	184,634 81	0 00

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
5,932 1400	INCOME/DREYFUS CASH MGMT PLUS CLAY FDN - CASH	5,932 14	100 0000	5,932 14	0 00
188,093 2900	CLAY FDN-ARMSTRONG	188,093 29	100 0000	188,093 29	0 00
132,732 3200	CLAY FDN-MONTAG	132,732 52	100 0000	132,732 52	0 00
8,431 8500	CLAY FDN-STEGNER	8,431 85	100 0000	8,431 85	0 00
<u>232,275 9600</u>	CLAY FDN-PIMCO	<u>232,275 96</u>	100 0000	<u>232,275 96</u>	<u>0 00</u>
565,445 5600		565,665 56		565,665 56	0 00
1,230,000 0000	DREYFUS CASH MGMT PLUS CLAY FDN - CASH	1,230,000 00	1 0000	1,230,000 00	0 00
207,882 0500	CLAY FDN-ARMSTRONG	207,882 05	100 0000	207,882 05	0 00
286,033 0000	CLAY FDN-MONTAG	286,033 00	100 0000	286,033 00	0 00
27,930 1600	CLAY FDN-STEGNER	27,930 16	100 0000	27,930 16	0 00
<u>1,575,395 7700</u>	CLAY FDN-PIMCO	<u>1,575,395 77</u>	100 0000	<u>1,575,395 77</u>	<u>0 00</u>
3,327,240 9800		3,327,240 98		3,327,240 98	0 00
TOTAL INVESTMENTS CASH EQUIVALENTS		5,449,849 05		5,449,849 07	0 02

INVESTMENTS FIXED INCOME SECURITIES

28,000 0000	AES CORP SR HT 9 575X 09/15/2010 DD 09/12/00 CLAY FDN-PIMCO	20,000 00	94 2970	18,859 40	1,140 60-
98,000 0000	AT & T CORP BDS 4 500X 03/15/2029 DD 03/26/99 CLAY FDN-PIMCO	73,784 80	87 6100	78,849 00	5,064 20

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
60,000 0000	AT & T WIRELESS SVCS INC SR NT 8 750X 03/01/2001 DD 09/01/01 CLAY FDN-PINCO	64,641 00	113 5700	68,146 00	3,505 00
10,000 0000	ADELPHIA COMMS CORP SR NT 10 875X 10/01/2010 DD 09/20/00 CLAY FDN-PINCO	9,707 15	96 0000	9,600 00	107 15-
80,000 0000	AMERADA HESS CORP 7 875X 10/01/2029 DD 10/01/99 CLAY FDN-PINCO	78,240 95	108 1770	86,541 60	8,300 65
60,000 0000	AMERICAN GEN CORP 8 500X 07/01/2030 DD 06/27/00 CLAY FDN-PINCO	59,682 60	121 4300	72,862 00	13,180 20
15,000 0000	APACHE CORP NT 9 250X 06/01/2002 DD 05/18/92 CLAY FDN-PINCO	16,386 30	103 3650	15,504 75	881 55-
30,000 0000	BANC ONE CORP SUB DEB 7 625X 10/15/2026 DD 10/29/94 CLAY FDN-PINCO	30,742 30	110 2260	33,067 00	2,325 50
40,000 0000	BAY APT COMMUNITIES SR NTS 6 500X 01/15/2005 DD 01/15/90 CLAY FDN-PINCO	37,728 40	105 3090	42,123.60	4,395 20
35,000 0000	BOISE CASCADE CORP NT 9 050X 06/15/2002 CLAY FDN-PINCO	30,863 30	102 7430	35,960 05	2,903 25-

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
55,000 0000	BRISTOL MYERS SQUIBB CO NT 4 750X 10/01/2006 DD 09/20/01 CLAY FDN-PINCO	54,854 25	102 0490	56,126 95	1,272 70
50,000 0000	BRITISH TELECOMMUNICATIONS PLC STEP UP 12/15/2030 DD 12/12/00 CLAY FDN-PINCO	53,059 00	118 0720	59,036 00	5,977 00
75,000 0000	CATERPILLAR FINL SVCS MTN 5 890X 07/15/2002 DD 03/15/99 CLAY FDN-PINCO	75,000.00	102 2010	76,710 75	1,710 75
25,000 0000	CHAMPION INTL CORP DEBS 7 200X 11/01/2026 DD 11/01/96 CLAY FDN-PINCO	25,909 25	105 3370	26,334 25	345 00
20,000 0000	CHARTER COMMS HLDGS LLC STEP 0 000X 01/15/2010 DD 01/12/00 CLAY FDN-PINCO	11,250 00	60 5000	13,700 00	2,450 00
75,000 0000	CITIGROUP INC GLOBAL SUB NT 7 250X 10/01/2010 DD 10/11/00 CLAY FDN-PINCO	70,147 75	110 7740	83,000 50	4,932 75
185,000 0000	CITIBANK CR CARD 97-6 CL A ZERO CPN 08/15/2006 DD 08/7/97 CLAY FDN-PINCO	155,327 66	90 0800	166,640 00	11,320 34
140,000 0000	CITIBANK CR CARD TR 2001 A 6 5 650X 04/14/2000 DD 06/20/01 CLAY FDN-PINCO	143,319 54	105 5901	147,037 34	4,517 80

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
20,000 0000	CONOCO FDG CO NT 5 450X 10/15/2006 DD 10/11/01 CLAY FDN-PIMCO	19,971 20	101 0000	20,200 00	228 80
45,000 0000	CONOCO INC SR NTS 6 950X 04/15/2029 DD 04/20/99 CLAY FDN-PIMCO	44,172 45	99 0150	44,556 75	384 30
140,000 0000	CREDIT SUISSE FB 01-CX1 CL A 3 6 580X 12/18/2010 DD 03/01/01 CLAY FDN-PIMCO	159,155 47	105 7870	140,101 80	8,946 33
60,000 0000	DAIMLERCHRYSLER AUTO 01-C A4 4 630X 12/06/2006 DD 09/13/01 CLAY FDN-PIMCO	59,985 48	102 7850	61,671 00	1,685 52
65,000 0000	DAIMLER CHRYSLER N A HLDG NT 4 480X 05/15/2004 DD 05/15/01 CLAY FDN-PIMCO	84,720 55	100 4990	65,424 15	703 80
155,000 0000	DISNEY WALT CO MTN BTR 00042 4 875X 07/02/2004 DD 06/25/01 CLAY FDN-PIMCO	154,722 55	102 1065	150,392 33	3,669 70
50,000 0000	FEDERAL HOME LN MTO CORP DEB 5 250X 02/15/2004 DD 02/15/01 CLAY FDN-PIMCO	58,589 65	105.1560	52,578 00	1,908 35
385,000 0000	FEDERAL HOME LN MTO CORP DEBS 5 500X 07/15/2006 DD 07/16/01 CLAY FDN-PIMCO	399,730 55	106 4370	409,782 45	10,051 90

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
45,000 0000	FEDERATED DEPT STORES SR NT 8 125X 10/15/2002 DD 10/06/95 CLAY FDN-PIMCO	48,026 25	104 1530	46,868 85	1,157 40-
10,000 0000	FEDERATED DEPT STORES SR NT 8 500X 06/01/2010 DD 06/06/00 CLAY FDN-PIMCO	9,900 30	110 3590	11,035 90	1,055 60
20,000 0000	FORD MTR CO DEL GLOBAL 7 450X 07/16/2031 DD 07/16/99 CLAY FDN-PIMCO	10,714 40	93 8730	10,774 60	60 20
45,000 0000	GENERAL MTRS ACCEP CORP NT 6 875X 09/15/2011 DD 09/12/01 CLAY FDN-PIMCO	44,864 55	98 1330	44,159 85	704 70-
40,000 0000	GENERAL MTRS ACCEP CORP NT 8 000X 11/01/2031 DD 11/02/01 CLAY FDN-PIMCO	39,540 80	100 2360	40,094 40	533 60
40,000 0000	GOLDMAN SACHS GROUP INC SER B 7 800X 01/20/2010 DD 01/20/00 CLAY FDN-PIMCO	42,730 00	111 4060	44,562 40	1,824 40
75,000 0000	HERTZ CORP NTS 7 080X 05/01/2002 DD 05/09/97 CLAY FDN-PIMCO	77,374 50	101 5660	76,174 50	1,200 00-
60,000 0000	HOUSEHOLD FINANCE CORP NTS 6 500X 11/15/2006 DD 11/15/98 CLAY FDN-PIMCO	61,179 45	104 3920	62,435 20	1,455 75

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35,000 0000	INGERSOLL RAND MEDIUM TERM NTS 6 150X 11/18/2027 DD 11/18/97 CLAY FDN-PIMCO	35,058 55	103 7030	36,296 05	437 50
15,000 0000	INTERMEDIA COMBNS INC SR NTS 8 400X 04/01/2008 DD 05/27/98 CLAY FDN-PIMCO	11,887 50	101.5000	15,225 00	3,337 50
65,000 0000	INTERNATIONAL BK RECON & DEV 5 800X 03/28/2006 DD 03/28/01 CLAY FDN-PIMCO	64,815 60	103 3910	67,204 15	2,388 55
20,000 0000	INTERNATIONAL PAPER CO NT 4 750X 09/01/2011 DD 08/27/01 CLAY FDN-PIMCO	20,000 00	102 3360	20,467 20	467 20
50,000 0000	J P MORGAN CHASE & CO OBL NT 6 750X 02/01/2011 DD 01/30/01 CLAY FDN-PIMCO	50,414 45	105 6640	52,842 00	2,427 55
85,000 0000	KEYSPAN CORP NT 6 150X 06/01/2006 DD 05/24/01 CLAY FDN-PIMCO	84,853 80	105 0153	89,263 03	4,409 23
25,000 0000	KRAFT FOODS INC GLOBAL NT 4 625X 11/01/2006 DD 11/02/01 CLAY FDN-PIMCO	24,962 50	100 4665	25,101 65	139 15
55,000 0000	KRAFT FOODS INC GLOBAL NT 5 625X 11/01/2011 DD 11/02/01 CLAY FDN-PIMCO	54,978 85	101 1171	55,614 42	643 57

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20,000 0000	LEHMAN BROS HLDGS INC NT 7 875X 08/15/2010 DD 08/15/00 CLAY FDN-PIMCO	21,120 60	112 4950	22,499 00	1,378 40
30,000 0000	LIBERTY MEDIA CORP SR DEB 8 250X 02/01/2030 DD 02/02/00 CLAY FDN-PIMCO	20,506 30	93 3590	28,087 70	498 60-
505,000 0000	MBNA CR CARD MASTER TR 01-1 A 5 750X 10/15/2008 DD 05/31/01 CLAY FDN-PIMCO	504,565 98	106 8468	523,442 88	18,876 82
20,000 0000	MARCONI PLC BD 8 375X 09/15/2030 DD 09/19/00 CLAY FDN-PIMCO	18,733 80	58 8000	7,600 00	11,133 80-
40,000 0000	MARRIOTT INTL NTS SER D 8 125X 04/01/2005 DD 03/27/00 CLAY FDN-PIMCO	59,989 20	109 9530	65,971 80	5,982 60
165,000 0000	MERRILL LYNCH & CO MTN TR00218 5 350X 04/15/2004 DD 06/12/01 CLAY FDN-PIMCO	165,000 00	104 5160	172,451 40	7,451 40
85,000 0000	MORGAN STANLEY DW & CO GL NT 6 100X 04/15/2006 DD 04/23/01 CLAY FDN-PIMCO	84,918 40	105 1625	89,337 18	4,418 78
30,000 0000	MORTON INTL INC CR SENSITIVE DB 9 250X 06/01/2028 CLAY FDN-PIMCO	30,347 50	122 5000	36,750 80	1,597 50-



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55,000 0000	PHILLIPS PETE CO NT 6 750X 05/25/2010 DD 05/25/00	56,747 55	210 2610	65,043 55	10,296 00
40,000 0000	QUEBEC PROV CDA NT 7 500X 09/15/2029 DD 09/15/99	43,406 00	117 7030	47,001 20	3,675 20
05,000 0000	QWEST CAP FDU INC QTD NT 7 900X 00/15/2010 DD 02/15/01	03,422 50	105 9100	90,030 30	607 00
90,000 0000	SPRINT CAP CORP 6 075X 11/15/2020 DD 11/16/90	00,575 60	91 2930	02,163 70	1,500 10
103,090 0570	STANDISH AVER & WOOD INTL TR FIXED INCOME FD CLAY FDN-PINCO	3,790,499 31	19 6000	3,604,260 00	196,230 31-
55,000 0000	SUMMIT PRYS NTN STR 00005 7 670X 10/20/2005 DD 10/20/00	55,000 00	105 4060	50,016 20	3,016 20
45,000 0000	TCI COMMUNICATIONS INC DEB 7 075X 02/15/2026 DD 02/16/96	47,575 50	103 4620	46,557 00	4,902 40
20,000 0000	TXU CORP SR NT 6 375X 06/15/2006 DD 06/15/01	19,096 40	103 0390	20,767 00	071 40

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65,000 0000	TIME WARNER ENTMT CO LP SR DEB 0 375X 03/15/2023	70,667 35	111 6320	72,560 00	1,093 45
105,000 0000	TYCO INTL GROUP S A QTD NT 6 375X 02/15/2006 DD 02/21/01	105,191 10	105 3046	110,653 92	5,462 02
55,000 0000	UNITED MEXICAN NTN STR 00006 0 375X 01/16/2011 DD 01/16/01	53,977 95	102 5460	56,400 30	2,422 35
165,000 0000	U S TREASURY BONDS 00 125X 00/15/2019 DD 00/15/09	209,620 67	136 6070	225,533 55	15,904 00
190,000 0000	U S TREASURY BONDS 05 375X 02/15/2031 DD 02/15/01	107,027 60	107 4690	204,191 10	10,163 50
295,000 0000	U S TREASURY NOTES 05 750X 00/15/2003 DD 00/15/93	311,543 00	105 0910	312,570 45	1,027 45
135,000 0000	U S TREASURY NOTES 06 500X 10/15/2006 DD 10/15/96	151,060 91	112 0120	152,296 20	1,227 29
155,000 0000	U S TREASURY NOTES 06 000X 00/15/2004 DD 00/15/99	162,205 02	100 3750	167,901 25	5,776 23

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250,000 0000	U S TREASURY NOTES 04 525X 05/15/2006 DD 05/15/01 CLAY FDN-PIMCO	247,767 25	104 5940	261,485 00	13,717 75
90,000 0000	UNITED STATES TREASURY NOTES 05 000X 08/15/2011 DD 08/15/01 CLAY FDN-PIMCO	90,175 50	105 7810	95,202 90	5,027 40
00,000 0000	WAL MART STORES INC NT 6 075X 08/10/2009 DD 08/10/99 CLAY FDN-PIMCO	83,930 40	110 1080	88,086 40	4,156 00
90,000 0000	WASHINGTON MUT FIN CORP SR NT 6 075X 05/15/2011 DD 05/24/01 CLAY FDN-PIMCO	89,465 40	104 1451	95,550 63	6,065 23
55,000 0000	WORLDCOM INC GA NEW NT 8 250X 05/15/2031 DD 05/16/01 CLAY FDN-PIMCO	53,953 90	102 3420	56,288 10	2,334 20
TOTAL INVESTMENTS FIXED INCOME SECURITIES		9,391,568 14		9,436,585 20	45,017 06 0 00 45,017 06 I
<u>INVESTMENTS EQUITY</u>					
8,400 0000	AOL TIME WARNER INC COM CLAY FDN-MONTAG	347,740 27	31 1000	261,240 00	86,500 27-

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7,700 0000	AETNA INC COM NEW CLAY FDN-ARMSTRONG	264,999 26	27 4400	212,020 00	52,171 26-
57,947 0200	ASN AMRO/VEREDUS AGGRESSIVE GROWTH FD I CLAY FDN-STEGNER	1,050,000 00	18 1200	1,050,000 00	0 00
2,500 0000	AMERADA HESS CORP COM CLAY FDN-ARMSTRONG	149,690 01	58 7500	146,075 00	2,015 01-
15,000 0000	AMERICAN ELEC PWR INC COM CLAY FDN-ARMSTRONG	645,409 03	41 9000	662,020 00	16,610 97
9,300 0000	AMERICAN INTL GROUP INC COM CLAY FDN-MONTAG	243,096 06	70 6000	730,900 00	487,003 94
7,300 0000	AMGEN INC CLAY FDN-MONTAG	444,078 95	54 0200	414,706 00	29,292 95-
6,400 0000	ARROW ELECTRS INC COM CLAY FDN-ARMSTRONG	176,360 60	24 4500	156,400 00	19,000 60-
199,509 8430	ARTISAN FDS INC INTL FD INSTL CLAY FDN- ARTISAN	4,213,232 33	17 4300	3,477,456 56	735,775 77-
2,200 0000	ASHLAND INC CLAY FDN-ARMSTRONG	91,572 70	40 2600	88,572 00	3,000 70-
10,400 0000	AVNET INC COM CLAY FDN-ARMSTRONG	224,700 23	20 6300	214,552 00	10,148 23-

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12,200 0000	BANK OF AMERICA CORP CLAY FDN-ARMSTRONG	659,746 20	58 9900	719,678 00	59,931 80
12,600 0000	BANK NEW YORK INC COM CLAY FDN-MONTAG	466,517 36	34 0100	428,526 00	37,991 36-
14,850 0000	BANK ONE CORP COM CLAY FDN-ARMSTRONG	509,119 30	33 1900	476,542 02	112,577 36-
83,149 4240	BARON ASSET FD SMALL CAP FD CLAY FDN-STEGNER	995,961 60	12 6500	1,050,177 23	54,195 63
60,715 7390	BERGER OMNI INVMT FD TR SMALL CAP VALUE FD INSTL CL CLAY FDN-STEGNER	1,760,610 76	26 3700	1,012,834 04	51,423 28
12,400 0000	BRISTOL MYERS SQUIBB CO COM CLAY FDN-MONTAG	507,729 53	53 4500	662,780 00	155,050 47
2,100 0000	BURLINGTON NORTH SANTA FE CORP COM CLAY FDN-ARMSTRONG	46,656 11	26 0700	56,427 00	9,770 89
5,300 0000	CIGNA CORP COM CLAY FDN-ARMSTRONG	79,297 80	72 9000	386,370 00	307,072 20
14,500 0000	CSX CORP COM CLAY FDN-ARMSTRONG	724,156 40	33 7000	488,650 00	235,506 40-
1,000 0000	CABOT CORP COM CLAY FDN-ARMSTRONG	14,657 19	33 5000	33,500 00	18,842 81

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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
4,000 0000	CARDINAL HEALTH INC COM CLAY FDN-MONTAG	291,319 84	67 1100	268,440 00	22,879 84-
6,300 0000	CATERPILLAR INC CLAY FDN-MONTAG	543,669 64	44 7200	281,756 00	61,933 64-
1,100 0000	CHUBB CORP COM CLAY FDN-ARMSTRONG	76,950 17	68 3000	75,130 00	1,820 17-
6,800 0000	CINERGY CORP COM CLAY FDN-ARMSTRONG	168,573 92	30 1600	205,224 00	36,650 08
13,833 0000	CITIGROUP INC COM CLAY FDN-MONTAG	597,502 25	45 5200	629,678 16	32,175 91
15,100 0000	COCA COLA CO COM CLAY FDN-MONTAG	491,623 10	47 8800	722,908 00	231,284 90
9,200 0000	COLGATE PALMOLIVE CO CLAY FDN-MONTAG	490,673 23	57 5200	529,184 00	38,510 77
21,000 0000	CONAGRA FOODS INC COM CLAY FDN-ARMSTRONG	473,956 72	22 9000	480,900 00	6,943 28
10,300 0000	CONOCO INC COM CLAY FDN-ARMSTRONG	207,555 56	25 7000	264,710 00	57,154 44
1,700 0000	CONSOLIDATED EDISON INC COM CLAY FDN-ARMSTRONG	61,435 34	39 4900	67,133 00	5,697 66

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14,000 0000	COSTCO WHSL CORP NEW COM CLAY FDN-MONTAG	455,283 79	37 8300	529,620 00	74,336 21
5,600 0000	CROWN CORK & SEAL INC COM CLAY FDN-ARMSTRONG	176,712 74	1 8200	10,192 00	166,520 74-
8,800 0000	DANA CORP CLAY FDN-ARMSTRONG	285,926 76	10 7500	94,600 00	189,326.76-
23,400 0000	DISNEY WALT CO COM CLAY FDN-MONTAG	698,808 41	18 5900	435,006 00	255,802 41-
28,965 0000	DOW CHEM CO COM CLAY FDN-ARMSTRONG	815,356 54	33 2500	963,086 25	147,729 91
4,800 0000	EASTMAN CHEM CO COM CLAY FDN-ARMSTRONG	299,898 14	34 3100	164,600 00	134,410 14-
4,800 0000	ELECTRONIC ARTS CLAY FDN-MONTAG	125,582 98	51 4600	247,008 00	121,425 02
12,000 0000	ELECTRONIC DATA SYS CORP NEW COM CLAY FDN-MONTAG	532,773 88	64 3700	772,440 00	239,666 20
89,115 9520	FIDELITY LOW PRICED STK FD STK FD CLAY FDN-STEGNER	2,134,117 00	24 6800	2,199,381 70	65,264 70
204,466 8468	FRANKLIN STRATEGIC SER SM CAP GROWTH FD II ADVISOR CL CLAY FDN-STEGNER	2,331,320 32	8 6400	1,766,593 55	564,726 77-

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6,700 0000	GENENTECH INC CLAY FDN-MONTAG	274,979 47	52 2500	350,075 00	75,095 53
8,000 0000	GENERAL ELEC CO COM CLAY FDN-MONTAG	192,365 58	36 4100	291,200 00	98,914 70
5,700 0000	GENUINE PARTS CO COM CLAY FDN-ARMSTRONG	173,806 02	32 5800	185,250 00	11,443 98
16,450 0000	GILLETTE CO COM CLAY FDN-MONTAG	416,143 11	31 0900	511,430 50	95,287 39
2,700 0000	GOODRICH CORP CLAY FDN-ARMSTRONG	59,232 87	21 3500	57,645 00	1,587 87-
11,200 0000	GOODYEAR TIRE & RUBR CO COM CLAY FDN-ARMSTRONG	400,156 15	18 6300	208,656 00	391,500 15-
21,300 0000	HEWLETT PACKARD CO COM CLAY FDN-ARMSTRONG	434,392.66	16 8300	358,479 00	75,913 66-
5,450 0000	HOME DEPOT INC COM CLAY FDN-MONTAG	50,721 22	38 2300	215,999 50	165,278 28
4,100 0000	INGRAM MICRO INC CL A COM CLAY FDN-ARMSTRONG	58,879 46	12 8000	52,488 00	6,399 46-
7,700 0000	INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	227,521 09	35 8800	275,660.00	48,138 91

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13,400 0000	JOHNSON & JOHNSON COM CLAY FDN-MONTAG	212,925 00	57 9100	787,576 00	574,451 00
4,300 0000	LEAR CORP COM CLAY FDN-ARMSTRONG	152,511 50	30 7000	132,010 00	20,501 50-
4,500 0000	LEGGETT & PLATT INC COM CLAY FDN-ARMSTRONG	97,436 51	21 6700	97,515 00	78 49
2,200 0000	LIZ CLAIBORNE INC COM CLAY FDN-ARMSTRONG	116,065 79	45 5000	100,100 00	15,965 79-
3,900 0000	LUBRIZOL CORP CLAY FDN-ARMSTRONG	86,920 85	28 1400	84,420 00	2,500 85-
4,200 0000	LYONDELL CHEMICAL CO COM CLAY FDN-ARMSTRONG	88,949 15	13 3100	55,902 00	33,047 15-
7,000 0000	MARSH & MCLENNAN CDS INC COM CLAY FDN-MONTAG	747,867 45	96 7500	677,250 00	70,617 45-
8,500 0000	MARRIOTT INTL INC NEW CL A CLAY FDN-MONTAG	140,151 29	31 3300	266,305 00	118,173 71
14,500 0000	MASCO CORP COM CLAY FDN-MONTAG	346,990 24	19 8300	287,535 00	59,455 24-
7,300 0000	MAY DEPT STORES CO COM CLAY FDN-ARMSTRONG	215,223 50	31 4500	229,565 00	14,361 70

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5,600 0000	HEAD CORP COM CLAY FDN-ARMSTRONG	194,784 50	26 8400	150,304 00	44,480 50-
14,500 0000	MEDTRONIC INC COM CLAY FDN-MONTAG	309,383 59	40 3000	584,350 00	274,966 41
3,300 0000	MILLENNIUM CHEMICALS INC CLAY FDN-ARMSTRONG	100,164 89	9 5300	51,449 00	48,715 89-
2,200 0000	MINNESOTA MND & MFG CO COM CLAY FDN-MONTAG	266,868 50	104 3600	229,636 00	37,232 50-
13,500 0000	NATIONAL CITY CORP COM CLAY FDN-ARMSTRONG	345,510 39	26 4000	356,400 00	10,889 61
3,900 0000	NEWELL RUBBERMAID INC CLAY FDN-ARMSTRONG	84,742 89	27 1400	107,796 00	23,053 91
27,100 0000	NOKIA CORP SPON ADR COM CLAY FDN-MONTAG	761,237 70	20 5100	555,821 00	205,416 70-
23,800 0000	NORFOLK SOUTHN CORP COM CLAY FDN-ARMSTRONG	476,289 19	14 7500	398,650 00	77,639 19-
34,300 0000	NORTEL NETWORKS CORP NEW COM CLAY FDN-ARMSTRONG	215,662 42	5 8100	199,203 00	16,379 42-
14,200 0000	OCCIDENTAL PETE CORP COM CLAY FDN-ARMSTRONG	262,014 87	25 3200	359,544 00	97,529 93

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6,100 0000	OWENS ILL INC NEW CLAY FDN-ARMSTRONG	155,189 30	6 1000	37,210 00	117,979 30-
4,900 0000	PAYCHEX INC COM CLAY FDN-MONTAG	173,025 86	32 0600	157,094 00	15,931 86-
13,500 0000	PEPSICO INC COM CLAY FDN-MONTAG	512,562 86	40 7100	657,585 00	145,022 14
20,000 0000	PFIZER INC COM STK USD0 05 CLAY FDN-MONTAG	283,592 66	41 9000	838,000 00	554,407 34
3,700 0000	PHARMACIA CORP COM CLAY FDN-ARMSTRONG	178,756 66	49 5200	149,926 00	28,832 66-
9,600 0000	PHILIP MORRIS COS INC COM CLAY FDN-ARMSTRONG	149,946 25	46 8000	449,280 00	299,333 77
14,200 0000	PHILLIPS PETE CO COM CLAY FDN-ARMSTRONG	819,629 09	54 4100	881,442 00	61,812 91
8,200 0000	PROCTER & GAMBLE CO COM CLAY FDN-MONTAG	516,280 67	73 7800	604,996 00	88,715 33
5,000 0000	QUALCOMM INC CLAY FDN-MONTAG	230,356 80	49 1200	245,600 00	15,243 20
6,200 0000	QUANTUM CORP DSSQ COM CLAY FDN-ARMSTRONG	85,070 25	8 4300	52,266 00	32,804 25-

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56,175 8010	ROWE T PRICE SMALL CAP STK FD INC COM CLAY FDN-STEGNER	1,206,205 07	22 4500	1,260,023 22	53,818 15
10,800 0000	ST PAUL COS INC CLAY FDN-ARMSTRONG	282,092 88	45 9000	495,720 00	213,627 92
12,400 0000	SCHERING PLOUGH CORP COM CLAY FDN-ARMSTRONG	464,023 74	37 1800	461,032 00	2,991 74-
6,200 0000	SCHLUMBERGER LTD COM CLAY FDN-MONTAG	306,366 46	48 4200	300,204 00	6,162 46-
11,767 0000	SEARS ROEBUCK & CO COM CLAY FDN-ARMSTRONG	487,135 72	38 7700	456,206 59	30,929 15-
7,400 0000	SHERWIN WILLIAMS CO COM CLAY FDN-ARMSTRONG	155,449 38	24 3600	180,264 00	24,814 62
10,100 0000	SOLECTROM CORP CLAY FDN-ARMSTRONG	126,977 32	12 3000	124,250 00	2,747 32-
9,000 0000	SUPERVALU INC COM CLAY FDN-ARMSTRONG	137,845 26	21 3400	192,060 00	54,214 74
1,000 0000	TJX COS INC NEW COM CLAY FDN-ARMSTRONG	29,748 26	33 8000	33,800 00	4,051 74
3,200 0000	TECH DATA CORP COM CLAY FDN-ARMSTRONG	75,675 09	42 6900	136,608 00	60,932 91

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13,400 0000	TELLABS INC COM CLAY FDN-ARMSTRONG	186,640 74	13 4500	182,910 00	3,750 74-
1,100 0000	TEMPLE INLAND INC COM CLAY FDN-ARMSTRONG	54,000 90	49 9900	54,989 00	100 10
252,645 2500	TEMPLETON INSTL FDS INC FGM EQUITY SER CLAY FDN-TEMPLETON	3,600,513 74	13 6300	3,443,554 07	156,950 07-
4,400 0000	TORCHMARK CORP CLAY FDN-ARMSTRONG	177,955 63	37 0300	162,932 00	15,023 63-
12,600 0000	UNION PAC CORP COM CLAY FDN-ARMSTRONG	647,576 07	52 0100	655,326 00	7,749 93
5,300 0000	UNITED PARCEL SVC INC CL B CLAY FDN-MONTAG	300,336 00	51 0000	270,300 00	30,036 00-
2,800 0000	V F CORP COM CLAY FDN-ARMSTRONG	82,822 50	33 2200	93,016 00	10,193 50
16,700 0000	WACHOVIA CORP 2ND NEW COM CLAY FDN-ARMSTRONG	509,491 02	20 6000	477,620 00	31,071 02-
19,200 0000	WASHINGTON MUTUAL INC COM CLAY FDN-ARMSTRONG	607,140 22	30 1900	579,640 00	107,500 22-
4,700 0000	WESTVACO CORP COM CLAY FDN-ARMSTRONG	155,196 50	24 5500	115,305 00	39,011 50-

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
2,000 0000	WHIRLPOOL CORP COM CLAY FDN-ARMSTRONG	94,912 20	59 0200	110,040 00	25,127 00
4,200 0000	WORLDCOM INC-WORLDCOM GROUP CLAY FDN-ARMSTRONG	60,761 76	13 4500	56,490 00	4,271 76-
TOTAL INVESTMENTS EQUITY		45,316,167 07		46,360,354 19	1,044,186 32 0 00 1,044,186 32
TOTAL INVESTMENT		60,157,505 06		61,246,700 46	1,089,205 40 0 02 1,089,205 38

Clay Foundation, Inc
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DEPRECIATION SCHEDULE - FORM 990 PF

October 31, 2001

<u>Kind of Property</u>	<u>Date Acquired</u>	<u>Cost or Other Basis</u>	<u>Prior Depreciation Allowed</u>	<u>Method</u>	<u>Rate % or Life Years</u>	<u>Depreciaton For This Year</u>
Desks, file units, conf room furn	FYE 88	\$ 35,951	\$ 35,951	SL	7	\$ -
Desks, chairs, tables, etc - GKVF	FYE 88	23,646	23,646	SL	7	-
Desks, chairs, tables, etc	FYE 89	29,313	29,313	SL	7	-
Computer equipment	FYE 90	3,578	3,578	SL	5	-
Fax machine	FYE 91	601	601	SL	5	-
File units	FYE 92	4,033	4,033	SL	7	-
Computer equipment	FYE 93	12,327	12,327	SL	5	-
		<u>\$109,449</u>	<u>\$ 109,449</u>			<u>\$ -</u>

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S 30-NOV-00 30-NOV-00	195 400- BSDT-LATE MONEY DEPOSIT ACCT CLAY FDN-STANDISH	195 46	195 46	195 46-	0 00	
S 30-NOV-00 30-NOV-00	220 400- BSDT-LATE MONEY DEPOSIT ACCT CLAY FDN-TEMPLETON	220 40	220 40	220 40-	0 00	
S 24-OCT-01 24-OCT-01	774 390- BSDT-LATE MONEY DEPOSIT ACCOUN VAR RT 12/31/2000 DD 01/26/98 CLAY FDN-ARMSTRONG	774 39	774 39	774 39-	0 00	
TOTAL						
CASH & CASH EQUIVALENTS						
TRADED - SETTLED CURRENT PERIOD		34,202,471 02	34,202,471 02	33,904,999 38-	0 00	0 00 L 0 00 S
U S DOLLAR						
FOREIGN (BASE VALUE)		106,759 51	106,401 47	399,766 52-	106,401 47	0 00 L 4,186 59 S
TRADED - PENDING SETTLEMENT		0 00	0 00	0 00	0 00	0 00 L 0 00 S
U S DOLLAR						
FOREIGN (BASE VALUE)		0 00	0 00	0 00	0 00	0 00 L 0 00 S
SETTLED - TRADED PRIOR PERIOD		0 00	0 00	0 00	0 00	0 00 L 0 00 S
U S DOLLAR						
FOREIGN (BASE VALUE)		0 00	0 00	0 00	0 00	0 00 T 0 00 S

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FIXED INCOME SECURITIES						
CANADIAN DOLLAR						
S 31-JAN-01 07-FEB-01	30,000 000- HUDSONS BAY CO DEBS SER D 6 250% 14-MAR-2003 (CAD/USD) CLAY FDN-PIMCO	19,935 06	0 00	19,759 03-	0 00	175 23 S
SETTLEMENT IN USD		19,935 06-	0 00	0 00	0 00	
S 31-JAN-01 07-FEB-01	25,000 000- TIMBERWEST FOREST HLDGS BDS 6 500% 03-MAR-2003 (CAD/USD) CLAY FDN-PIMCO	16,316 72	0 00	16,537 51-	0 00	140 79-S
SETTLEMENT IN USD		16,316 72-	0 00	0 00	0 00	

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EURO CURRENCY UNIT						
S	360,000 000-					
21-SEP-01	GERMANY FEDERAL REPUBLIC OF	342,173 94	0 00	317,420 11-	0 00	
28-SEP-01	5 000X BDS 17FEB06 EUR 01'137' (EUR/USD) CLAY FDN-PIMCO					24,753 83 S
	SETTLEMENT IN USD	342,173 94-	0 00	0 00	0 00	
S	35,000 000-					
01-FEB-01	TREUHANDANSTALT	34,552 93	0 00	32,107 50-	0 00	
08-FEB-01	6 250X 4-MAR-2004 (EUR/USD) CLAY FDN-PIMCO					2,445 43 S
	SETTLEMENT IN USD	34,552 93-	0 00	0 00	0 00	

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S	330,000 000-					
21-SEP-01	FRANCE GOVERNMENT OF BYAN	306,871 00	0 00	289,206 30-	0 00	
28-SEP-01	4 500X 12-JUL-2004 (EUR/USD) CLAY FDN-PIMCO					17,664 70 S
	SETTLEMENT IN USD	306,871 00-	0 00	0 00	0 00	
S	55,000 000-					
01-FEB-01	GENERAL MTRS ACCEP CORPN BDS	51,652 35	0 00	52,072 60-	0 00	
08-FEB-01	5 500X 02-FEB-2005 (EUR/USD) CLAY FDN-PIMCO					420 33-S
	SETTLEMENT IN USD	51,652 35-	0 00	0 00	0 00	
U.S. DOLLAR						
FC	360,000 000-					
21-SEP-01	GERMANY FEDERAL REPUBLIC OF	342,173 94	342,173 94	0 00	0 00	
28-SEP-01	5 000X BDS 17FEB06 EUR 01'137' (EUR/USD) CLAY FDN-PIMCO					
FC	35,000 000-					
01-FEB-01	TREUHANDANSTALT	34,552 93	34,552 93	0 00	0 00	
08-FEB-01	6 250X 4-MAR-2004 (EUR/USD) CLAY FDN-PIMCO					

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FC FRANCE GOVERNMENT OF BIAN (EUR/USD) 550,000 000- 4 500X 12-JUL-2000	20-SEP-01	506,871 00	506,871 00	0 00	0 00	0 00
S BULGARIA (NATIONAL REP OF) BDS 20,000 000- VAR RT 20-JUL-2012	28-FEB-01	14,750 00	14,750 00	0 00	0 00	108 00 S
S PHILIP MORRIS CAP CORP BDS 60,000 000- 7 500X 16-JUL-2009	05-JAN-01	50,791 00	50,791 00	52,329 00-	0 00	6,462 00 S
FC GENERAL MTRS ACCEP CORPN BDS 55,000 000- 5 500X 02-FEB-2005	01-FEB-01	51,452 35	51,452 35	0 00	0 00	0 00
FC HUDSONS BAY CO DEBS SER D 30,000 000- 6 250X 14-MAR-2003	31-JAN-01	19,935 06	19,935 06	0 00	0 00	0 00
FC TIMBERWEST FOREST HLDOS BDS 25,000 000- 6 500X 03-MAR-2003	31-JAN-01	16,396 72	16,396 72	0 00	0 00	0 00
S ACE CAP TR II CAP SECS 10,000 000- 9 700X 04/01/2030 DD 03/31/00	02-FEB-01	20,400 75	20,400 75	24,950 75-	0 00	5,462 00 S
S ACE CAP TR II CAP SECS 10,000 000- 9 700X 04/01/2030 DD 03/31/00	02-FEB-01	11,359 10	11,359 10	9,903 50-	0 00	1,375 60 S
S ADELPHIA COMMS CORP SR NT 10,000 000- 10 075X 10/01/2010 DD 09/20/00	00-JAN-01	9,558 00	9,550 00	9,926 30-	0 00	374 30-S
S ADELPHIA COMMS CORP SR NT 5,000 000- 10 075X 10/01/2010 DD 09/20/00	00-JAN-01	4,037 50	4,037 50	4,962 15-	0 00	124 65-S
S AHOLD FIN USA INC QTD MT 30,000 000- 0 250X 07/15/2010 DD 07/20/00	26-MAR-01	33,250 50	33,250 50	30,555 60-	0 00	2,694 90 S
S AHOLD FIN USA INC QTD MT 35,000 000- 0 250X 07/15/2010 DD 07/20/00	26-MAR-01	30,741 15	30,741 15	34,979 70-	0 00	5,261 65 S
S COMMIT TO PUR FUND SF MTG 55,000 000- 6 000X 10/01/2010	10-OCT-01	56,040 44	56,040 44	55,550 00-	0 00	490 44 S

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Boston Safe Deposit and Trust Company

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S 13-DEC-00 16-DEC-00	55,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 12/01/2015 CLAY FDN-PIMCO	53,951 56	53,951 56	52,457 50-	0 00	1,014 06 S
S 12-JAN-01 22-JAN-01 31-JAN-01	55,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 01/01/2016 CLAY FDN-PIMCO	54,351 17	54,351 17	53,970 90-	0 00	360 27 S
S 12-FEB-01 15-FEB-01 21-FEB-01	55,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 02/01/2016 CLAY FDN-PIMCO	54,710 55	54,710 55	54,344 87-	0 00	371 68 S
S 14-MAR-01 19-MAR-01 23-MAR-01	55,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 03/30/2016 CLAY FDN-PIMCO	54,049 61	54,049 61	54,639 06-	0 00	216 55 S
S 27-MAR-01 19-APR-01 02-MAY-01	55,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 04/01/2016 CLAY FDN-PIMCO	54,020 12	54,020 12	54,793 75-	0 00	34 37 S
S 09-MAY-01 17-MAY-01 21-MAY-01	55,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 05/01/2016 CLAY FDN-PIMCO	54,909 77	54,909 77	54,725 00-	0 00	184 77 S

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S 15-JUN-01 18-JUN-01	55,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 06/01/2016 CLAY FDN-PIMCO	54,686 33	54,686 33	54,810 94-	0 00	124 61-S
S 16-JUL-01 19-JUL-01 23-JUL-01	55,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 07/01/2016 CLAY FDN-PIMCO	54,510 75	54,510 75	54,507 50-	0 00	68 75-S
S 13-AUG-01 16-AUG-01	55,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 08/01/2016 CLAY FDN-PIMCO	55,100 90	55,100 90	54,432 81-	0 00	668 17 S
S 14-SEP-01 20-SEP-01 24-SEP-01	55,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 09/01/2016 CLAY FDN-PIMCO	55,661 72	55,661 72	54,902 81-	0 00	678 91 S
S 09-NOV-00 16-NOV-00	55,000 000- COMMIT TO PUR FNMA SF MTO 6 0X 11/01/2015 CLAY FDN-PIMCO	52,948 24	52,948 24	52,920 31-	0 00	27 93 S
S 23-OCT-00 13-NOV-00 16-NOV-00	110,000 000- COMMIT TO PUR FNMA SF MTO 6 000X 11/01/2016 CLAY FDN-PIMCO	103,520 91	103,520 91	102,300 00-	0 00	1,220 91 S

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S 25-OCT-00 13-NOV-00 14-NOV-00	30,000 000- COMMIT TO PUR FNMA SF MTG 6 000X 11/01/2030 CLAY FDN-PIMCO	28,254 25	28,254 25	27,918 75-	0 00	337 50 S
S 06-NOV-00 13-NOV-00 14-NOV-00	165,000 000- COMMIT TO PUR FNMA SF MTG 6 000X 11/01/2030 CLAY FDN-PIMCO	154,565 04	154,565 04	153,450 00-	0 00	1,115 04 S
S 06-NOV-00 13-NOV-00 14-NOV-00	55,000 000- COMMIT TO PUR FNMA SF MTG 6 000X 11/01/2030 CLAY FDN-PIMCO	51,558 20	51,558 20	51,184 37-	0 00	373 83 S
S 06-NOV-00 13-NOV-00 14-NOV-00	120,000 000- COMMIT TO PUR FNMA SF MTG 6 000X 11/01/2030 CLAY FDN-PIMCO	112,453 12	112,453 12	111,675 00-	0 00	778 12 S
S 14-NOV-00 13-DEC-00	165,000 000- COMMIT TO PUR FNMA SF MTG 6 000X 12/01/2030 CLAY FDN-PIMCO	154,945 31	154,945 31	154,542 19-	0 00	403 12 S
S 04-DEC-00 13-DEC-00	90,000 000- COMMIT TO PUR FNMA SF MTG 6 000X 12/01/2030 CLAY FDN-PIMCO	85,950 00	85,950 00	84,335 94-	0 00	1,614 06 S

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S 06-DEC-00 13-DEC-00	55,000 000- COMMIT TO PUR FNMA SF MTG 6 000X 12/01/2030 CLAY FDN-PIMCO	52,473 44	52,473 44	51,528 12-	0 00	945 32 S
S 06-DEC-00 13-DEC-00	120,000 000- COMMIT TO PUR FNMA SF MTG 6 000X 12/01/2030 CLAY FDN-PIMCO	114,525 00	114,525 00	112,359 37-	0 00	2,185 63 S
S 05-JAN-01 16-JAN-01 19-JAN-01	175,000 000- COMMIT TO PUR FNMA SF MTG 6 000X 01/01/2031 CLAY FDN-PIMCO	171,438 48	171,438 48	166,126 95-	0 00	5,311 53 S
S 31-JAN-01 12-FEB-01 22-FEB-01	175,000 000- COMMIT TO PUR FNMA SF MTG 6 000X 02/01/2031 CLAY FDN-PIMCO	170,924 03	170,924 03	171,390 62-	0 00	466 59-S
S 09-OCT-01 18-OCT-01 26-OCT-01	310,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 10/01/2016 CLAY FDN-PIMCO	316,054 69	316,054 69	315,182 81-	0 00	871 88 S
S 10-OCT-01 18-OCT-01 24-OCT-01	70,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 10/01/2016 CLAY FDN-PIMCO	72,236 72	72,236 72	71,728 12-	0 00	508 60 S

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S	375,000 000-					
10-OCT-01	COMMIT TO PUR FNMA SF MTG	386,982 42	386,982 42	383,554 69-	0 00	
18-OCT-01	6 500X 10/01/2016					3,427 73 S
26-OCT-01	CLAY FDN-PIMCO					
S	375,000 000-					
09-MAR-01	COMMIT TO PUR FNMA SF MTG	378,750 00	378,750 00	377,402 34-	0 00	
19-MAR-01	6 500X 03/01/2016					1,347 66 S
25-MAR-01	CLAY FDN-PIMCO					
S	70,000 000-					
09-MAR-01	COMMIT TO PUR FNMA SF MTG	70,700 00	70,700 00	70,350 00-	0 00	
19-MAR-01	6 500X 03/01/2016					350 00 S
23-MAR-01	CLAY FDN-PIMCO					
S	70,000 000-					
16-APR-01	COMMIT TO PUR FNMA SF MTG	70,492 19	70,492 19	70,634 38-	0 00	
19-APR-01	6 500X 04/01/2016					142 19-S
02-MAY-01	CLAY FDN-PIMCO					
S	375,000 000-					
16-APR-01	COMMIT TO PUR FNMA SF MTG	377,636 72	377,636 72	378,398 43-	0 00	
19-APR-01	6 500X 04/01/2016					761 71-S
02-MAY-01	CLAY FDN-PIMCO					
S	375,000 000-					
09-MAY-01	COMMIT TO PUR FNMA SF MTG	379,760 74	379,760 74	377,226 56-	0 00	
17-MAY-01	6 500X 05/01/2016					2,534 18 S
21-MAY-01	CLAY FDN-PIMCO					

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S	70,000 000-					
09-MAY-01	COMMIT TO PUR FNMA SF MTG	70,932 42	70,932 42	70,415 62-	0 00	
17-MAY-01	6 500X 05/01/2016					516 00 S
21-MAY-01	CLAY FDN-PIMCO					
S	70,000 000-					
13-JUN-01	COMMIT TO PUR FNMA SF MTG	70,700 00	70,700 00	70,609 37-	0 00	
16-JUN-01	6 500X 06/01/2016					109 37-S
	CLAY FDN-PIMCO					
S	375,000 000-					
13-JUN-01	COMMIT TO PUR FNMA SF MTG	378,750 00	378,750 00	379,181 54-	0 00	
18-JUN-01	6 500X 06/01/2016					351 56-S
	CLAY FDN-PIMCO					
S	70,000 000-					
16-JUL-01	COMMIT TO PUR FNMA SF MTG	70,590 62	70,590 62	70,546 88-	0.00	
19-JUL-01	6 500X 07/01/2016					43 74 S
23-JUL-01	CLAY FDN-PIMCO					
S	375,000 000-					
16-JUL-01	COMMIT TO PUR FNMA SF MTG	378,281 25	378,281 25	377,929 69-	0 00	
19-JUL-01	6 500X 07/01/2016					351 56 S
23-JUL-01	CLAY FDN-PIMCO					
S	70,000 000-					
14-AUG-01	COMMIT TO PUR FNMA SF MTG	71,260 75	71,260 75	70,459 37-	0 00	
14-AUG-01	6 500X 08/01/2016					809 38 S
	CLAY FDN-PIMCO					

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S 14-AUG-01 16-AUG-01	375,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 08/01/2016 CLAY FDN-PIMCO	381,914 06	381,914 06	377,578 12-	0 00	4,335 94 S
S 14-SEP-01 20-SEP-01 24-SEP-01	70,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 09/01/2016 CLAY FDN-PIMCO	71,892 19	71,892 19	71,093 75-	0 00	798 44 S
S 14-SEP-01 20-SEP-01 24-SEP-01	375,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 09/01/2016 CLAY FDN-PIMCO	384,433 59	384,433 59	380,976 56-	0 00	3,457 03 S
S 16-NOV-00 13-DEC-00	125,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 12/01/2030 CLAY FDN-PIMCO	120,625 00	120,625 00	120,000 00-	0 00	625 00 S
S 16-NOV-00 13-DEC-00	140,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 12/01/2030 CLAY FDN-PIMCO	135,100 00	135,100 00	134,400 00-	0 00	700 00 S
S 16-NOV-00 13-DEC-00	65,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 12/01/2030 CLAY FDN-PIMCO	62,714 84	62,714 84	62,400 00-	0 00	314 84 S

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S 05-MAR-01 13-MAR-01 15-MAR-01	215,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 03/01/2031 CLAY FDN-PIMCO	213,505 00	213,505 00	212,245 31-	0 00	1,259 77 S
S 10-APR-01 14-APR-01 18-APR-01	215,000 000- COMMIT TO PUR FNMA SF MTG 6 50X 4/01/2031 CLAY FDN-PIMCO	214,193 75	214,193 75	213,253 12-	0 00	940 63 S
S 03-MAY-01 15-JUN-01 18-JUN-01	215,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 06/01/2031 CLAY FDN-PIMCO	213,631 05	213,631 05	213,589 06-	0 00	41 99 S
S 10-JUL-01 16-JUL-01 18-JUL-01	145,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 07/01/2031 CLAY FDN-PIMCO	143,323 44	143,323 44	143,742 58-	0 00	419 14-S
S 10-JUL-01 16-JUL-01 18-JUL-01	289,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 07/01/2031 CLAY FDN-PIMCO	276,762 50	276,762 50	278,315 62-	0 00	1,553 12-S
S 10-AUG-01 17-SEP-01 19-SEP-01	425,000 000- COMMIT TO PUR FNMA SF MTG 6 500X 09/01/2031 CLAY FDN-PIMCO	425,270 71	425,270 71	422,343 75-	0 00	2,926 96 S

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S	300,000 000-					
10-OCT-01	COMMIT TO PUR FNMA SF MTG	311,929 69	311,929 69	309,753 13-	0 00	
18-OCT-01	7 000X 10/01/2016					2,176 56 S
26-OCT-01	CLAY FDN-PIMCO					
S	130,000 000-					
10-OCT-01	COMMIT TO PUR FNMA SF MTG	135,210 16	135,210 16	134,103 12-	0 00	
18-OCT-01	7 000X 10/01/2016					1,107 04 S
26-OCT-01	CLAY FDN-PIMCO					
S	145,000 000-					
09-NOV-00	COMMIT TO PUR FNMA SF MTG	144,291 99	144,291 99	144,139 06-	0 00	
16-NOV-00	7 000X 11/01/2015					152 93 S
	CLAY FDN-PIMCO					
S	155,000 000-					
09-NOV-00	COMMIT TO PUR FNMA SF MTG	154,243 16	154,243 16	154,539 04-	0 00	
16-NOV-00	7 000X 11/01/2015					296 68-S
	CLAY FDN-PIMCO					
S	235,000 000-					
09-NOV-00	COMMIT TO PUR FNMA SF MTG	233,779 10	233,779 10	234,302 34-	0 00	
16-NOV-00	7 000X 11/01/2015					523 24-S
	CLAY FDN-PIMCO					
S	300,000 000-					
13-DEC-00	COMMIT TO PUR FNMA SF MTG	302,273 44	302,273 44	298,406 25-	0 00	
18-DEC-00	7 000X 12/01/2015					3,867 19 S
	CLAY FDN-PIMCO					

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S	235,000 000-					
13-DEC-00	COMMIT TO PUR FNMA SF MTG	236,780 06	236,780 06	233,678 12-	0 00	
18-DEC-00	7 000X 12/01/2015					3,102 74 S
	CLAY FDN-PIMCO					
S	235,000 000-					
12-JAN-01	COMMIT TO PUR FNMA SF MTG	230,010 94	230,010 94	236,762 50-	0 00	
22-JAN-01	7 000X 01/01/2016					1,248 44 S
31-JAN-01	CLAY FDN-PIMCO					
S	300,000 000-					
12-JAN-01	COMMIT TO PUR FNMA SF MTG	303,750 00	303,750 00	302,250 00-	0 00	
22-JAN-01	7 000X 01/01/2016					1,500 00 S
31-JAN-01	CLAY FDN-PIMCO					
S	235,000 000-					
06-FEB-01	COMMIT TO PUR FNMA SF MTG	239,315 02	239,315 02	237,937 50-	0 00	
15-FEB-01	7 000X 02/01/2016					1,378 32 S
21-FEB-01	CLAY FDN-PIMCO					
S	300,000 000-					
12-FEB-01	COMMIT TO PUR FNMA SF MTG	305,671 07	305,671 07	303,656 25-	0 00	
15-FEB-01	7 000X 02/01/2016					2,015 62 S
21-FEB-01	CLAY FDN-PIMCO					
S	130,000 000-					
14-MAR-01	COMMIT TO PUR FNMA SF MTG	132,686 33	132,686 33	132,275 00-	0 00	
19-MAR-01	7 000X 03/01/2016					411 33 S
23-MAR-01	CLAY FDN-PIMCO					

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S	300,000 000-					
14-MAR-01	COMMIT TO PUR FNMA SF MTG	306,199 23	306,199 23	305,250 00-	0 00	
19-MAR-01	7 000% 03/01/2016					949 23 S
23-MAR-01	CLAY FDN-PIMCO					
S	130,000 000-					
14-APR-01	COMMIT TO PUR FNMA SF MTG	132,407 03	132,407 03	132,600 00-	0 00	
19-APR-01	7 000% 04/01/2016					192 97-S
02-MAY-01	CLAY FDN-PIMCO					
S	300,000 000-					
16-APR-01	COMMIT TO PUR FNMA SF MTG	305,554 69	305,554 69	306,000 00-	0 00	
19-APR-01	7 000% 04/01/2016					445 51-S
02-MAY-01	CLAY FDN-PIMCO					
S	300,000 000-					
09-MAY-01	COMMIT TO PUR FNMA SF MTG	307,253 91	307,253 91	305,543 75-	0 00	
17-MAY-01	7 000% 05/01/2016					1,910 16 S
21-MAY-01	CLAY FDN-PIMCO					
S	130,000-000-					
09-MAY-01	COMMIT TO PUR FNMA SF MTG	133,143 36	133,143 36	132,315 62-	0.00	
17-MAY-01	7 000% 05/01/2016					827 74 S
21-MAY-01	CLAY FDN-PIMCO					
S	130,000 000-					
13-JUN-01	COMMIT TO PUR FNMA SF MTG	133,087 50	133,087 50	132,965 62-	0 00	
18-JUN-01	7 000% 06/01/2016					121 88 S
	CLAY FDN-PIMCO					

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S	300,000 000-					
13-JUN-01	COMMIT TO PUR FNMA SF MTG	306,890 62	306,890 62	306,843 75-	0 00	
18-JUN-01	7 000% 06/01/2016					46 87 S
	CLAY FDN-PIMCO					
S	130,000 000-					
16-JUL-01	COMMIT TO PUR FNMA SF MTG	132,889 45	132,889 45	132,843 75-	0 00	
19-JUL-01	7 000% 07/25/2016					45 70 S
23-JUL-01	CLAY FDN-PIMCO					
S	300,000 000-					
16-JUL-01	COMMIT TO PUR FNMA SF MTG	306,574 22	306,574 22	306,375 00-	0 00	
19-JUL-01	7 000% 07/25/2016					199 22 S
23-JUL-01	CLAY FDN-PIMCO					
S	300,000 000-					
13-AUG-01	COMMIT TO PUR FNMA SF MTG	308,929 69	308,929 69	306,093 75-	0 00	
16-AUG-01	7 000% 08/01/2016					2,835 94 S
	CLAY FDN-PIMCO					
S	130,000 000-					
14-AUG-01	COMMIT TO PUR FNMA SF MTG	133,991 41	133,991 41	132,681 25-	0 00	
16-AUG-01	7 000% 08/01/2016					1,310 16 S
	CLAY FDN-PIMCO					
S	300,000 000-					
14-SEP-01	COMMIT TO PUR FNMA SF MTG	310,042 97	310,042.97	308,250 00-	0 00	
20-SEP-01	7 000% 09/01/2016					1,792 97 S
24-SEP-01	CLAY FDN-PIMCO					

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S	130,000 000-					
14-SEP-01	COMMIT TO PUR FNMA SF MTO	134,631 25	134,631 25	133,696.07-	0 00	
20-SEP-01	7 000X 09/01/2016					934 30 S
24-SEP-01	CLAY FDN-PINCO					
S	205,000 000-					
04-DEC-00	COMMIT TO PUR FNMA SF MTO	203,702 73	203,702 73	201,740 83-	0 00	
13-DEC-00	7 000X 12/01/2030					1,953 90 S
	CLAY FDN-PINCO					
S	155,000 000-					
06-DEC-00	COMMIT TO PUR FNMA SF MTO	154,019 14	154,019 14	152,536 72-	0 00	
13-DEC-00	7 000X 12/01/2030					1,482 42 S
	CLAY FDN-PINCO					
S	75,000 000-					
06-DEC-00	COMMIT TO PUR FNMA SF MTO	74,525 39	74,525 39	73,675 20-	0 00	
13-DEC-00	7 000X 12/01/2030					850 19 S
	CLAY FDN-PINCO					
S	160,000 000-					
04-DEC-00	COMMIT TO PUR FNMA SF MTO	150,907 50	150,907 50	150,634 37-	0 00	
13-DEC-00	7 000X 12/01/2030					2,353 13 S
	CLAY FDN-PINCO					
S	30,000 000-					
06-DEC-00	COMMIT TO PUR FNMA SF MTO	29,010 16	29,010 16	29,362 50-	0 00	
13-DEC-00	7 000X 12/01/2030					447 66 S
	CLAY FDN-PINCO					
S	55,000 000-					
06-DEC-00	COMMIT TO PUR FNMA SF MTO	54,634.77	54,634 77	53,831 25-	0 00	
13-DEC-00	7 000X 12/01/2030					803 52 S
	CLAY FDN-PINCO					

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S	140,000 000-					
08-DEC-00	COMMIT TO PUR FNMA SF MTO	139,114 06	139,114 06	137,409 84-	0 00	
13-DEC-00	7 000X 12/01/2030					1,624 22 S
	CLAY FDN-PINCO					
S	145,000 000-					
09-NOV-00	COMMIT TO PUR FNMA SINGLE	146,240 43	146,240 43	146,042 19-	0 00	
16-NOV-00	7 500X 11/01/2015					198 24 S
	CLAY FDN-PINCO					
S	145,000 000-					
13-DEC-00	COMMIT TO PUR FNMA SF MTO	147,594 14	147,594 14	146,132 81-	0 00	
18-DEC-00	7 500X 12/01/2015					1,461 33 S
	CLAY FDN-PINCO					
S	145,000 000-					
12-JAN-01	COMMIT TO PUR FNMA SF MTO	148,443 75	148,443 75	147,537 50-	0 00	
22-JAN-01	7 500X 01/01/2016					906 25 S
31-JAN-01	CLAY FDN-PINCO					
S	145,000 000-					
07-FEB-01	COMMIT TO PUR FNMA SF MTO	149,100 70	149,100 70	148,353 12-	0 00	
15-FEB-01	7 500X 02/01/2016					747 66 S
21-FEB-01	CLAY FDN-PINCO					
S	25,000 000-					
04-DEC-00	COMMIT TO PUR FNMA SF MTO	25,241 21	25,241 21	25,132 81-	0 00	
13-DEC-00	7 500X 12/01/2030					100 40 S
	CLAY FDN-PINCO					

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S 06-DEC-00 13-DEC-00	50,000 000- COMMIT TO PUR FNMA SF MTG 7 500X 12/01/2030 CLAY FDN-PIMCO	50,482 42	50,482 42	50,131 25-	0 00	351 17 S
S 06-DEC-00 13-DEC-00	90,000 000- COMMIT TO PUR FNMA SF MTG 7 500X 12/01/2030 CLAY FDN-PIMCO	90,868 56	90,868 56	90,225 00-	0 00	643 36 S
S 06-DEC-00 13-DEC-00	80,000 000- COMMIT TO PUR FNMA SF MTG 7 500X 12/01/2030 CLAY FDN-PIMCO	80,746 88	80,746 88	80,193 75-	0 00	553 13 S
S 06-DEC-00 13-DEC-00	40,000 000- COMMIT TO PUR FNMA SF MTG 7 500X 12/01/2030 CLAY FDN-PIMCO	40,385 94	40,385 94	40,093 75-	0 00	292 19 S
S 06-DEC-00 13-DEC-00	245,000 000- COMMIT TO PUR FNMA SF MTG 7 500X 12/01/2030 CLAY FDN-PIMCO	247,563 87	247,363 87	244,464 86-	0 00	2,899 81 S
S 06-DEC-00 13-DEC-00	60,000 000- COMMIT TO PUR FNMA SF MTG 7 500X 12/01/2030 CLAY FDN-PIMCO	60,578 91	60,578 91	59,858 00-	0 00	728 91 S
S 14-MAY-01 16-MAY-01 30-MAY-01	415,000 000- COMMIT TO PUR FNMA SF MTG 7 500X 05/01/2031 CLAY FDN-PIMCO	423,762 01	423,762 01	423,851 17-	0 00	89 16-S

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S 14-MAY-01 16-MAY-01 30-MAY-01	425,000 000- COMMIT TO PUR FNMA SF MTG 7 500X 05/01/2031 CLAY FDN-PIMCO	433,973 14	433,973 14	433,400 39-	0 00	572 75 S
S 07-NOV-00 13-NOV-00 14-NOV-00	50,000 000- COMMIT TO PUR FNMA SF MTG 8 00X 11/01/2030 CLAY FDN-PIMCO	50,630 86	50,630 86	50,484 37-	0 00	146 49 S
S 07-NOV-00 13-NOV-00 14-NOV-00	110,000 000- COMMIT TO PUR FNMA SF MTG 8 00X 11/01/2030 CLAY FDN-PIMCO	111,353 52	111,353 52	111,065 62-	0 00	287 90 S
S 29-NOV-00 13-DEC-00	110,000 000- COMMIT TO PUR FNMA SF MTG 8 00X 12/01/2030 CLAY FDN-PIMCO	111,946 48	111,946 48	111,253 12-	0 00	693 36 S
S 29-NOV-00 13-DEC-00	50,000 000- COMMIT TO PUR FNMA SF MTG 8 00X 12/01/2030 CLAY FDN-PIMCO	50,884 77	50,884 77	50,562 50-	0 00	322 27 S
S 11-JAN-01 16-JAN-01 19-JAN-01	50,000 000- COMMIT TO PUR FNMA SF MTG 8 00X 01/01/2031 CLAY FDN-PIMCO	51,453 12	51,453 12	50,828 12-	0 00	625 00 S

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S	110,000 000-					
11-JAN-01	COMMIT TO PUR FNMA SF MTG	113,261 33	113,261 33	111,021 07-	0 00	
14-JAN-01	8 000X 01/01/2031					1,439 46 S
19-JAN-01	CLAY FDN-PIMCO					
S	30,000 000-					
12-OCT-00	COMMIT TO PUR FNMA SF MTG	30,656 25	30,656 25	30,656 25-	0 00	
13-NOV-00	0 500X 11/01/2030					
14-NOV-00	CLAY FDN-PIMCO					
S	455,000 000-					
13-OCT-00	COMMIT TO PUR FNMA SF MTG	464,775 39	464,775 39	464,953 12-	0 00	
13-NOV-00	8 500X 11/01/2030					177 73-S
14-NOV-00	CLAY FDN-PIMCO					
S	120,000 000-					
15-FEB-01	COMMIT TO PUR GNMA II SF MTG	116,325 00	116,325 00	117,018 75-	0 00	
20-FEB-01	6 000X 02/20/2031					693 75-S
22-FEB-01	CLAY FDN-PIMCO					
S	120,000 000-					
14-MAR-01	COMMIT TO PUR GNMA II SF MTG	117,707 50	117,707 50	116,212 50-	0 00	
22-MAR-01	6 000X 03/20/2031					1,575 00 S
26-MAR-01	CLAY FDN-PIMCO					
S	120,000 000-					
27-MAR-01	COMMIT TO PUR GNMA II SF MTG	117,665 62	117,665 62	117,675 00-	0 00	
23-APR-01	6 000X 04/20/2031					9 38-S
02-MAY-01	CLAY FDN-PIMCO					

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S	120,000 000-					
13-JUN-01	COMMIT TO PUR GNMA III SF MTG	117,412 50	117,412 50	116,100 00-	0.00	
20-JUN-01	6 000X 06/20/2031					1,312 50 S
29-JUN-01	CLAY FDN-PIMCO					
S	65,000 000-					
14-FEB-01	COMMIT TO PUR GNMA II SF MTG	64,553 12	64,553 12	64,563 28-	0 00	
20-FEB-01	6 500X 02/20/2031					10 16-S
22-FEB-01	CLAY FDN-PIMCO					
S	125,000 000-					
15-FEB-01	COMMIT TO PUR GNMA II SF MTG	123,503 98	123,503 98	123,906 25-	0 00	
20-FEB-01	6 500X 02/20/2031					522 27-S
22-FEB-01	CLAY FDN-PIMCO					
S	125,000 000-					
15-MAR-01	COMMIT TO PUR GNMA II SF MTG	124,995 11	124,995 11	123,437 50-	0.00	
22-MAR-01	6 500X 03/20/2031					1,557 61 S
26-MAR-01	CLAY FDN-PIMCO					
S	65,000 000-					
16-APR-01	COMMIT TO PUR GNMA II SF MTG	64,492 19	64,492 19	64,390 62-	0 00	
23-APR-01	6 500X 04/20/2031					101 57 S
02-MAY-01	CLAY FDN-PIMCO					
S	125,000 000-					
16-APR-01	COMMIT TO PUR GNMA II SF MTG	124,057 61	124,057 61	124,043 75-	0 00	
23-APR-01	6 500X 04/20/2031					786 14-S
02-MAY-01	CLAY FDN-PIMCO					

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S 17-MAY-01 21-MAY-01	125,000 000- COMMIT TO PUR GNMA II SF MTG 6 500X 05/15/2031 CLAY FDN-PIMCO	123,857 42	125,857 42	123,867 19-	0 00	9 77-S
S 21-MAY-01 20-JUN-01 29-JUN-01	130,000 000- COMMIT TO PUR GNMA II SF MTG 6 500X 06/20/2031 CLAY FDN-PIMCO	130,121 87	130,121 87	128,862 50-	0 00	1,259 37 S
S 14-JUN-01 20-JUN-01 29-JUN-01	125,000 000- COMMIT TO PUR GNMA II SF MTG 6 500X 06/20/2031 CLAY FDN-PIMCO	125,117 19	125,117 19	123,593 75-	0 00	1,523 44 S
S 15-JUN-01 20-JUN-01 29-JUN-01	65,000 000- COMMIT TO PUR GNMA II SF MTG 6 500X 06/20/2031 CLAY FDN-PIMCO	65,081 25	65,081 25	64,329 69-	0 00	751 56 S
S 15-AUG-01 21-AUG-01	125,000 000- COMMIT TO PUR GNMA II SF MTG 6 500X 08/20/2031 CLAY FDN-PIMCO	125,820 31	125,820 31	124,921 87-	0 00	898 44 S
S 15-AUG-01 21-AUG-01	130,000 000- COMMIT TO PUR GNMA II SF MTG 6 500X 08/20/2031 CLAY FDN-PIMCO	130,853 12	130,853 12	130,162 50-	0 00	690 62 S

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S 15-AUG-01 21-AUG-01	65,000 000- COMMIT TO PUR GNMA II SF MTG 6 500X 08/20/2031 CLAY FDN-PIMCO	65,426 56	65,426 56	64,979 69-	0 00	446 87 S
S 17-MAY-01 21-MAY-01	120,000 000- COMMIT TO PUR GNMA I SF 6 000X 05/15/2031 CLAY FDN-PIMCO	116,343 75	116,343 75	117,575 00-	0 00	1,031 25-S
S 17-MAY-01 21-MAY-01	65,000 000- COMMIT TO PUR GNMA I SF MTG 6 500X 05/15/2016 CLAY FDN-PIMCO	64,466 80	64,466 80	64,398 62-	0 00	76 18 S
S 16-JAN-01 23-JAN-01 24-JAN-01	125,000 000- COMMIT TO PUR GNMA SF MTG 6 500X 01/15/2031 CLAY FDN-PIMCO	123,945 31	123,945 31	123,554 69-	0 00	390 62 S
S 15-JUN-01 24-JUL-01 25-JUL-01	125,000 000- COMMIT TO PUR GNMA SF MTG 6 500X 07/15/2031 CLAY FDN-PIMCO	125,170 90	125,170 90	124,804 69-	0 00	366 21 S
S 19-JUL-01 26-JUL-01 25-JUL-01	65,000 000- COMMIT TO PUR GNMA SF MTG 6 500X 07/15/2031 CLAY FDN-PIMCO	65,109 18	65,109 18	64,918 75-	0 00	190 43 S

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S 20-JUL-01 24-JUL-01 25-JUL-01	130,000 000- COMMIT TO PUR GNMA SF MTG 6 500X 07/15/2031 CLAY FDN-PIMCO	130,421 48	130,421 48	129,796 87-	0 00	624 61 S
S 19-SEP-01 24-SEP-01 25-SEP-01	130,000 000- COMMIT TO PUR GNMA I SF MTG 6 500X 09/15/2031 CLAY FDN-PIMCO	132,198 83	132,198 83	130,528 12-	0 00	1,670 71 S
S 19-SEP-01 24-SEP-01 25-SEP-01	65,000 000- COMMIT TO PUR GNMA I SF MTG 6 500X 09/15/2031 CLAY FDN-PIMCO	66,081 64	66,081 64	65,264 06-	0 00	817 58 S
S 19-SEP-01 24-SEP-01 25-SEP-01	125,000 000- COMMIT TO PUR GNMA I SF MTG 6 500X 09/15/2031 CLAY FDN-PIMCO	127,231 45	127,231 45	125,507 81-	0 00	1,723 64 S
S 25-OCT-00 20-NOV-00 21-NOV-00	225,000 000- COMMIT TO PUR GNMA SF MTG 6 000X 11/15/2030 CLAY FDN-PIMCO	229,289 06	229,289 06	229,218 75-	0 00	70 31 S
S 26-OCT-00 20-NOV-00 21-NOV-00	145,000 000- COMMIT TO PUR GNMA SF MTG 8 000X 11/15/2030 CLAY FDN-PIMCO	147,673 44	147,673 44	147,673 44-	0.00	

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S 14-NOV-00 20-NOV-00 21-NOV-00	95,000 000- COMMIT TO PUR GNMA SF MTG 8 000X 11/15/2030 CLAY FDN-PIMCO	96,773 83	96,773 83	96,751 56-	0 00	22 27 S
S 14-NOV-00 20-NOV-00 21-NOV-00	50,000 000- COMMIT TO PUR GNMA SF MTG 8 000X 11/15/2030 CLAY FDN-PIMCO	50,949 22	50,949 22	50,921 87-	0 00	27 35 S
S 14-NOV-00 20-NOV-00 21-NOV-00	85,000 000- COMMIT TO PUR GNMA SF MTG 8 000X 11/15/2030 CLAY FDN-PIMCO	86,613 67	86,613 67	86,593 75-	0 00	19 92 S
S 14-NOV-00 20-NOV-00 21-NOV-00	40,000 000- COMMIT TO PUR GNMA SF MTG 8 000X 11/15/2030 CLAY FDN-PIMCO	40,759 37	40,759 37	40,762 50-	0 00	3 13-S
S 21-NOV-00 20-DEC-00	40,000 000- COMMIT TO PUR GNMA SF MTG 8 000X 12/15/2030 CLAY FDN-PIMCO	40,762 50	40,762 50	40,725.00-	0 00	37 50 S
S 21-NOV-00 20-DEC-00	85,000 000- COMMIT TO PUR GNMA SF MTG 8 000X 12/15/2030 CLAY FDN-PIMCO	86,593 75	86,593 75	86,560 62-	0 00	53 13 S

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S 21-NOV-00 20-DEC-00	50,000 000- COMMIT TO PUR GNMA SF MTG 8 000X 12/15/2030 CLAY FDN-PIMCO	50,945 31	50,945 31	50,906 25-	0 00	39 86 S
S 21-NOV-00 20-DEC-00	95,000 000- COMMIT TO PUR GNMA SF MTG 8 000X 12/15/2030 CLAY FDN-PIMCO	96,788 67	96,788 67	96,692 19-	0 00	96 48 S
S 25-OCT-00 13-NOV-00 14-NOV-00	180,000 000- COMMIT TO PUR FHLMC SF MTG 6 000X 11/01/2030 CLAY FDN-PIMCO	169,421 87	169,421 87	167,751 53-	0 00	1,870 34 S
S 06-NOV-00 13-NOV-00 14-NOV-00	98,000 000- COMMIT TO PUR FHLMC SF MTG 6 000X 11/01/2030 CLAY FDN-PIMCO	84,283 59	84,283 59	83,861 72-	0 00	421 87 S
S 14-SEP-01 17-SEP-01 19-SEP-01	55,000 000- COMMIT TO PUR FHLMC SF MTG 6 000X 09/01/2031 CLAY FDN-PIMCO	54,486 52	54,486 52	53,423 05-	0 00	1,063 47 S
S 14-SEP-01 17-SEP-01 19-SEP-01	200,000 000- COMMIT TO PUR FHLMC SF MTG 6 000X 09/01/2031 CLAY FDN-PIMCO	198,562 50	198,562 50	194,265 62-	0 00	4,296 88 S

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S 14-SEP-01 17-SEP-01 19-SEP-01	98,000 000- COMMIT TO PUR FHLMC SF MTG 6 000X 09/01/2031 CLAY FDN-PIMCO	89,128 12	89,128 12	87,356 25-	0 00	1,771 87 S
S 04-OCT-01 15-OCT-01	355,000 000- COMMIT TO PUR FHLMC SF MTG 6 50X 10/01/2031 CLAY FDN-PIMCO	362,599 22	362,599 22	357,856 64-	0 00	4,742 58 S
S 06-NOV-00 13-NOV-00 14-NOV-00	140,000 000- COMMIT TO PUR FHLMC SF MTG 6 500X 11/01/2030 CLAY FDN-PIMCO	134,468 16	134,468 16	134,882 81-	0 00	377 35 S
S 06-NOV-00 13-NOV-00 14-NOV-00	65,000 000- COMMIT TO PUR FHLMC SF MTG 6 500X 11/01/2030 CLAY FDN-PIMCO	62,427 93	62,427 93	62,252 73-	0 00	175 20 S
S 06-NOV-00 13-NOV-00 14-NOV-00	125,000 000- COMMIT TO PUR FHLMC SF MTG 6 500X 11/01/2030 CLAY FDN-PIMCO	120,053 71	120,053 71	119,746 09-	0 00	307 62 S
S 06-AUG-01 13-AUG-01	215,000 000- COMMIT TO PUR FHLMC SF MTG 6 500X 08/01/2031 CLAY FDN-PIMCO	214,478 90	214,478 90	212,877 35-	0 00	2,393 55 S

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S 06-AUG-01 13-AUG-01	425,000 000- COMMIT TO PUR FHLMC SF MTG 6 500X 08/01/2031 CLAY FDN-PIMCO	423,472 66	423,472 66	418,853 12-	0 00	4,619 54 S
S 07-SEP-01 17-SEP-01 19-SEP-01	215,000 000- COMMIT TO PUR FHLMC SF MTG 6 500X 09/01/2031 CLAY FDN-PIMCO	216,940 44	216,940 44	213,857 81-	0 00	3,080 63 S
S 06-NOV-00 13-NOV-00 14-NOV-00	160,000 000- COMMIT TO PUR FHLMC SF MTG 7 000X 11/01/2030 CLAY FDN-PIMCO	156,706 25	156,706 25	156,150 00-	0 00	556 25 S
S 06-NOV-00 13-NOV-00 14-NOV-00	55,000 000- COMMIT TO PUR FHLMC SF MTG 7 000X 11/01/2030 CLAY FDN-PIMCO	53,902 15	53,902 15	53,676 56-	0 00	225 59 S
S 06-NOV-00 13-NOV-00 14-NOV-00	30,000 000- COMMIT TO PUR FHLMC SF MTG 7 000X 11/01/2030 CLAY FDN-PIMCO	29,302 42	29,302 42	29,207 50-	0 00	94 92 S
S 07-NOV-00 13-NOV-00 14-NOV-00	25,000 000- COMMIT TO PUR FHLMC SF 7 500X 11/01/2030 CLAY FDN-PIMCO	24,961 91	24,961 91	24,978 52-	0 00	16 61-S

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S 07-NOV-00 13-NOV-00 14-NOV-00	35,000 000- COMMIT TO PUR FHLMC SF 7 500X 11/01/2030 CLAY FDN-PIMCO	34,946 60	34,946 60	34,989 06-	0 00	42 58-S
S 11-JAN-01 14-JAN-01 19-JAN-01	245,000 000- COMMIT TO PUR FHLMC SF 7 500X 01/01/2031 CLAY FDN-PIMCO	249,746 87	249,746 87	247,220 31-	0 00	2,526 56 S
S 19-DEC-00 21-DEC-00	20,000 000- ALAMEDA CORRIDOR TRANSN AUTH 6 600X 10/01/2029 DD 01/01/99 CLAY FDN-PIMCO	18,967 80	18,967 80	19,945 40-	0 00	977 60-L
S 25-JAN-01 30-JAN-01	60,000 000- ALBERTSONS INC SR DEB 8 700X 05/01/2030 DD 05/09/00 CLAY FDN-PIMCO	64,435 80	64,435 80	59,862 60-	0 00	4,573 20 S
S 04-OCT-01 15-OCT-01	90,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 10/01/2031 CLAY FDN-PIMCO	90,291 80	90,291 80	88,924 22-	0 00	1,367 58 S
S 04-OCT-01 15-OCT-01	55,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 10/01/2031 CLAY FDN-PIMCO	55,223 44	55,223 44	54,364 06-	0 00	859 38 S



Boston Safe Deposit and Trust Company

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S 04-OCT-01 15-OCT-01	200,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 10/01/2031 CLAY FDN-PIMCO	200,703 12	200,703 12	198,125 00-	0 00	2,578 12 S
S 05-JAN-01 16-JAN-01 19-JAN-01	55,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 01/01/2031 CLAY FDN-PIMCO	53,865 62	53,865 62	52,479 88-	0 00	1,385 74 S
S 05-JAN-01 16-JAN-01 19-JAN-01	120,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 01/01/2031 CLAY FDN-PIMCO	117,637 50	117,637 50	114,539 86-	0 00	3,098 44 S
S 05-JAN-01 16-JAN-01 19-JAN-01	90,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 01/01/2031 CLAY FDN-PIMCO	88,200 00	88,200 00	85,960 55-	0 00	2,239 45 S
S 31-JAN-01 12-FEB-01 22-FEB-01	55,000 000- COMMIT TO PUR FHLMC GOLD SFM 6 000X 02/01/2031 CLAY FDN-PIMCO	53,730 27	53,730 27	53,848 44-	0 00	118 17-S
S 31-JAN-01 12-FEB-01 22-FEB-01	120,000 000- COMMIT TO PUR FHLMC GOLD SFM 6 000X 02/01/2031 CLAY FDN-PIMCO	117,229 69	117,229 69	117,600 80-	0 00	370 31-S

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S 31-JAN-01 12-FEB-01 22-FEB-01	90,000 000- COMMIT TO PUR FHLMC GOLD SFM 6 000X 02/01/2031 CLAY FDN-PIMCO	87,922 27	87,922 27	88,171 87-	0 00	249 40-S
S 05-MAR-01 13-MAR-01 15-MAR-01	80,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 03/01/2031 CLAY FDN-PIMCO	77,956 25	77,956 25	78,000 00-	0 00	43 75-S
S 05-MAR-01 13-MAR-01 15-MAR-01	55,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 03/01/2031 CLAY FDN-PIMCO	53,616 41	53,616 41	53,642 19-	0 00	25 78-S
S 05-MAR-01 13-MAR-01 15-MAR-01	120,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 03/01/2031 CLAY FDN-PIMCO	116,981 25	116,981 25	117,037 50-	0 00	56 25-S
S 05-MAR-01 13-MAR-01 15-MAR-01	90,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 03/01/2031 CLAY FDN-PIMCO	87,735 94	87,735 94	87,721 87-	0 00	14 87 S
S 10-APR-01 16-APR-01 18-APR-01	90,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 04/01/2031 CLAY FDN-PIMCO	87,542 58	87,542 58	87,637 50-	0 00	94 92-S

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S 10-APR-01 16-APR-01 18-APR-01	200,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 04/01/2031 CLAY FDN-PIMCO	194,914 06	194,914 06	194,750 00-	0 00	164 06 S
S 10-APR-01 16-APR-01 18-APR-01	55,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 04/01/2031 CLAY FDN-PIMCO	53,610 55	53,610 55	53,556 25-	0 00	62 30 S
S 03-MAY-01 14-MAY-01	90,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 05/01/2031 CLAY FDN-PIMCO	87,535 55	87,535 55	87,440 62-	0 00	94 93 S
S 03-MAY-01 14-MAY-01	55,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 05/01/2031 CLAY FDN-PIMCO	53,511 13	53,511 13	53,556 25-	0 00	45 12-S
S 03-MAY-01 14-MAY-01	215,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 05/01/2031 CLAY FDN-PIMCO	214,042 50	214,042 50	213,790 62-	0 00	251 96 S
S 03-MAY-01 14-MAY-01	200,000 000- COMMIT TO PUR FHLMC GOLD SF 6 000X 05/01/2031 CLAY FDN-PIMCO	194,523 44	194,523 44	194,607 50-	0 00	164 06-S

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S 06-JUN-01 13-JUN-01 18-JUN-01	55,000 000- COMMIT TO PUR FHLMC GLD SF MTG 6 000X 06/01/2031 CLAY FDN-PIMCO	53,397 27	53,397 27	53,418 75-	0 00	21 40-S
S 06-JUN-01 13-JUN-01 18-JUN-01	200,000 000- COMMIT TO PUR FHLMC GLD SF MTG 6 000X 06/01/2031 CLAY FDN-PIMCO	194,171 07	194,171 07	194,107 50-	0 00	15 63-S
S 06-JUN-01 13-JUN-01 18-JUN-01	90,000 000- COMMIT TO PUR FHLMC GLD SF MTG 6 000X 06/01/2031 CLAY FDN-PIMCO	87,577 54	87,577 54	87,304 37-	0 00	7 03-S
S 29-JUN-01 14-JUL-01 18-JUL-01	55,000 000- COMMIT TO PUR FHLMC GLD SF MTG 6 000X 07/01/2031 CLAY FDN-PIMCO	52,952 54	52,952 54	53,201 25-	0 00	320 71-S
S 29-JUN-01 14-JUL-01 18-JUL-01	200,000 000- COMMIT TO PUR FHLMC GLD SF MTG 6 000X 07/01/2031 CLAY FDN-PIMCO	192,671 07	192,671 07	193,750 00-	0 00	1,078 15-S
S 29-JUN-01 14-JUL-01 18-JUL-01	90,000 000- COMMIT TO PUR FHLMC GLD SF MTG 6 000X 07/01/2031 CLAY FDN-PIMCO	86,702 34	86,702 34	87,107 50-	0 00	405 14-S

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S 06-AUG-01 13-AUG-01	90,000 000- COMMIT TO PUR FHLMC GOLD SF & 000X 06/01/2031 CLAY FDN-PIMCO	87,574 22	87,574 22	86,540 62-	0 00	1,033 60 S
S 06-AUG-01 13-AUG-01	200,000 000- COMMIT TO PUR FHLMC GOLD SF & 000X 06/01/2031 CLAY FDN-PIMCO	194,750 00	194,750 00	192,312 50-	0 00	2,437 50 S
S 07-AUG-01 13-AUG-01	55,000 000- COMMIT TO PUR FHLMC GOLD SF & 000X 06/01/2031 CLAY FDN-PIMCO	53,556 25	53,556 25	52,851 56-	0 00	704 69 S
S 29-JUN-01 16-JUL-01 18-JUL-01	215,000 000- COMMIT TO PUR FHLMC GOLD SF & 500X 07/01/2031 CLAY FDN-PIMCO	212,194 92	212,194 92	213,253 12-	0 00	1,058 20-S
S 29-DEC-00 14-JAN-01 19-JAN-01	160,000 000- COMMIT TO PUR FHLMC GOLD SINGLE FAMILY 7 00X 01/01/2031 CLAY FDN-PIMCO	160,262 50	160,262 50	160,121 86-	0 00	140 62 S
S 09-JAN-01 16-JAN-01 19-JAN-01	85,000 000- COMMIT TO PUR FHLMC GOLD SINGLE FAMILY 7 00X 01/01/2031 CLAY FDN-PIMCO	85,010 16	85,010 16	84,216 41-	0 00	1,593 75 S

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S 09-JAN-01 16-JAN-01 19-JAN-01	55,000 000- COMMIT TO PUR FHLMC GOLD SINGLE FAMILY 7 00X 01/01/2031 CLAY FDN-PIMCO	55,524 22	55,524 22	54,621 87-	0 00	902 35 S
S 09-JAN-01 16-JAN-01 19-JAN-01	30,000 000- COMMIT TO PUR FHLMC GOLD SINGLE FAMILY 7 00X 01/01/2031 CLAY FDN-PIMCO	30,290 62	30,290 62	29,003 12-	0 00	487 50 S
S 09-JAN-01 16-JAN-01 19-JAN-01	360,000 000- COMMIT TO PUR FHLMC GOLD SINGLE FAMILY 7 00X 01/01/2031 CLAY FDN-PIMCO	363,487 50	363,487 50	357,637 50-	0 00	5,850 00 S
S 09-JAN-01 16-JAN-01 19-JAN-01	75,000 000- COMMIT TO PUR FHLMC GOLD SINGLE FAMILY 7 00X 01/01/2031 CLAY FDN-PIMCO	75,726 56	75,726 56	74,507 81-	0 00	1,218 75 S
S 10-JAN-01 16-JAN-01 19-JAN-01	90,000 000- COMMIT TO PUR FHLMC GOLD SINGLE FAMILY 7 00X 01/01/2031 CLAY FDN-PIMCO	91,743 75	91,743 75	90,815 42-	0 00	928 13 S
S 10-JAN-01 16-JAN-01 19-JAN-01	40,000 000- COMMIT TO PUR FHLMC GOLD SINGLE FAMILY 7 00X 01/01/2031 CLAY FDN-PIMCO	40,770 31	40,770 31	40,362 50-	0 00	407 81 S

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S	140,000 000-					
11-JAN-01	COMMIT TO PUR FHLMC GOLD	140,962 50	140,962 50	139,001 25-	0 00	
16-JAN-01	SINGLE FAMILY 7 00X 01/01/2031					1,861 25 S
19-JAN-01	CLAY FDN-PIMCO					
S	66,000 000-					
11-JAN-01	COMMIT TO PUR FHLMC GOLD	61,100 20	61,100 20	60,543 75-	0 00	
16-JAN-01	SINGLE FAMILY 7 00X 01/01/2031					644 53 S
19-JAN-01	CLAY FDN-PIMCO					
S	80,000 000-					
11-JAN-01	COMMIT TO PUR FHLMC GOLD	81,545 63	81,545 63	80,700 00-	0 00	
16-JAN-01	SINGLE FAMILY 7 00X 01/01/2031					865 63 S
19-JAN-01	CLAY FDN-PIMCO					
S	75,000 000-					
11-JAN-01	COMMIT TO PUR FHLMC GOLD	76,491 21	76,491 21	74,507 81-	0 00	
16-JAN-01	SINGLE FAMILY 7 00X 01/01/2031					1,985 40 S
19-JAN-01	CLAY FDN-PIMCO					
S	245,000 000-					
26-JAN-01	COMMIT TO PUR FHLMC GOLD	249,670 31	249,670 31	249,555 47-	0 00	
12-FEB-01	7 500X 02/01/2031					114 84 S
22-FEB-01	CLAY FDN-PIMCO					
S	40,000 000-					
26-JAN-01	COMMIT TO PUR FHLMC GOLD	40,765 62	40,765 62	40,737 50-	0 00	
12-FEB-01	7 500X 02/01/2031					28 12 S
22-FEB-01	CLAY FDN-PIMCO					

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S	90,000 000-					
26-JAN-01	COMMIT TO PUR FHLMC GOLD	91,715 62	91,715 62	91,673 44-	0 00	
12-FEB-01	7 500X 02/01/2031					42 18 S
22-FEB-01	CLAY FDN-PIMCO					
S	80,000 000-					
26-JAN-01	COMMIT TO PUR FHLMC GOLD	81,543 75	81,543 75	81,500 00-	0 00	
12-FEB-01	7 500X 02/01/2031					43 75 S
22-FEB-01	CLAY FDN-PIMCO					
S	75,000 000-					
26-JAN-01	COMMIT TO PUR FHLMC GOLD	76,447 27	76,447 27	76,429 69-	0 00	
12-FEB-01	7 500X 02/01/2031					17 58 S
22-FEB-01	CLAY FDN-PIMCO					
S	60,000 000-					
26-JAN-01	COMMIT TO PUR FHLMC GOLD	61,148 44	61,148 44	61,143 75-	0 00	
12-FEB-01	7 500X 02/01/2031					4 69 S
22-FEB-01	CLAY FDN-PIMCO					
S	330,000 000-					
17-JAN-01	COMMIT TO PUR FHLMC GOLD SF	339,539 06	339,539 06	339,521 87-	0 00	
12-FEB-01	8 000X 02/01/2031					17 19 S
22-FEB-01	CLAY FDN-PIMCO					
S	50,000 000-					
26-JAN-01	COMMIT TO PUR FHLMC GOLD SF	51,453 12	51,453 12	51,400 20-	0 00	
12-FEB-01	8 000X 02/01/2031					44 92 S
22-FEB-01	CLAY FDN-PIMCO					

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5	AMSCCO COM1 M10 1997-C1 CL A2	35,000 000-	03-JUL-01	36,343 93	36,327 55-	0 00	16 38 L
5	AVON CAP A CAP SECS	10,000 000-	26-JAN-01	9,649 40	9,092 95-	0 00	243 55-L
5	ARCHER DANIELS-MIDLAND NTS	45,000 000-	26-JAN-01	41,521 95	44,706 00-	0 00	3,262 05-L
5	ARCHSTONE CHNPTS WTN 8TR 00001	40,000 000-	09-APR-01	40,104 40	40,000 00-	0 00	104 40 L
5	ASHLAND INC WTN 8TR 00033	60,000 000-	22-MAR-01	63,174 60	60,000 00-	0 00	3,174.60 S
5	ASSET SECURITIZATION 97M7 A10	50,000 000-	15-MAY-01	51,709 00	49,567 20-	0 00	2,341 80 L
5	BAV APT COMMITTEES SR NTS	15,000 000-	22-MAR-01	15,121 00	14,140 15-	0 00	973 65 L
5	BEAR STEARNS COM1 99-CLF1 A-4	24,990 000-	07-MAR-01	24,069 11	25,690 50-	0 00	1,720 01 L
5	BEAR STEARNS COS INC GLOB NT	30,000 000-	12-APR-01	31,532 70	29,959 00-	0 00	1,572 90 S
5	BELLSOUTH CAP FDG CORP DEBS	35,000 000-	02-APR-01	35,255 50	35,562 10-	0 00	306 60-L
5	BERGEN BRUNSWIC CORP SR NT	5,000 000-	05-DEC-00	4,700 00	4,607 50-	0 00	12 50 S
5	BERGEN BRUNSWIC CORP SR NT	15,000 000-	03-MAY-01	14,942 50	14,062 50-	0 00	900 00 S
5	BOEING CAP CORP SR NT	25,000 000-	02-DEC-00	20,636 75	24,921 25-	0 00	5,715 50 S

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5	BEAR STEARNS COM1 99-CLF1 A-4	24,990 000-	07-MAR-01	24,069 11	25,690 50-	0 00	1,720 01 L
5	BEAR STEARNS COS INC GLOB NT	30,000 000-	12-APR-01	31,532 70	29,959 00-	0 00	1,572 90 S
5	BELLSOUTH CAP FDG CORP DEBS	35,000 000-	02-APR-01	35,255 50	35,562 10-	0 00	306 60-L
5	BERGEN BRUNSWIC CORP SR NT	5,000 000-	05-DEC-00	4,700 00	4,607 50-	0 00	12 50 S
5	BERGEN BRUNSWIC CORP SR NT	15,000 000-	03-MAY-01	14,942 50	14,062 50-	0 00	900 00 S
5	BOEING CAP CORP SR NT	25,000 000-	02-DEC-00	20,636 75	24,921 25-	0 00	5,715 50 S



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CLAY FDN-PIMCO	BRITISH TELECOMMUNICATIONS MT	09-JAN-01	31,926 30	29,002 00-	0 00	2,126 30 S
CLAY FDN-PIMCO	CAPCO AMER 1990-07 A-1A	22-FEB-01	45,533 55	42,377 45-	0 00	3,156 10 S
CLAY FDN-PIMCO	SIGMA CORP DEBS	22-OCT-01	63,267 00	57,096 60-	0 00	5,372 40 L
CLAY FDN-PIMCO	CHEVY CHASE AUTO REC TR 97-1 A	26-APR-01	1,743 09	1,743 11-	0 00	2 02-L
CLAY FDN-PIMCO	CITIZENS COMMUNICATIONS CO MT	06-JUN-01	21,045 00	19,079 20-	0 00	1,165 80 S
CLAY FDN-PIMCO	CLARK REFIN & MFG INC SR SUB	01-FEB-01	7,200 00	10,500 00-	0 00	3,300 00-S
CLAY FDN-PIMCO	CONDISCO INC MTS	24-JAN-01	10,000 00	20,106 60-	0 00	1,306 60-L
CLAY FDN-PIMCO	CONDISCO INC MT	24-JAN-01	33,600 00	33,600 00	0 00	
CLAY FDN-PIMCO	COMMERCIAL MTO 99-CI CL A-2	22-FEB-01	31,020 91	29,171 49-	0 00	1,857 42 L
CLAY FDN-PIMCO	COPELCO CAP REC 2000 A CTF A3	25-APR-01	02,100 00	79,999 30-	0 00	2,100.62 L
CLAY FDN-PIMCO	CS FIRST BOSTON MTO SECS CORP	10-JUN-01	24,964 66	24,571 05-	0 00	393 61 L
CLAY FDN-PIMCO	CS FIRST BOSTON MTO SECS CORP	21-MAY-01	35,702 73	35,169 54-	0 00	533 19 L
CLAY FDN-PIMCO	CREDIT SUISSE FIRST 99-CL A 1A	21-MAY-01	77,413 26	76,109 92-	0 00	3,223 34 S
CLAY FDN-PIMCO	DAHLER CHRYSLER HLDG CORP MT	27-FEB-01	66,260 30	64,491 05-	0 00	230 75-S

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S 01-OCT-01 04-OCT-01	250,000 000- FEDERAL HOME LN MTG CORP DEBS 5 500X 07/15/2004 DD 07/16/01 CLAY FDN-PIMCO	262,500 00	262,500 00	261,935 00-	0 00	565 00 S
S 02-OCT-01 03-OCT-01 04-OCT-01	90,000 000- FHLMC REFERENCE NT 5 500X 09/15/2011 DD 09/25/01 CLAY FDN-PIMCO	91,684 80	91,684 80	90,010 00-	0 00	1,666 80 S
S 30-OCT-01 31-OCT-01	90,000 000- FHLMC REFERENCE NT 5 500X 09/15/2011 DD 09/25/01 CLAY FDN-PIMCO	92,507 50	92,507 50	91,772 10-	0 00	815 40 S
S 04-DEC-00 05-DEC-00	125,000 000- FEDERAL NATL MTG ASSN DEBS 7 250X 01/15/2010 DD 1/14/2000 CLAY FDN-PIMCO	131,011 00	131,011 00	130,360 75-	0 00	1,442 25 S
S 20-JUN-01 25-JUN-01	70,000 000- FEDERAL NATL MTG ASSN DEBS 7 250X 01/15/2010 DD 1/14/2000 CLAY FDN-PIMCO	76,357 40	76,357 40	76,603 19-	0 00	125 79-S
S 26-JUL-01 27-JUL-01	135,000 000- FEDERAL NATL MTG ASSN DEBS 7 250X 01/15/2010 DD 1/14/2000 CLAY FDN-PIMCO	147,960 64	147,960 64	142,206 66-	0 00	5,761 98 S
S 20-JUN-01 25-JUN-01	65,000 000- FEDERAL NATL MTG ASSN DEBS 6 825X 11/15/2010 DD 11/03/00 CLAY FDN-PIMCO	60,156 07	60,156 07	60,036 00-	0 00	119 27 S

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S 21-JUN-01 22-JUN-01	255,000 000- FEDERAL NATL MTG ASSN DEBS 6 000X 12/15/2005 DD 12/08/00 CLAY FDN-PIMCO	263,035 05	263,035 05	261,713 20-	0 00	1,321 85 S
S 09-FEB-01 14-FEB-01	40,000 000- FNMA GTD REMIC P/T 1999-19 TD 6 500X 04/25/2013 CLAY FDN-PIMCO	40,662 52	40,662 52	39,193 76-	0 00	1,460 76 L
S 26-OCT-01 31-OCT-01	651,066 050- FNMA POOL 00535996 7 500X 06/01/2031 DD 05/01/01 CLAY FDN-PIMCO	670,125 61	670,125 61	664,690 23-	0 00	13,427 38 S
S 22-MAR-01 27-MAR-01	40,000 000- FEDERATED DEPT STORES SR NT 8 500X 06/01/2010 DD 06/06/00 CLAY FDN-PIMCO	44,970 00	44,970 00	39,921 20-	0 00	5,040 80 S
S 11-DEC-00 14-DEC-00	60,000 000- FINOVA CAP CORP NTS 7 125X 05/17/2004 DD 05/14/97 CLAY FDN-PIMCO	33,000 00	33,000 00	50,645 00-	0 00	25,645 00-S
S 04-MAY-01 30-MAY-01 19-JUN-01	14,205 190- FIRST UNION-LEHMAN BROS C1 A-1 7 150X 04/10/2029 DD 05/01/97 CLAY FDN-PIMCO	14,752 02	14,752 02	14,392 44-	0 00	359 58 L
S 24-MAY-01 30-MAY-01 29-JUN-01	14,492 000- FIRST UNION-LEHMAN BROS C1 A-1 7 150X 04/10/2029 DD 05/01/97 CLAY FDN-PIMCO	14,967 51	14,967 51	14,959 17-	0 00	6 45 L 1 89 S

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S 26-FEB-01 01-MAR-01	40,000 000- FORD MTR CO BDS 7 700X 05/15/2007 DD 05/13/97 CLAY FDN-PIMCO	36,365 60	36,365 60	43,542 00-	0 00	7,176 40-L
S 26-FEB-01 01-MAR-01	20,000 000- FORD MTR CO DEL BD 6 375X 02/01/2029 DD 02/09/99 CLAY FDN-PIMCO	16,451 20	16,451 20	16,041 40-	0 00	409 80 S
S 26-FEB-01 01-MAR-01	20,000 000- FORD MTR CR CO GBL LANDMARK 7 875X 06/15/2010 DD 06/14/00 CLAY FDN-PIMCO	20,708 00	20,708 00	19,937 20-	0 00	770 80 S
S 22-FEB-01 27-FEB-01	55,000 000- GMAC COME MTG SEC 97-C2 CL A-3 6 566X 04/15/2027 DD 12/01/97 CLAY FDN-PIMCO	55,322 24	55,322 24	55,253 50-	0 00	68 74 L
S 14-SEP-01 24-SEP-01 26-SEP-01	9,263 660- GNMA POOL #0780049 9 500X 11/15/2021 DD 01/01/95 CLAY FDN-PIMCO	10,195 83	10,195 83	9,884 64-	0 00	311 19 L
S 14-SEP-01 24-SEP-01 26-SEP-01	23,215 944- GNMA POOL #0780118 9 500X 08/15/2021 DD 04/01/95 CLAY FDN-PIMCO	25,551 01	25,551 01	24,514 64-	0 00	1,036 37 L

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S 24-OCT-01 29-OCT-01 30-OCT-01	74,592 850- GNMA POOL #0780772 8 000X 12/15/2017 DD 04/01/98 CLAY FDN-PIMCO	80,373 80	80,373 80	78,570 14-	0 00	1,803 66 L
S 22-FEB-01 27-FEB-01	40,501 110- GS MTG SECS CORP II 98-G1 A1 6 312X 04/13/2031 DD 05/01/98 CLAY FDN-PIMCO	40,994 72	40,994 72	40,784 04-	0 00	210 68 L
S 11-DEC-00 14-DEC-00	25,000 000- GENERAL MTRS ACCEP CORP NT 7 500X 07/15/2005 DD 07/14/00 CLAY FDN-PIMCO	25,432 00	25,432 00	24,976 25-	0 00	455 75 S
S 06-APR-01 11-APR-01	10,000 000- GLOBAL CROSSING SR NT 9 125X 11/15/2006 DD 05/15/00 CLAY FDN-PIMCO	8,950 00	8,950 00	9,525 00-	0 00	575 00-S
S 01-FEB-01 06-FEB-01	20,000 000- GOODYEAR TIRE & RUBR CO NT 8 500X 03/15/2007 DD 03/17/00 CLAY FDN-PIMCO	19,850 00	19,850 00	20,420 20-	0 00	570 20-S
S 06-FEB-01 09-FEB-01	10,000 000- GOODYEAR TIRE & RUBR CO NT 8 500X 03/15/2007 DD 03/17/00 CLAY FDN-PIMCO	9,912 50	9,912 50	10,210 10-	0 00	297 60-S
S 14-FEB-01 20-FEB-01	15,000 000- GOODYEAR TIRE & RUBR CO NT 8 500X 03/15/2007 DD 03/17/00 CLAY FDN-PIMCO	14,756 25	14,756 25	15,315 15-	0 00	558.90-S

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S 18-DEC-00 20-DEC-00 21-DEC-00	19,820 810- GNMA GTD REMIC 1995-4 CO 8 000X 06/20/2025 CLAY FDN-PIMCO	20,140 00	20,140 00	20,415 43-	0 00	275 43-L
S 09-FEB-01 14-FEB-01	55,000 000- GNMA GTD REMIC 1929-29 CL PB 7 250X 07/16/2028 CLAY FDN-PIMCO	56,675 79	56,675 79	55,051 53-	0 00	1,624 26 L
S 27-FEB-01 02-MAR-01	30,000 000- GREEN TREE FINL 98-4 A-7 6 070X 04/01/2030 DD 05/28/98 CLAY FDN-PIMCO	29,126 94	29,126 94	30,079 68-	0 00	952 74-L
S 26-FEB-01 01-MAR-01	35,000 000- GREEN TREE 99-1 CL A-4 6 370X 07/01/2025 DD 02/11/99 CLAY FDN-PIMCO	32,615 62	32,615 62	34,994 53-	0 00	2,378 91-L
S 06-MAR-01 08-MAR-01	10,607 920- GREEN TREE REC EQUIP 98A AIC 6 100X 06/15/2019 DD 03/31/98 CLAY FDN-PIMCO	10,606 55	10,606 55	10,607 92-	0 00	70 43 L
S 28-FEB-01 02-MAR-01	65,000 000- GREENPOINT CR LLC 99-5 A-5 7 820X 12/15/2020 DD 11/01/99 CLAY FDN-PIMCO	66,015 63	66,015 63	64,950 34-	0 00	1,065 29 L
S 28-FEB-01 02-MAR-01	70,000 000- GREENPOINT HFD HSO 99-3 IA-7 7 270X 06/15/2029 DD 05/27/99 CLAY FDN-PIMCO	68,600 00	68,600 00	69,945 33-	0 00	1,345 53-L

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S 25-JUL-01 30-JUL-01	45,000 000- HOUSEHOLD FIN CORP NT 7 200X 07/15/2006 DD 07/15/99 CLAY FDN-PIMCO	47,643 75	47,643 75	44,767 35-	0 00	2,876 40 S
S 13-NOV-00 14-NOV-00	55,000 000- HOUSEHOLD FIN CORP NT 8 000X 05/09/2005 DD 05/09/00 CLAY FDN-PIMCO	56,595 00	56,595 00	54,951 05-	0 00	1,643 95 S
S 01-MAR-01 01-MAR-01	35,000 000- INGERSOLL-RAND MEDIUM TERM NTS 6 015X 02/15/2020 DD 12/01/97 CLAY FDN-PIMCO	35,000 00	35,000 00	35,000 00-	0 00	
S 30-OCT-01 02-NOV-01	20,000 000- INTERNATIONAL BK RECON & DEV 5 000X 03/28/2006 DD 03/28/01 CLAY FDN-PIMCO	20,853 40	0 00	19,957 20-	0 00	876 20 S
S 09-APR-01 12-APR-01	70,000 000- INTERNATIONAL LSE MTN TR 00465 5 400X 01/22/2002 DD 01/20/99 CLAY FDN-PIMCO	70,464 00	70,464 00	69,721 40-	0 00	743 40 L
S 01-MAR-01 06-MAR-01	45,000 000- ISRAEL STATE BOND 7 250X 12/15/2020 CLAY FDN-PIMCO	41,320 00	41,320 00	41,268 75-	0 00	52 05 L
S 18-JUN-01 21-JUN-01	45,000 000- J P MORGAN CHASE & CO GBL NT 6 750X 02/01/2011 DD 01/30/01 CLAY FDN-PIMCO	45,112 05	45,112 05	45,307 50-	0 00	195 45-S



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Table with columns: TRADE DATE, SHARES/PAR VALUE, SECURITY DESCRIPTION, LOCAL CURR/SETTLE CURR, ACTUAL SETTLE DATE, INVESTMENT BASE AMOUNT, CURRENCY BASE COST, REALIZED GAIN/LOSS IN CURRENCY. Rows include transactions for MORGAN J P COML MTO 97-C5 A2, MERRILL LYNCH & CO MTO TR00210, MARCONI PLC RD, and others.

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S	80,000 000-					
18-APR-01	MORGAN ST DEAN WITTER SR UNSUB	80,136 80	80,136 80	75,940 00-	0 00	4,196 80 S
23-APR-01	5 625X 01/20/2004 DD 01/20/99 CLAY FDN-PIMCO					
S	31,072 000-					
24-MAY-01	MORGAN STANLEY CAP I INC COML	31,869 43	31,869 43	31,232 21-	0 00	637 22 L
31-MAY-01	6 590X 10/03/2030 DD 10/01/97 CLAY FDN-PIMCO					
S	11,337 000-					
31-JUL-01	MORGAN STANLEY CAP I 97-ALIC	11,379 51	11,379 51	11,392 60-	0 00	13 09-L
17-AUG-01	6 440X 01/15/2028 DD 12/01/97 CLAY FDN-PIMCO					
S	35,542 910-					
31-JUL-01	MORGAN STANLEY CAP I 97-ALIC	36,262 01	36,262 01	34,829 65-	0 00	1,432 36 L
03-AUG-01	5 990X 01/15/2028 DD 12/01/97 CLAY FDN-PIMCO					
15-AUG-01						
S	43,378 600-					
15-MAY-01	MORGAN STANLEY CAP 98-XLI A1	44,030 70	44,030 70	43,682 49-	0 00	348 21 L
18-MAY-01	6 220X 06/03/2030 DD 06/01/98 CLAY FDN-PIMCO					
S	40,000 000-					
13-FEB-01	NEW YORK ST DORM AUTH REVS TAX	40,798 80	40,798 80	40,269 60-	0 00	529 20 L
14-FEB-01	6 840X 10/01/2002 DD 10/15/96 CLAY FDN-PIMCO					
S	15,000 000-					
15-DEC-00	NEXTEL COMMUNS INC SR SERIAL	14,325 00	14,325 00	14,400 00-	0 00	75 00-S
19-DEC-00	9 375X 11/15/2009 DD 11/12/99 CLAY FDN-PIMCO					

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S	15,000 000-					
22-MAR-01	NOBLE AFFILIATES	13,476 00	13,476 00	13,911 85-	0 00	435 85-L
27-MAR-01	7 250X 08/01/2097 DD 08/01/97 CLAY FDN-PIMCO					
S	15,000 000-					
05-APR-01	OKLAHOMA DEV FIN AUTH SER B	10,965 00	10,965 00	13,851 00-	0 00	2,886 00-S
10-APR-01	6 820X 08/15/2002 DD 03/01/99 CLAY FDN-PIMCO					
S	15,000 000-					
08-JAN-01	OMEGA HEALTHCARE INVS INC NTS	12,750 00	12,750 00	14,953 20-	0 00	2,203 20-L
11-JAN-01	6 950X 06/15/2002 DD 06/10/98 CLAY FDN-PIMCO					
S	20,000 000-					
11-JAN-01	OMEGA HEALTHCARE INVS INC NTS	17,000 00	17,000 00	19,957 60-	0 00	2,957 60-L
17-JAN-01	6 950X 06/15/2002 DD 06/10/98 CLAY FDN-PIMCO					
S	25,000 000-					
11-JAN-01	PACIFIC GAS & ELEC SR NT 144A	16,000 00	16,000 00	24,939 50-	0 00	8,939 50-S
17-JAN-01	7 375X 11/01/2005 DD 11/01/00 CLAY FDN-PIMCO					
S	5,017 000-					
23-APR-01	PROVIDENT EQUIP LEASE 98-A A-3	5,025 20	5,025 20	5,016 21-	0 00	9 99 L
26-APR-01	5 600X 04/25/2006 DD 09/30/98 CLAY FDN-PIMCO					
01-MAY-01						
S	6,436 000-					
18-JUN-01	PRUDENTIAL SECS NTG 98-C1 CL A	6,468 18	6,468 18	6,467 58-	0 00	60 L
28-JUN-01	6 105X 11/15/2002 DD 08/01/98 CLAY FDN-PIMCO					

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S	15,000 000-					
14-MAR-01	PSINET INC SR NT	1,508 34	1,508 34	12,887 50-	0 00	
19-MAR-01	10 000X 02/15/2005 DD 04/13/98 CLAY FDN-PIMCO					11,379 16-S
S	35,000 000-					
18-JAN-01	ROHM & HAAS CO NT	36,548 40	36,548 40	34,752 55-	0 00	
23-JAN-01	7 400X 07/15/2009 DD 07/06/99 CLAY FDN-PIMCO					1,795 85 S
S	15,000 000-					
21-JUN-01	SANWA BK LTD N Y BRH SUB NT	14,708 55	14,708 55	14,336 40-	0 00	
26-JUN-01	7 400X 06/15/2011 DD 06/15/01 CLAY FDN-PIMCO					372 15 S
S	5,000 000-					
11-JUL-01	SANWA BK LTD N Y BRH SUB NT	4,817 90	4,817 90	4,778 80-	0 00	
16-JUL-01	7 400X 06/15/2011 DD 06/15/01 CLAY FDN-PIMCO					39 10 S
S	5,000 000-					
17-JUL-01	SANWA BK LTD N Y BRH SUB NT	4,842 85	4,842 85	4,778 80-	0 00	
20-JUL-01	7 400X 06/15/2011 DD 06/15/01 CLAY FDN-PIMCO					64 85 S
S	5,000 000-					
17-JUL-01	SANWA BK LTD N Y BRH SUB NT	4,841 85	4,841 85	4,778 80-	0 00	
20-JUL-01	7 400X 06/15/2011 DD 06/15/01 CLAY FDN-PIMCO					63 85 S
S	5,000 000-					
18-JUL-01	SANWA BK LTD N Y BRH SUB NT	4,849 90	4,849 90	4,778 80-	0 00	
23-JUL-01	7 400X 06/15/2011 DD 06/15/01 CLAY FDN-PIMCO					71.10 S

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S	10,000 000-					
01-AUG-01	SANWA BK LTD N Y BRH SUB NT	9,888 80	9,888 80	9,557 60-	0 00	
06-AUG-01	7 400X 06/15/2011 DD 06/15/01 CLAY FDN-PIMCO					331 20 S
S	25,000 000-					
09-APR-01	SEARS ROEBUCK ACCEP CORP NYN	25,116 00	25,116 00	24,514 25-	0 00	
12-APR-01	6 120X 12/13/2001 DD 12/13/95 CLAY FDN-PIMCO					601 75 L
S	35,000 000-					
09-MAY-01	SEARS ROEBUCK ACCEP CORP SR NT	29,659 35	29,659 35	27,697 80-	0 00	
14-MAY-01	6 500X 12/01/2028 DD 11/24/98 CLAY FDN-PIMCO					1,961 75 S
S	30,000 000-					
08-JAN-01	STANDARD PAC CORP NEW SR NT	30,037 50	30,037 50	30,000 00-	0 00	
11-JAN-01	9 500X 09/15/2010 DD 09/08/00 CLAY FDN-PIMCO					37 50 S
S	36,434 800-					
24-MAY-01	STRUCTURED ASSET 97-LLI CL A-1	37,333 45	37,333 45	36,942 25-	0 00	
30-MAY-01	6 790X 10/12/2034 DD 10/10/97 CLAY FDN-PIMCO					391 20 L
S	35,000 000-					
14-MAY-01	TELEFONICA EUROPE B V US NT	35,903 70	35,903 70	34,676 10-	0 00	
17-MAY-01	7 750X 09/15/2010 DD 09/21/00 CLAY FDN-PIMCO					1,027.60 S
S	80,000 000-					
12-APR-01	TRANSAMERICA FIN CORP SR 00216	80,945 60	80,945 60	79,947 20-	0 00	
12-APR-01	6 800X 12/14/2001 DD 12/14/99 CLAY FDN-PIMCO					998 40 L



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S	U S TREASURY BONDS	13-AUG-81	00 125X 00/15/2019 DD 00/15/09	148,396 05	148,396 05	147,905 13-	0 00	147,905 13-	0 00	409 72 S
S	U S TREASURY BONDS	26-SEP-01	55,000 000-	71,536 38	71,536 38	70,660 92-	0 00	70,660 92-	0 00	075 46 S
S	U S TREASURY BONDS	01-OCT-01	00 125X 00/15/2019 DD 00/15/09	96,751 31	96,751 31	97,410 09-	0 00	97,410 09-	0 00	450 70-S
S	U S TREASURY BONDS	24-JAN-01	3 625X 00/15/2020 DD 00/15/90	155,100 91	155,100 91	145,242 43-	0 00	145,242 43-	0 00	9,050 40 S
S	U S TREASURY INFLATION INDEX BD	24-JAN-01	3 875X 00/15/2029 DD 00/15/90	36,260 75	36,260 75	36,501 25-	0 00	36,501 25-	0 00	112 50-S
S	U S TREASURY BONDS	01-NOV-00	00 125X 00/15/2029 DD 00/15/99	30,644 52	30,644 52	31,106 25-	0 00	31,106 25-	0 00	461 73-S

S	U S TREASURY BONDS	11-JAN-01	45,000 000-	46,003 09	46,003 09	49,125 00-	0 00	49,125 00-	0 00	521 11-S
S	U S TREASURY BDS	01-FEB-01	150,000 000-	161,953 05	161,953 05	156,044 36-	0 00	156,044 36-	0 00	5,100 69 S
S	U S TREASURY BONDS	30-APR-01	40,000 000-	37,645 32	37,645 32	39,730 00-	0 00	39,730 00-	0 00	2,093 40-S
S	U S TREASURY BONDS	29-OCT-01	30,000 000-	30,304 36	30,304 36	29,004 10-	0 00	29,004 10-	0 00	500 26 S
S	U S TREASURY NOTES	07-FEB-01	345,000 000-	352,016 32	352,016 32	352,756 06-	0 00	352,756 06-	0 00	79 46 S
S	U S TREASURY NOTES	18-APR-01	360,000 000-	370,237 32	370,237 32	370,354 24-	0 00	370,354 24-	0 00	116 72-S
S	U S TREASURY NOTES	27-APR-01	360,000 000-	370,960 04	370,960 04	369,551 53-	0 00	369,551 53-	0 00	1,417 31 S

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S	U S TREASURY BONDS	17-JAN-01	45,000 000-	46,003 09	46,003 09	49,125 00-	0 00	49,125 00-	0 00	521 11-S
S	U S TREASURY BDS	01-FEB-01	150,000 000-	161,953 05	161,953 05	156,044 36-	0 00	156,044 36-	0 00	5,100 69 S
S	U S TREASURY BONDS	30-APR-01	40,000 000-	37,645 32	37,645 32	39,730 00-	0 00	39,730 00-	0 00	2,093 40-S
S	U S TREASURY BONDS	29-OCT-01	30,000 000-	30,304 36	30,304 36	29,004 10-	0 00	29,004 10-	0 00	500 26 S
S	U S TREASURY NOTES	07-FEB-01	345,000 000-	352,016 32	352,016 32	352,756 06-	0 00	352,756 06-	0 00	79 46 S
S	U S TREASURY NOTES	18-APR-01	360,000 000-	370,237 32	370,237 32	370,354 24-	0 00	370,354 24-	0 00	116 72-S
S	U S TREASURY NOTES	27-APR-01	360,000 000-	370,960 04	370,960 04	369,551 53-	0 00	369,551 53-	0 00	1,417 31 S

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S 07-JUN-01 12-JUN-01	280,000 000- U S TREASURY NOTES 05 750X 08/15/2003 DD 08/15/93 CLAY FDN-PIMCO	288,302.56	288,302.56	287,474.71-	0 00	827.85 S
S 20-JUN-01 25-JUN-01	190,000 000- U S TREASURY NOTES 05 750X 08/15/2003 DD 08/15/93 CLAY FDN-PIMCO	196,397.68	196,397.68	195,768.44-	0 00	649.24 S
S 26-JUL-01 27-JUL-01	430,000 000- U S TREASURY NOTES 05 750X 08/15/2003 DD 08/15/93 CLAY FDN-PIMCO	444,714.17	444,714.17	441,932.53-	0 00	2,781.64 S
S 10-JAN-01 16-JAN-01	40,000 000- U S TREASURY NOTES 05 875X 09/30/2002 DD 09/30/97 CLAY FDN-PIMCO	40,660.92	40,660.92	40,196.88-	0 00	464.04 S
S 10-JAN-01 16-JAN-01	10,000 000- U S TREASURY NOTES 05 875X 09/30/2002 DD 09/30/97 CLAY FDN-PIMCO	10,171.87	10,171.87	10,049.22-	0 00	122.65 S
S 06-SEP-01 07-SEP-01	60,000 000- U S TREASURY NOTES 06 000X 08/15/2004 DD 08/15/99 CLAY FDN-PIMCO	63,262.50	63,262.50	62,789.04-	0 00	473.46 S
S 26-OCT-01 29-OCT-01	280,000 000- U S TREASURY NOTES 06 000X 08/15/2004 DD 08/15/99 CLAY FDN-PIMCO	301,481.32	301,481.32	297,953.12-	0 00	3,528.20 S

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S 18-APR-01 23-APR-01	55,000 000- U S TREASURY NOTES 06 500X 02/15/2010 DD 02/15/00 CLAY FDN-PIMCO	60,050.98	60,050.98	58,312.11-	0 00	1,738.87 S
S 31-MAY-01 05-JUN-01	135,000 000- U S TREASURY NOTES 06 500X 02/15/2010 DD 02/15/00 CLAY FDN-PIMCO	145,172.52	145,172.52	141,835.53-	0 00	3,336.99 S
S 10-SEP-01 13-SEP-01 18-SEP-01	75,000 000- U S TREASURY NOTES 06 750X 05/15/2005 DD 05/15/00 CLAY FDN-PIMCO	81,518.55	81,518.55	80,033.17-	0 00	1,485.38 S
S 31-JAN-01 01-FEB-01	145,000 000- U S TREASURY NOTES 05 750X 08/15/2010 DD 08/15/00 CLAY FDN-PIMCO	151,026.56	151,026.56	151,146.53-	0 00	117.97-S
S 18-APR-01 19-APR-01	35,000 000- UNITED STATES TREASURY NOTES 05 750X 11/15/2005 DD 11/15/00 CLAY FDN-PIMCO	36,564.06	36,564.06	36,710.34-	0 00	146.28-S
S 20-APR-01 25-APR-01	105,000 000- UNITED STATES TREASURY NOTES 05 750X 11/15/2005 DD 11/15/00 CLAY FDN-PIMCO	109,003.13	109,003.13	110,131.04-	0 00	1,127.91-S
S 01-MAY-01 02-MAY-01 03-MAY-01	875,000 000- UNITED STATES TREASURY NOTES 05 750X 11/15/2005 DD 11/15/00 CLAY FDN-PIMCO	905,351.56	905,351.56	909,401.32-	0 00	4,249.76-S

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S 22-FEB-01 27-FEB-01	20,000 000- U S TREASURY NOTES 05 000X 02/15/2011 DD 02/15/01 CLAY FDN-PINCO	19,004 68	19,004 68	19,050 00-	0 00	45 32-S
S 14-MAR-01 19-MAR-01	165,000 000- U S TREASURY NOTES 05 000X 02/15/2011 DD 02/15/01 CLAY FDN-PINCO	167,010 85	167,010 85	164,300 37-	0 00	2,710 40 S
S 11-APR-01 17-APR-01 18-APR-01	30,000 000- U S TREASURY NOTES 05 000X 02/15/2011 DD 02/15/01 CLAY FDN-PINCO	29,662 50	29,662 50	29,756 25-	0 00	93 75-S
S 12-APR-01 18-APR-01	30,000 000- U S TREASURY NOTES 05 000X 02/15/2011 DD 02/15/01 CLAY FDN-PINCO	29,700 00	29,700 00	29,768 75-	0 00	68 75-S
S 21-MAY-01 24-MAY-01	80,000 000- U S TREASURY NOTES 05 000X 02/15/2011 DD 02/15/01 CLAY FDN-PINCO	77,650 00	77,650 00	78,635 74-	0 00	985 74-S
S 01-AUG-01 02-AUG-01	150,000 000- U S TREASURY NOTES 05 000X 02/15/2011 DD 02/15/01 CLAY FDN-PINCO	149,378 85	149,378 85	147,804 68-	0 00	1,574 17 S
S 08-MAY-01 15-MAY-01	90,000 000- U S TREASURY NOTES 04 625X 05/15/2006 DD 05/15/01 CLAY FDN-PINCO	89,741 97	89,741 97	89,102 16-	0 00	639 81 S

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S 17-MAY-01 18-MAY-01	295,000 000- U S TREASURY NOTES 04 625X 05/15/2006 DD 05/15/01 CLAY FDN-PINCO	290,067 89	290,067 89	292,286 96-	0 00	2,219 87-S
S 17-MAY-01 22-MAY-01	100,000 000- U S TREASURY NOTES 04 625X 05/15/2006 DD 05/15/01 CLAY FDN-PINCO	98,289 10	98,289 10	99,002 40-	0 00	715 30-S
S 21-MAY-01 24-MAY-01	85,000 000- U S TREASURY NOTES 04 625X 05/15/2006 DD 05/15/01 CLAY FDN-PINCO	83,641 95	83,641 95	84,152 04-	0 00	510 89-S
S 25-MAY-01 29-MAY-01	125,000 000- U S TREASURY NOTES 04 625X 05/15/2006 DD 05/15/01 CLAY FDN-PINCO	122,753 87	122,753 87	123,753 80-	0 00	999 13-S
S 31-MAY-01 05-JUN-01	100,000 000- U S TREASURY NOTES 04 625X 05/15/2006 DD 05/15/01 CLAY FDN-PINCO	98,710 90	98,710 90	99,002 40-	0 00	291 50-S
S 20-SEP-01 27-SEP-01	155,000 000- U S TREASURY NOTES 04 625X 05/15/2006 DD 05/15/01 CLAY FDN-PINCO	160,158 55	160,158 55	155,968 75-	0 00	4,189 80 S
S 28-SEP-01 03-OCT-01	35,000 000- U S TREASURY NOTES 04 625X 05/15/2006 DD 05/15/01 CLAY FDN-PINCO	36,214 04	36,214 04	36,263 29-	0 00	49 25-S

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S	150,000 000- U S TREASURY NOTES	155,812 50	155,812 50	152,280 48-	0 00	3,532 02 S
29-OCT-01	04 125X 05/15/2004 DD 05/15/01					
30-OCT-01	CLAY FDN-PIMCO					
S	50,000 000- UNITED STATES TREASURY NOTES	50,203 12	50,203 12	50,115 25-	0 00	87 87 S
05-SEP-01	05 000X 08/15/2011 DD 08/15/01					
06-SEP-01						
07-SEP-01	CLAY FDN-PIMCO					
S	110,000 000- UNITED STATES TREASURY NOTES	112,200 00	112,200 00	110,235 80-	0 00	1,964 20 S
29-SEP-01	05 000X 08/15/2011 DD 08/15/01					
27-SEP-01	CLAY FDN-PIMCO					
S	35,000 000- WESTVACO CORP NT	35,669 20	35,669 20	34,984 95-	0 00	684 25 S
09-MAY-01	4 850X 11/15/2004 DD 11/10/99					
14-MAY-01	CLAY FDN-PIMCO					
S	45,000 000- WESTVACO CORP NT	46,494 90	46,494 90	45,160 65-	0 00	1,334 25 L
10-JAN-01	8 200X 01/15/2030 DD 01/18/00					
23-JAN-01	CLAY FDN-PIMCO					
S	5,000 000- WINSTAR COMMUNICATIONS INC	3,475 00	3,475 00	3,700 00-	0 00	225 00-S
16-FEB-01	12 500X 04/15/2000 DD 04/10/00					
22-FEB-01	CLAY FDN-PIMCO					
S	5,000 000- WINSTAR COMMUNICATIONS INC	2,175 00	2,175 00	3,700 00-	0 00	1,525 00-S
14-MAR-01	12 500X 04/15/2000 DD 04/10/00					
19-MAR-01	CLAY FDN-PIMCO					

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S	5,000 000- WINSTAR COMMUNICATIONS INC	2,200 00	2,200 00	3,700 00-	0 00	1,500 00-S
14-MAR-01	12 500X 04/15/2000 DD 04/10/00					
19-MAR-01	CLAY FDN-PIMCO					
S	5,000 000- WORLDWIDE FIBER INC SR NT	3,000 00	3,000 00	4,618 75-	0 00	1,618 75-S
01-DEC-00	12 000X 08/01/2009 DD 07/28/99					
06-DEC-00	CLAY FDN-PIMCO					
S	5,000 000- WORLDWIDE FIBER INC SR NT	3,025 00	3,025 00	4,618 75-	0 00	1,593 75-S
04-DEC-00	12 000X 08/01/2009 DD 07/28/99					
07-DEC-00	CLAY FDN-PIMCO					
TOTAL						
FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
	U S DOLLAR	43,734,039 42	43,734,039 42	42,777,282 00-	0 00	9,705 40-L 194,880 82 S
	FOREIGN (BASE VALUE)	0 00	0 00	727,103 95-	0 00	0 00 L 44,478 07 S
TRADED - PENDING SETTLEMENT						
	U S DOLLAR	70,515 20	0 00	67,496 55-	0 00	0 00 L 3,018 65 S
	FOREIGN (BASE VALUE)	0 00	0 00	0 00	0 00	0 00 L 0 00 S
SETTLED - TRADED PRIOR PERIOD						
	U S DOLLAR	0 00	0 00	0 00	0 00	0 00 L 0 00 S
	FOREIGN (BASE VALUE)	0 00	0 00	0 00	0 00	0 00 L 0.00 S

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EQUITY						
U.S. DOLLAR						
S 30-AUG-01 05-SEP-01	3,000 000- AOL TIME WARNER INC COM CLAY FDN-MONTAG	138,986 06	138,986 06	184,838 84-	0 00	45,852 78-S
S 06-APR-01 11-APR-01	3,900 000- ALCAN INC CLAY FDN-ARMSTRONG	147,869 83	147,869 83	188,275 11-	0 00	39,594 72 L
S 09-APR-01 12-APR-01	3,500 000- ALCAN INC CLAY FDN-ARMSTRONG	124,926 35	124,926 35	87,835 39-	0 00	37,090 96 L
S 18-APR-01 23-APR-01	2,500 000- ALCAN INC CLAY FDN-ARMSTRONG	104,851 24	104,851 24	49,409 85-	0 00	55,441 39 L
S 29-APR-01 25-APR-01	1,000 000- ALCAN INC CLAY FDN-ARMSTRONG	43,244 65	43,244 65	18,933 76-	0 00	24,310 89 L
S 23-APR-01 26-APR-01	1,000 000- ALCAN INC CLAY FDN-ARMSTRONG	43,917 43	43,917 43	18,930 59-	0 00	24,986 84 L

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S 26-APR-01 01-MAY-01	400 000- ALCAN INC CLAY FDN-ARMSTRONG	17,852 64	17,852 64	7,496 12-	0 00	10,356 52 L
S 06-NOV-00 09-NOV-00	600 000- AMERICAN EXPRESS CO COM CLAY FDN-MONTAG	36,037 79	36,037 79	18,017 40-	0 00	26,020 39 L
S 08-JAN-01 11-JAN-01	2,800 000- AMERICAN EXPRESS CO COM CLAY FDN-MONTAG	138,984 56	138,984 56	46,747 87-	0 00	92,236 69 L
S 04-APR-01 09-APR-01	5,600 000- AMERICAN EXPRESS CO COM CLAY FDN-MONTAG	284,338 29	284,338 29	93,495 73-	0 00	110,842 56 L
S 14-MAY-01 17-MAY-01	1,000 000- AMERICAN GEN CORP COM CLAY FDN-ARMSTRONG	44,998 09	44,998 09	20,667 78-	0 00	24,330 31 L
S 15-MAY-01 18-MAY-01	1,600 000- AMERICAN GEN CORP COM CLAY FDN-ARMSTRONG	72,394 86	72,394 86	33,068 44-	0 00	39,325 62 L
S 16-MAY-01 21-MAY-01	1,500 000- AMERICAN GEN CORP COM CLAY FDN-ARMSTRONG	69,021 39	69,021 39	31,801 66-	0 00	38,019 73 L

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S 30-MAY-01 04-JUN-01	1,500 000- AMERICAN GEN CORP COM CLAY FDN-ARMSTRONG	67,670 24	67,670 24	31,001 66-	0 00	36,668 58 L
S 05-JUN-01 08-JUN-01	600 000- AMERICAN GEN CORP COM CLAY FDN-ARMSTRONG	26,917 20	26,917 20	12,400 47-	0 00	14,516 53 L
S 06-APR-01 11-APR-01	1,000 000- AMERICAN STD COS INC DEL CLAY FDN-ARMSTRONG	58,533 44	58,533 44	41,169 11-	0 00	17,364 33 L
S 10-APR-01 23-APR-01	1,200 000- AMERICAN STD COS INC DEL CLAY FDN-ARMSTRONG	72,545 49	72,545 49	49,402 93-	0 00	23,142 56 L
S 25-APR-01 26-APR-01	1,100 000- AMERICAN STD COS INC DEL CLAY FDN-ARMSTRONG	64,682 79	64,682 79	45,286 02-	0 00	19,396 77 L
S 26-APR-01 01-MAY-01	700 000- AMERICAN STD COS INC DEL CLAY FDN-ARMSTRONG	41,282 24	41,282 24	28,818 30-	0 00	12,463 86 L
S 29-DEC-00 02-JAN-01	82 988- BARON ASSET FD SMALL CAP FD CLAY FDN-STEGNER	1,190 00	1,190 00	1,183 41-	0 00	6 59 S

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S 22-OCT-01 23-OCT-01	23,547 881- BARON ASSET FD SMALL CAP FD CLAY FDN-STEGNER	300,000 00	300,000 00	315,552 42-	0 00	11,476 50-L 4,075 92-S
S 24-JAN-01 29-JAN-01	100,291 013- BARR ROSENBERG SER TR U S SMALL CAPITAL SER INSTL SHS CLAY FDN-STEGNER	989,872 30	989,872 30	927,000 87-	0 00	61,772 55 L 1,098 88 S
S 31-JAN-01 05-FEB-01	1,000 000- BERGEN BRUNSWIG CORP CL A CLAY FDN-ARMSTRONG	18,590 78	18,590 78	15,921 78-	0 00	2,669 00 L
S 12-FEB-01 15-FEB-01	1,000 000- BERGEN BRUNSWIG CORP CL A CLAY FDN-ARMSTRONG	19,370 61	19,370 61	15,742 36-	0 00	3,628 25 L
S 06-MAR-01 09-MAR-01	1,000 000- BERGEN BRUNSWIG CORP CL A CLAY FDN-ARMSTRONG	18,192 08	18,192 08	15,552.46-	0 00	2,639 62 L
S 14-MAR-01 19-MAR-01	1,000 000- BERGEN BRUNSWIG CORP CL A CLAY FDN-ARMSTRONG	16,694 40	16,694 40	15,415 19-	0 00	1,279 21 L
S 15-MAR-01 20-MAR-01	1,000 000- BERGEN BRUNSWIG CORP CL A CLAY FDN-ARMSTRONG	16,165 55	16,165 55	15,377 00-	0 00	788 55 L

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S 21-MAR-01 26-MAR-01	1,000 000- BERGEN BRUNSWIG CORP CL A CLAY FDN-ARMSTRONG	15,659 60	15,459 60	15,372 75-	0 00	286 85 L
S 23-MAR-01 28-MAR-01	600 000- BERGEN BRUNSWIG CORP CL A CLAY FDN-ARMSTRONG	9,040 19	9,040 19	9,223 65-	0 00	183 46-L
S 03-NOV-00 08-NOV-00	22,300 000- BOSTON SCIENTIFIC CORP COM CLAY FDN-MONTAG	367,505 10	367,505 10	642,773 90-	0 00	275,260 80-L
S 06-NOV-00 09-NOV-00	600 000- BRISTOL MYERS SQUIBB CO COM CLAY FDN-MONTAG	37,537 74	37,537 74	31,212 60-	0 00	6,325 14 S
S 09-NOV-00 14-NOV-00	2,600 000- CIGNA CORP COM CLAY FDN-ARMSTRONG	326,498 67	326,498 67	53,182 16-	0 00	273,316 51 L
S 03-JAN-01 08-JAN-01	1,000 000- CIGNA CORP COM CLAY FDN-ARMSTRONG	128,869 50	128,869 50	19,424 48-	0 00	109,245 02 L
S 10-JAN-01 16-JAN-01	1,300 000- CIGNA CORP COM CLAY FDN-ARMSTRONG	157,373 66	157,373 66	19,647 84-	0 00	137,726 62 L

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FC 31-OCT-00 03-NOV-00	200 000- CABOT MICROELECTRONICS CORP COM CLAY FDN-ARMSTRONG	12,453 03	12,453 03	0 00	0 00	
S 09-APR-01 12-APR-01	5,039 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	183,174 19	183,174 19	89,938 54-	0 00	93,235 65 L
S 10-APR-01 16-APR-01	2,261 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	83,070 28	83,070 28	39,470 16-	0 00	43,600 12 L
S 04-JUN-01 07-JUN-01	1,900 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	79,714 11	79,714 11	32,714 68-	0 00	46,999 43 L
S 05-JUN-01 08-JUN-01	1,300 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	55,137 65	55,137 65	22,139 47-	0 00	32,998 18 L
S 22-JUN-01 27-JUN-01	1,000 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	38,958 19	38,958 19	16,932 66-	0 00	22,025 53 L
S 05-JUL-01 10-JUL-01	1,200 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	46,934 75	46,934 75	20,160 51-	0 00	26,774 24 L



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S 05-JUL-01 10-JUL-01	400 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	15,655 63	15,655 63	6,647 91-	0 00	9,007 72 L
S 24-JUL-01 27-JUL-01	1,000 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	35,835 14	35,835 14	16,619 75-	0 00	19,215 39 L
S 25-JUL-01 30-JUL-01	1,000 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	36,019 85	36,019 85	16,619 76-	0 00	19,400 09 L
S 26-JUL-01 31-JUL-01	2,400 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	86,326 99	86,326 99	39,887 41-	0 00	46,439 58 L
S 27-JUL-01 01-AUG-01	3,800 000- CANADIAN PAC LTD NEW COM CLAY FDN-ARMSTRONG	137,671 18	137,671 18	63,061.93-	0 00	74,609 25 L
S 07-FEB-01 12-FEB-01	9,200 000- CISCO SYS INC COM CLAY FDN-MONTAG	283,076 39	283,076 39	459,310 80-	0 00	176,233 89-S
S 08-FEB-01 13-FEB-01	3,200 000- CISCO SYS INC COM CLAY FDN-MONTAG	98,474 15	98,474 15	115,472 80-	0 00	16,998 65-S

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S 12-MAR-01 15-MAR-01	6,000 000- CISCO SYS INC COM CLAY FDN-MONTAG	112,607 24	112,607 24	210,862 10-	0 00	97,454 86-S
S 30-AUG-01 05-SEP-01	4,200 000- CITIGROUP INC COM CLAY FDN-MONTAG	189,941 18	189,941 18	235,698 22-	0 00	45,757 04-S
S 06-NOV-00 09-NOV-00	900 000- COCA COLA CO COM CLAY FDN-MONTAG	54,731 67	54,731 67	60,248 70-	0 00	5,517 03-L
S 07-JUN-01 12-JUN-01	3,800 000- COCA COLA CO COM CLAY FDN-MONTAG	138,067 99	138,067 99	197,455 17-	0 00	59,387 18-L
S 02-AUG-01 07-AUG-01	1,000 000- COOPER INDS INC COM CLAY FDN-ARMSTRONG	54,484 98	54,484 98	43,866 33-	0 00	10,618 65 L
S 08-AUG-01 13-AUG-01	3,400 000- COOPER INDS INC COM CLAY FDN-ARMSTRONG	204,512 35	204,512 35	148,987 80-	0 00	55,604 55 L
S 18-AUG-01 15-AUG-01	600 000- COOPER INDS INC COM CLAY FDN-ARMSTRONG	34,654 10	34,654 10	26,190 12-	0 00	8,465 98 L

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S 01-FEB-01 06-FEB-01	1,100 000- DILLARDS INC CL A COM CLAY FDN-ARMSTRONG	16,806 22	16,806 22	38,155 38-	0 00	21,529 16-L
S 06-FEB-01 09-FEB-01	1,000 000- DILLARDS INC CL A COM CLAY FDN-ARMSTRONG	17,993 77	17,993 77	53,219 30-	0 00	15,225 53-L
S 07-FEB-01 12-FEB-01	1,000 000- DILLARDS INC CL A COM CLAY FDN-ARMSTRONG	18,118 71	18,118 71	53,219 29-	0 00	15,100 58-L
S 26-FEB-01 01-MAR-01	700 000- DILLARDS INC CL A COM CLAY FDN-ARMSTRONG	12,598 22	12,598 22	23,253 51-	0 00	10,655 29-L
S 06-NOV-00 09-NOV-00	700 000- DISNEY WALT CO COM CLAY FDN-MONTAG	26,119 62	26,119 62	28,677 39-	0 00	2,557 77-S
S 13-FEB-01 13-FEB-01 14-FEB-01	600- DOW CHEM CO COM CLAY FDN-ARMSTRONG	26 71	26 71	25 71-	0 00	1 00 L
S 16-OCT-01 19-OCT-01	1,300 000- DOW CHEM CO COM CLAY FDN-ARMSTRONG	44,751 36	44,751 36	41,776 02-	0 00	2,975 54 L

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S 17-OCT-01 22-OCT-01	1,500 000- DOW CHEM CO COM CLAY FDN-ARMSTRONG	51,655 83	51,655 83	48,203 10-	0 00	3,452 73 L
S 22-OCT-01 25-OCT-01	1,400 000- DOW CHEM CO COM CLAY FDN-ARMSTRONG	48,363 80	48,363 80	44,487 74-	0 00	3,876 06 L
S 24-OCT-01 29-OCT-01	1,100 000- DOW CHEM CO COM CLAY FDN-ARMSTRONG	38,415 83	38,415 83	34,889 25-	0 00	3,526 58 L
S 26-OCT-01 31-OCT-01	1,100 000- DOW CHEM CO COM CLAY FDN-ARMSTRONG	38,434 30	38,434 30	34,831 16-	0 00	3,603 14 L
S 06-NOV-00 09-NOV-00	5,800 000- ELECTRONIC ARTS CLAY FDN-MONTAG	282,740 57	282,740 57	72,235 09-	0 00	210,505 48 L
S 25-MAY-01 31-MAY-01	2,600 000- ELECTRONIC ARTS CLAY FDN-MONTAG	159,953 16	159,953 16	31,156 71-	0 00	128,796 45 L
S 06-NOV-00 09-NOV-00	1,000 000- ELECTRONIC DATA SYS CORP NEW COM CLAY FDN-MONTAG	47,813 40	47,813 40	72,685 00-	0 00	24,871 80-S

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S 15-FEB-01 21-FEB-01	3,200 000- ELECTRONIC DATA SYS CORP NEW COM CLAY FDN-MONTAG	203,375 29	203,375 29	103,549 09-	0 00	19,825 40 L
S 16-FEB-01 22-FEB-01	1,400 000- ELECTRONIC DATA SYS CORP NEW COM CLAY FDN-MONTAG	06,610 07	06,610 07	71,150 94-	0.00	15,459 13 L
S 24-SEP-01 27-SEP-01	1,700 000- ELECTRONIC DATA SYS CORP NEW COM CLAY FDN-MONTAG	96,545 55	96,545 55	06,597 57-	0.00	10,147 90 L
S 25-SEP-01 28-SEP-01	800 000- ELECTRONIC DATA SYS CORP NEW COM CLAY FDN-MONTAG	44,751 94	44,751 94	40,657 60-	0.00	4,094 26 L
S 24-AUG-01 29-AUG-01	1,200 000- FMC CORP NEW COM CLAY FDN-ARMSTRONG	75,025 02	75,025 02	01,202 10-	0 00	5,456 20-L
S 30-AUG-01 05-SEP-01	800 000- FMC CORP NEW COM CLAY FDN-ARMSTRONG	49,900 25	49,900 25	53,052 40-	0 00	3,944 15-L
S 12-JUL-01 17-JUL-01	1,000 000- FIRSTENERGY CORP COM CLAY FDN-ARMSTRONG	31,530 62	31,530 62	23,005 12-	0.00	7,453 50 L

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S 25-JUL-01 30-JUL-01	1,000 000- FIRSTENERGY CORP COM CLAY FDN-ARMSTRONG	29,986 37	29,986 37	23,245 43-	0 00	6,740 94 L
S 01-AUG-01 06-AUG-01	1,000 000- FIRSTENERGY CORP COM CLAY FDN-ARMSTRONG	30,454 05	30,454 05	23,000 36-	0 00	7,374 49 L
S 03-AUG-01 08-AUG-01	1,000 000- FIRSTENERGY CORP COM CLAY FDN-ARMSTRONG	30,725 92	30,725 92	22,070 27-	0 00	7,055 65 L
S 10-AUG-01 15-AUG-01	1,000 000- FIRSTENERGY CORP COM CLAY FDN-ARMSTRONG	30,025 75	30,025 75	22,476 41-	0 00	7,349 54 L
S 21-AUG-01 24-AUG-01	900 000- FIRSTENERGY CORP COM CLAY FDN-ARMSTRONG	27,502 00	27,502 00	20,301 07-	0 00	7,201 01 L
S 02-MAR-01 05-MAR-01	25,005 213- FRANKLIN STRATEGIC SER SMALL CAP GROWTH FD ADVISOR CL CLAY FDN-STEGNER	041,609 05	041,609 05	1,179,442 60-	0 00	196,170 50-L 141,574 25-S
S 26-JUL-01 31-JUL-01	6,000 000- GAP INC COM CLAY FDN-MONTAG	161,021 19	161,021 19	194,277 12-	0 00	32,455 93-S

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S 06-SEP-01 11-SEP-01	GAP INC COM CLAY FDN-MONTAG	2,000 000-	29,901 79	29,901 79	62,973 24-	0 00	33,071 45-S
S 07-SEP-01 12-SEP-01	GAP INC COM CLAY FDN-MONTAG	1,400 000-	20,988 37	20,988 37	43,807 94-	0 00	22,819 57-S
S 10-SEP-01 13-SEP-01	GAP INC COM CLAY FDN-MONTAG	900 000-	13,466 24	13,466 24	27,791 19-	0 00	14,324 95-S
S 26-SEP-01 01-OCT-01	GAP INC COM CLAY FDN-MONTAG	4,500 000-	52,304 44	52,304 44	131,235 03-	0 00	78,930 59-S
S 04-NOV-00 09-NOV-00	GENERAL ELEC CO COM CLAY FDN-MONTAG	200 000-	10,800 13	10,800 13	800 06-	0 00	10,000 07 L
S 30-AUG-01 05-SEP-01	GENERAL ELEC CO COM CLAY FDN-MONTAG	6,100 000-	245,000 15	245,000 15	286,513 53-	0 00	41,513 38-S
S 24-SEP-01 27-SEP-01	GENERAL ELEC CO COM CLAY FDN-MONTAG	3,700 000-	129,825 70	129,825 70	170,190 75-	0 00	40,365 05-S

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S 04-NOV-00 09-NOV-00	GILLETTE CO COM CLAY FDN-MONTAG	1,000 000-	34,126 36	34,126 36	37,765 50-	0 00	3,639 14-L
S 29-JAN-01 01-FEB-01	GILLETTE CO COM CLAY FDN-MONTAG	3,300 000-	99,567 24	99,567 24	122,537 40-	0 00	22,970 16-L
S 18-APR-01 23-APR-01	GILLETTE CO COM CLAY FDN-MONTAG	4,300 000-	113,701 10	113,701 10	130,019 46-	0 00	16,310 36-L
S 06-MAR-01 09-MAR-01	GOODRICH B F CO CLAY FDN-ARMSTRONG	1,000 000-	41,462 11	41,462 11	27,274 05-	0 00	14,188 06 L
S 22-MAY-01 25-MAY-01	GOODRICH B F CO CLAY FDN-ARMSTRONG	1,000 000-	44,115 12	44,115 12	26,674 88-	0 00	17,440 24 L
S 07-JUN-01 12-JUN-01	GOODRICH CORP CLAY FDN-ARMSTRONG	1,000 000-	42,061 09	42,061 09	26,116 53-	0 00	15,944 56 L
S 17-JUL-01 20-JUL-01	GOODRICH CORP CLAY FDN-ARMSTRONG	1,000 000-	37,934 13	37,934 13	26,029 09-	0.00	11,904 24 L

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S 18-JUL-01 23-JUL-01	1,000 000- GOODRICH CORP CLAY FDN-ARMSTRONG	57,954 15	57,954 15	24,843 68-	0 00	13,090 45 L
S 19-JUL-01 24-JUL-01	1,000 000- GOODRICH CORP CLAY FDN-ARMSTRONG	50,124 13	50,124 13	22,939 76-	0 00	15,184 37 L
S 06-NOV-00 09-NOV-00	800 000- HEWLETT PACKARD CO COM CLAY FDN-MONTAG	57,100 76	57,100 76	36,642 68-	0 00	450 08 S
S 03-JAN-01 08-JAN-01	3,600 000- HEWLETT PACKARD CO COM CLAY FDN-MONTAG	110,019 53	110,019 53	150,043 60-	0 00	1,640 40 L 41,664 47-S
S 04-JAN-01 09-JAN-01	2,700 000- HEWLETT PACKARD CO COM CLAY FDN-MONTAG	95,413 46	95,413 46	77,441 91-	0 00	17,971 55 L
S 05-JAN-01 10-JAN-01	1,400 000- HEWLETT PACKARD CO COM CLAY FDN-MONTAG	46,213 99	46,213 99	40,155 07-	0 00	4,050 92 L
S 08-JAN-01 11-JAN-01	2,500 000- HEWLETT PACKARD CO COM CLAY FDN-MONTAG	77,567 66	77,567 66	66,016 84-	0 00	10,750 82 L

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S 09-JAN-01 12-JAN-01	3,100 000- HEWLETT PACKARD CO COM CLAY FDN-MONTAG	97,410 50	97,410 50	79,443 07-	0 00	17,975 51 L
S 10-JAN-01 16-JAN-01 18-JAN-01	1,500 000- HEWLETT PACKARD CO COM CLAY FDN-MONTAG	46,921 20	46,921 20	30,440 20-	0 00	8,481.00 L
S 02-AUG-01 07-AUG-01	1,900 000- HOME DEPOT INC COM CLAY FDN-MONTAG	94,422 20	94,422 20	86,862 42-	0 00	7,559 86 S
S 05-AUG-01 08-AUG-01	1,800 000- HOME DEPOT INC COM CLAY FDN-MONTAG	88,345 91	88,345 91	37,972 67-	0 00	47,970 60 L 2,394.64 S
S 06-AUG-01 09-AUG-01	300 000- HOME DEPOT INC COM CLAY FDN-MONTAG	14,622 08	14,622 08	2,729 67-	0 00	11,892 41 L
S 19-OCT-01 24-OCT-01	2,500 000- HOME DEPOT INC COM CLAY FDN-MONTAG	92,390 72	92,390 72	20,927 64-	0 00	71,471 20 L
S 22-OCT-01 25-OCT-01	2,100 000- HOME DEPOT INC COM CLAY FDN-MONTAG	82,865 96	82,865 96	19,107 67-	0 00	63,750 29 L

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S 06-NOV-00 09-NOV-00	4,000 000- INTEL CORP CALIF COM CLAY FDN-MONTAG	187,243 75	187,243 75	67,070 00-	0 00	120,173 75 L
S 08-JAN-01 11-JAN-01	10,200 000- INTEL CORP CALIF COM CLAY FDN-MONTAG	521,289 29	521,289 29	47,238 75-	0 00	274,050 54 L
S 11-APR-01 17-APR-01	1,500 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	55,776 74	55,776 74	64,936 34-	0 00	9,159 60-L
S 12-APR-01 18-APR-01	1,000 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	36,251 34	36,251 34	63,268 43-	0 00	7,017 89-L
S 16-APR-01 19-APR-01	1,400 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	51,597 61	51,597 61	60,289 47-	0 00	8,691 86-L
S 16-APR-01 19-APR-01	1,000 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	36,934 63	36,934 63	43,053 27-	0 00	6,118 64-L
S 18-APR-01 23-APR-01	1,400 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	53,930 13	53,930 13	60,512 20-	0 00	6,582 87-L

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S 18-APR-01 23-APR-01	600 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	23,202 13	23,202 13	25,776 78-	0 00	2,574 65-L
S 30-APR-01 03-MAY-01	653 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	25,619 59	25,619 59	27,804 38-	0 00	2,184 79-L
S 12-OCT-01 17-OCT-01	1,600 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	60,263 29	60,263 29	64,016 36-	0 00	3,753 07-L
S 16-OCT-01 19-OCT-01	1,000 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	37,497 14	37,497 14	53,124 69-	0 00	4,372 45 L
S 16-OCT-01 19-OCT-01	1,000 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	37,497 14	37,497 14	33,044 52-	0 00	4,452 62 L
S 22-OCT-01 25-OCT-01	1,000 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	36,332 10	36,332 10	53,003 00-	0 00	3,529 82 L
S 23-OCT-01 26-OCT-01	1,000 000- INTERNATIONAL PAPER CO COM CLAY FDN-ARMSTRONG	36,906 02	36,906 02	32,957 71-	0 00	3,948 31 L

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S 25-OCT-01 30-OCT-01	1,000 000- INTERNATIONAL PAPER CD COM CLAY FDN-ARMSTRONG	37,132 82	37,132.82	32,045 57-	0 00	5,087 25 L
S 26-OCT-01 31-OCT-01	1,900 000- INTERNATIONAL PAPER CD COM CLAY FDN-ARMSTRONG	71,496 01	71,496 01	59,261 00-	0 00	12,235 01 L
S 06-NOV-00 09-NOV-00	600 000- INTERPUBLIC GROUP COS INC COM CLAY FDN-MONTAG	24,713 17	24,713 17	22,245 00-	0 00	2,468 17 S
S 15-JUN-01 20-JUN-01	6,200 000- INTERPUBLIC GROUP COS INC COM CLAY FDN-MONTAG	193,270 55	193,270 55	147,204 75-	0 00	62,004 61 L 15,932 81-S
S 20-JUL-01 25-JUL-01	5,100 000- INTERPUBLIC GROUP COS INC COM CLAY FDN-MONTAG	150,097 67	150,097 67	62,594 00-	0 00	87,503 67 L
S 26-SEP-01 01-OCT-01	1,000 000- JOHNSON & JOHNSON COM CLAY FDN-MONTAG	53,408 91	53,408 91	10,506 00-	0 00	34,902 91 L
S 02-JAN-01 05-JAN-01	1,500 000- LITTON INDS INC COM CLAY FDN-ARMSTRONG	118,646 79	118,646 79	90,101.30-	0 00	28,545 49 L

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S 14-AUG-01 15-AUG-01	691 521- MFS SER TR I NEW DISCOVERY FD CL A CLAY FDN-STEGNER	11,500 00	11,500 00	16,181 59-	0 00	4,681 59-L
S 15-OCT-01 16-OCT-01	73,686 488- MFS SER TR I NEW DISCOVERY FD CL A CLAY FDN-STEGNER	1,089,823 16	1,089,823 16	1,457,892 00-	0 00	527,425 45-L 40,443 39-S
S 06-NOV-00 09-NOV-00	800 000- MARRIOTT INTL INC NEW CL A CLAY FDN-MONTAG	31,350 95	31,350 95	20,950 29-	0 00	10,400 66 L
S 15-MAY-01 18-MAY-01	4,100 000- MARRIOTT INTL INC NEW CL A CLAY FDN-MONTAG	184,750 90	184,750 90	103,990 96-	0 00	80,751 94 L
S 06-NOV-00 09-NOV-00	1,400 000- MCDONALDS CORP COM CLAY FDN-MONTAG	44,802 00	44,802 00	54,577 45-	0 00	9,775 45-S
S 26-JAN-01 31-JAN-01	1,400 000- MCDONALDS CORP COM CLAY FDN-MONTAG	40,617 96	40,617 96	42,728.66-	0 00	2,110 70-S
S 29-JAN-01 01-FEB-01	5,500 000- MCDONALDS CORP COM CLAY FDN-MONTAG	102,685 52	102,685 52	102,012 75-	0 00	672 77 S

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S 30-JAN-01 02-FEB-01	2,300 000- MCDONALDS CORP COM CLAY FDN-MONTAG	67,444 55	67,444 55	66,458 01-	0 00	614 38 L 372 14 S
S 31-JAN-01 05-FEB-01	1,700 000- MCDONALDS CORP COM CLAY FDN-MONTAG	49,479 73	49,479 73	44,628 06-	0 00	4,851 67 L
S 05-JUN-01 08-JUN-01	4,200 000- MCDONALDS CORP COM CLAY FDN-MONTAG	122,980 71	122,980 71	106,696 38-	0 00	16,284 33 L
S 22-JUN-01 27-JUN-01	11,600 000- MCDONALDS CORP COM CLAY FDN-MONTAG	326,689 17	326,689 17	271,772 19-	0 00	54,916 98 L
S 06-NOV-00 09-NOV-00	600 000- MEDTRONIC INC COM CLAY FDN-MONTAG	34,162 86	34,162 86	7,867 80-	0 00	26,295 06 L
S 06-NOV-00 09-NOV-00	3,000 000- MICROSOFT CORP COM CLAY FDN-MONTAG	209,430 51	209,430 51	196,175 91-	0 00	12,043 28 L 1,211 32 S
S 08-JAN-01 11-JAN-01	6,700 000- MICROSOFT CORP COM CLAY FDN-MONTAG	324,520.43	324,520 43	64,278 13-	0 00	260,242 30 L

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S 20-JUN-01 25-JUN-01	1,000 000- NEWELL RUBBERMAID INC CLAY FDN-ARMSTRONG	24,822 97	24,822 97	27,050 75-	0 00	2,227 78-S
S 21-JUN-01 26-JUN-01	1,100 000- NEWELL RUBBERMAID INC CLAY FDN-ARMSTRONG	27,115 61	27,115 61	26,326 57-	0 00	789 84 S
S 02-JUL-01 06-JUL-01	5,400 000- NEWELL RUBBERMAID INC CLAY FDN-ARMSTRONG	135,217.99	135,217 99	125,312 83-	0 00	2,878 53 L 7,026 43 S
S 04-OCT-01 10-OCT-01	1,000 000- OCCIDENTAL PETE CORP COM CLAY FDN-ARMSTRONG	24,649 93	24,649 93	21,555 87-	0 00	3,094 06 L
S 04-OCT-01 10-OCT-01	1,200 000- OCCIDENTAL PETE CORP COM CLAY FDN-ARMSTRONG	29,685.15	29,685 15	25,707 33-	0 00	3,977 82 L
S 05-OCT-01 11-OCT-01	1,800 000- OCCIDENTAL PETE CORP COM CLAY FDN-ARMSTRONG	45,070 50	45,070 50	38,310 47-	0 00	6,760 03 L
S 09-OCT-01 12-OCT-01	1,000 000- OCCIDENTAL PETE CORP COM CLAY FDN-ARMSTRONG	25,636 20	25,636 20	20,898 46-	0 00	4,737 82 L

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S 16-OCT-01 15-OCT-01	1,000 000- OCCIDENTAL PETE CORP COM CLAY FDN-ARMSTRONG	26,057 17	26,057 17	20,898 45-	0 00	5,158 72 L
S 19-OCT-01 24-OCT-01	1,100 000- OCCIDENTAL PETE CORP COM CLAY FDN-ARMSTRONG	27,385 31	27,385 31	22,890 87-	0 00	4,494 44 L
S 24-JUN-01 29-JUN-01	1,000 000- OLD REP INTL CORP COM CLAY FDN-ARMSTRONG	28,398 74	28,598 74	20,055 08-	0 00	8,343 66 L
S 27-JUN-01 02-JUL-01	1,000 000- OLD REP INTL CORP COM CLAY FDN-ARMSTRONG	51,927 78	51,927 78	35,348 99-	0 00	15,678 79 L
S 28-JUN-01 03-JUL-01	1,500 000- OLD REP INTL CORP COM CLAY FDN-ARMSTRONG	43,433 05	43,433 05	29,144 55-	0 00	14,288 50 L
S 23-APR-01 26-APR-01	3,300 000- ORACLE CORPORATION COM CLAY FDN-MONTAG	57,612 77	57,612 77	85,085 55-	0 00	27,472 78-S
S 24-APR-01 27-APR-01	3,400 000- ORACLE CORPORATION COM CLAY FDN-MONTAG	59,409 61	59,409 61	87,129 90-	0 00	27,720 29-S

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S 25-APR-01 30-APR-01	1,300 000- ORACLE CORPORATION COM CLAY FDN-MONTAG	22,272 93	22,272 93	32,361 55-	0 00	10,088 62-S
S 30-AUG-01 05-SEP-01	7,500 000- ORACLE CORPORATION COM CLAY FDN-MONTAG	91,948 42	91,948 42	125,980 50-	0 00	34,032 88-S
S 06-SEP-01 11-SEP-01	7,400 000- ORACLE CORPORATION COM CLAY FDN-MONTAG	82,883 97	82,883 97	124,300 76-	0 00	41,496 79-S
S 07-MAR-01 12-MAR-01	1,000 000- OWENS CORNING COM CLAY FDN-ARMSTRONG	3,950 56	3,950 56	33,080 00-	0 00	29,929 52-L
S 02-JUL-01 06-JUL-01	1,100 000- OWENS CORNING COM CLAY FDN-ARMSTRONG	2,272 57	2,272 57	37,268 09-	0 00	34,995 52-L
S 30-JUL-01 02-AUG-01	400 000- OWENS CORNING COM CLAY FDN-ARMSTRONG	590 58	590 58	13,552 03-	0 00	12,961 45-L
S 06-APR-01 11-APR-01	1,500 000- PG&E CORP COM CLAY FDN-ARMSTRONG	15,400 95	15,400 95	35,786 69-	0 00	20,385 74-L

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S 06-APR-01 11-APR-01	1,700 000- PG&E CORP COM CLAY FDN-ARMSTRONG	12,532 05	12,532 05	40,312 43-	0 00	27,780 30-L
S 18-APR-01 23-APR-01	1,300 000- PG&E CORP COM CLAY FDN-ARMSTRONG	11,653 38	11,653 38	30,786 87-	0 00	19,133 49-L
S 23-APR-01 26-APR-01	1,000 000- PG&E CORP COM CLAY FDN-ARMSTRONG	8,949 04	8,949 04	23,682 21-	0 00	14,733 17-L
S 02-MAY-01 07-MAY-01	100 000- PG&E CORP COM CLAY FDN-ARMSTRONG	894 81	894 81	2,368 22-	0 00	1,473 41-L
S 02-MAY-01 07-MAY-01	1,000 000- PG&E CORP COM CLAY FDN-ARMSTRONG	8,948 15	8,948 15	23,682 21-	0 00	14,734 06-L
S 04-MAY-01 09-MAY-01	1,000 000- PG&E CORP COM CLAY FDN-ARMSTRONG	8,948 15	8,948 15	23,682 21-	0 00	14,734 06-L
S 09-MAY-01 14-MAY-01	7,000 000- PG&E CORP COM CLAY FDN-ARMSTRONG	62,637 05	62,637 05	165,775 47-	0 00	103,138 42-L

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S 06-NOV-00 09-NOV-00	700 000- PEPSICO INC COM CLAY FDN-MONTAG	32,113 17	32,113 17	26,825 82-	0 00	5,287 35 S
S 06-NOV-00 09-NOV-00	1,200 000- PFIZER INC COM STX USD0 05 CLAY FDN-MONTAG	54,151 19	54,151 19	46,188 40-	0 00	7,962 79 L
S 13-JUN-01 18-JUN-01	2,400 000- PFIZER INC COM STR USD0 05 CLAY FDN-MONTAG	102,085 39	102,085 39	87,020 44-	0 00	15,064 95 L
S 11-MAY-01 16-MAY-01	3,200 000- PHARMACIA CORP COM CLAY FDN-MONTAG	148,148 65	148,148 65	188,813 68-	0 00	40,665 03-S
S 16-MAY-01 17-MAY-01	1,700 000- PHARMACIA CORP COM CLAY FDN-MONTAG	76,814 14	76,814 14	98,987 77-	0 00	22,175 63-S
S 25-JUL-01 30-JUL-01	4,100 000- PHARMACIA CORP COM CLAY FDN-MONTAG	171,776 47	171,776 47	237,882 27-	0 00	68,105 80-S
S 24-OCT-01 29-OCT-01	6,800 000- PHARMACIA CORP COM CLAY FDN-MONTAG	262,343 40	262,343 40	366,006 80-	0 00	73,671 28-L 29,992 20-S

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S 03-MAY-01 08-MAY-01	4,600 000- PRAXAIR INC COM CLAY FDN-ARMSTRONG	218,300 43	218,300 43	157,769 52-	0 00	60,530 91 L
S 04-MAY-01 09-MAY-01	1,100 000- PRAXAIR INC COM CLAY FDN-ARMSTRONG	52,998 43	52,998 43	36,652 80-	0 00	16,345 63 L
S 08-MAY-01 11-MAY-01	1,300 000- PRAXAIR INC COM CLAY FDN-ARMSTRONG	62,324 07	62,324 07	42,376 96-	0 00	19,947 11 L
S 10-MAY-01 15-MAY-01	700 000- PRAXAIR INC COM CLAY FDN-ARMSTRONG	34,427 58	34,427 58	21,733 58-	0 00	12,694 20 L
S 04-NOV-00 09-NOV-00	400 000- PROCTER & GAMBLE CO COM CLAY FDN-MONTAG	27,475 08	27,475 08	26,687 92-	0 00	867 16 S
S 05-JUN-01 08-JUN-01	2,200 000- PROCTER & GAMBLE CO COM CLAY FDN-MONTAG	139,690 49	139,690 49	154,609 80-	0 00	14,919 31-S
S 11-MAY-01 16-MAY-01	1,400 000- PUGET ENERGY INC NEW COM CLAY FDN-ARMSTRONG	32,471 12	32,471 12	27,628 21-	0 00	4,842 91 L

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S 14-MAY-01 17-MAY-01	400 000- PUGET ENERGY INC NEW COM CLAY FDN-ARMSTRONG	9,312 48	9,312 48	7,660 59-	0 00	1,651.89 L
S 22-NOV-00 28-NOV-00	1,500 000- QUALCOMM INC CLAY FDN-MONTAG	123,650 72	123,650 72	107,701 26-	0 00	15,957 46 S
S 06-NOV-00 09-NOV-00	4,900 000- SCHERING PLOUGH CORP COM CLAY FDN-MONTAG	251,472 83	251,472 83	272,008 36-	0 00	20,535 53-S
S 13-JUN-01 18-JUN-01	1,700 000- SCHERING PLOUGH CORP COM CLAY FDN-MONTAG	68,362 02	68,362 02	93,648 58-	0 00	25,286 54-L
S 14-JUN-01 19-JUN-01	3,400 000- SCHERING PLOUGH CORP COM CLAY FDN-MONTAG	137,561 78	137,561 78	176,222 10-	0 00	38,660 40-L
S 28-JUN-01 03-JUL-01	4,200 000- SCHERING PLOUGH CORP COM CLAY FDN-MONTAG	153,928 22	153,928 22	190,388 10-	0 00	36,459 80-L
S 10-AUG-01 15-AUG-01	1,400 000- SEARS ROEBUCK & CO COM CLAY FDN-ARMSTRONG	62,014 84	62,014 84	62,571 60-	0 00	556 74-L

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S 16-AUG-01 21-AUG-01	1,300 000- SEARS ROEBUCK & CO COM CLAY FDN-ARMSTRONG	50,553.29	50,553.29	50,102.20-	0.00	451.09 L
S 21-AUG-01 24-AUG-01	1,900 000- SEARS ROEBUCK & CO COM CLAY FDN-ARMSTRONG	84,423.11	84,423.11	84,836.52-	0.00	413.41-L
S 22-AUG-01 27-AUG-01	1,045 000- SEARS ROEBUCK & CO COM CLAY FDN-ARMSTRONG	47,352.14	47,352.14	47,550.55-	0.00	198.41-L
S 31-AUG-01 06-SEP-01	1,700 000- SEARS ROEBUCK & CO COM CLAY FDN-ARMSTRONG	72,667.64	72,667.64	74,437.47-	0.00	1,769.83-L
S 06-NOV-00 09-NOV-00	4,800 000- SOLECTRON CORP CLAY FDN-MONTAG	210,304.98	210,304.98	175,657.92-	0.00	34,647.06 S
S 07-FEB-01 12-FEB-01	4,500 000- SOLECTRON CORP CLAY FDN-MONTAG	147,685.97	147,685.97	116,894.39-	0.00	32,052.33 L 1,260.75-S
S 24-AUG-01 29-AUG-01	16,300 000- SOLECTRON CORP CLAY FDN-MONTAG	229,020.37	229,020.37	189,259.02-	0.00	81,928.68 L 42,159.33-S

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S 06-NOV-00 09-NOV-00	400 000- TELLABS INC COM CLAY FDN-MONTAG	20,799.30	20,799.30	11,790.88-	0.00	9,008.42 L
S 16-FEB-01 22-FEB-01	1,900 000- TELLABS INC COM CLAY FDN-MONTAG	101,066.55	101,066.55	56,906.68-	0.00	45,059.87 L
S 21-FEB-01 26-FEB-01	900 000- TELLABS INC COM CLAY FDN-MONTAG	45,222.32	45,222.32	26,529.48-	0.00	18,692.84 L
S 23-MAR-01 28-MAR-01	1,400 000- TELLABS INC COM CLAY FDN-MONTAG	66,124.97	66,124.97	41,268.08-	0.00	24,856.89 L
S 26-MAR-01 29-MAR-01	2,100 000- TELLABS INC COM CLAY FDN-MONTAG	98,502.25	98,502.25	61,902.12-	0.00	36,600.13 L
S 24-JUL-01 25-JUL-01	22,523 146- THIRD AVE TR VALUE TR CLAY FDN-STEGNER	831,320.32	831,320.32	850,000.00-	0.00	18,679.68-S
S 30-AUG-01 05-SEP-01	1,000 000- UNION PAC CORP COM CLAY FDN-ARMSTRONG	52,351.95	52,351.95	59,940.00-	0.00	7,588.05-L

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S 06-NOV-00 09-NOV-00	800 000- WELLS FARGO & CO NEW COM CLAY FDN-MONTAG	37,150 76	37,150 76	35,000 16-	0 00	2,062 60 L
S 10-JAN-01 16-JAN-01	4,100 000- WELLS FARGO & CO NEW COM CLAY FDN-MONTAG	197,900 80	197,900 80	177,517 72-	0 00	20,583 08 L
S 11-JUN-01 14-JUN-01	1,400 000- WELLS FARGO & CO NEW COM CLAY FDN-MONTAG	64,110 44	64,110 44	54,578 80-	0 00	9,731 64 L
S 12-JUN-01 15-JUN-01	2,200 000- WELLS FARGO & CO NEW COM CLAY FDN-MONTAG	99,175 33	99,175 33	85,452 40-	0 00	13,722 93 L
S 20-JUL-01 25-JUL-01	5,700 000- WELLS FARGO & CO NEW COM CLAY FDN-MONTAG	262,650 63	262,650 63	211,035 90-	0 00	51,622 73 L
S 10-AUG-01 15-AUG-01	1,240 000- ZIMMER HLDGS INC COM CLAY FDN-MONTAG	34,644 69	34,644 69	25,991 12-	0 00	8,653 57 L
S 24-JAN-01 26-JAN-01 29-JAN-01	400,000 000- COMMIT TO PUR MUTUAL FD CLAY FDN-STEGNER	400,000 00	400,000 00	400,000 00-	0 00	

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S 31-JAN-01 31-JAN-01 01-FEB-01	500,000 000- COMMIT TO PUR MUTUAL FD CLAY FDN-STEGNER	500,000 00	500,000 00	500,000 00-	0 00	
S 15-FEB-01 15-FEB-01 16-FEB-01	50,000 000- COMMIT TO PUR MUTUAL FD CLAY FDN-STEGNER	50,000 00	50,000 00	50,000 00-	0 00	
S 02-MAR-01 02-MAR-01 05-MAR-01	500,000 000- COMMIT TO PUR MUTUAL FD CLAY FDN-STEGNER	500,000 00	500,000 00	500,000 00-	0 00	
S 02-MAR-01 02-MAR-01 05-MAR-01	350,000 000- COMMIT TO PUR MUTUAL FD CLAY FDN-STEGNER	350,000 00	350,000 00	350,000 00-	0 00	
S 25-JUL-01 25-JUL-01 26-JUL-01	831,320 320- COMMIT TO PUR MUTUAL FD CLAY FDN-STEGNER	831,320 32	831,320 32	831,320 32-	0 00	
S 16-OCT-01 16-OCT-01 17-OCT-01	1,050,000 000- COMMIT TO PUR MUTUAL FD CLAY FDN-STEGNER	1,050,000 00	1,050,000 00	1,050,000 00-	0 00	

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TOTAL EQUITY						
TRADED - SETTLED CURRENT PERIOD						
U S DOLLAR		24,230,385 63	24,230,385 63	22,966,014 96-	0 00	2,505,542 26 L 1,241,171 59-S
FOREIGN (BASE VALUE)		0 00	0 00	0 00	0 00	0 00 L 0 00 S
TRADED - PENDING SETTLEMENT						
U S DOLLAR		0 00	0 00	0 00	0 00	0 00 L 0 00 S
FOREIGN (BASE VALUE)		0 00	0 00	0 00	0 00	0 00 L 0 00 S
SETTLED - TRADED PRIOR PERIOD						
U S DOLLAR		12,453 03	12,453 03	0 00	0.00	0 00 L 0 00 S
FOREIGN (BASE VALUE)		0 00	0 00	0 00	0 00	0 00 T 0 00 S

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TOTAL SALES						
TRADED - SETTLED CURRENT PERIOD						
U S DOLLAR		102,166,896 07	102,166,896 07	99,648,296 34-	0 00	2,495,836 86 L 1,046,290 77-S
FOREIGN (BASE VALUE)		106,759 51	106,481 47	1,126,870 45-	106,481 47	0 00 L 48,664 66 S
TRADED - PENDING SETTLEMENT						
U S DOLLAR		70,515 20	0 00	67,496 55-	0 00	0 00 L 3,018 65 S
FOREIGN (BASE VALUE)		0 00	0 00	0 00	0 00	0 00 L 0 00 S
SETTLED - TRADED PRIOR PERIOD						
U S DOLLAR		12,453 03	12,453 03	0 00	0 00	0 00 L 0 00 S
FOREIGN (BASE VALUE)		0 00	0 00	0 00	0 00	0 00 L 0 00 S

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PRINCIPAL PAYMENTS (* INDICATES PENDING SETTLEMENT)						
FIXED INCOME SECURITIES						
U.S. DOLLAR						
PD	377 710-					
01-NOV-00	BEAR STEARNS COML 99-C1 CL A1	377 71	377 71	377 22-	0 00	49 L
01-NOV-00	5 910X 05/14/2008 DD 02/01/99					
14-NOV-00	CLAY FDN-PIMCO					
PD	446 500-					
01-DEC-00	BEAR STEARNS COML 99-C1 CL A1	446 50	446 50	445 92-	0 00	58 L
01-DEC-00	5 910X 05/14/2008 DD 02/01/99					
14-DEC-00	CLAY FDN-PIMCO					
PD	382 740-					
01-JAN-01	BEAR STEARNS COML 99-C1 CL A1	382 76	382 76	382 27-	0 00	49 L
01-JAN-01	5 910X 05/14/2008 DD 02/01/99					
14-JAN-01	CLAY FDN-PIMCO					
PD	385 100-					
01-FEB-01	BEAR STEARNS COML 99-C1 CL A1	385 10	385 10	384 60-	0 00	58 L
01-FEB-01	5 910X 05/14/2008 DD 02/01/99					
14-FEB-01	CLAY FDN-PIMCO					
PD	586 200-					
01-MAR-01	BEAR STEARNS COML 99-C1 CL A1	586 20	586 20	585 44-	0 00	76 L
01-MAR-01	5 910X 05/14/2008 DD 02/01/99					
14-MAR-01	CLAY FDN-PIMCO					

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PD	391 060-					
01-APR-01	BEAR STEARNS COML 99-C1 CL A1	391 06	391 06	390 56-	0 00	50 L
01-APR-01	5 910X 05/14/2008 DD 02/01/99					
14-APR-01	CLAY FDN-PIMCO					
PD	459 510-					
01-MAY-01	BEAR STEARNS COML 99-C1 CL A1	459 51	459 51	458 92-	0 00	59 L
01-MAY-01	5 910X 05/14/2008 DD 02/01/99					
14-MAY-01	CLAY FDN-PIMCO					
PD	396 200-					
01-JUN-01	BEAR STEARNS COML 99-C1 CL A1	396 20	396 20	395 77-	0 00	51 L
01-JUN-01	5 910X 05/14/2008 DD 02/01/99					
14-JUN-01	CLAY FDN-PIMCO					
PD	464 590-					
01-JUL-01	BEAR STEARNS COML 99-C1 CL A1	464 59	464 59	463 99-	0 00	60 L
01-JUL-01	5 910X 02/14/2031 DD 02/01/99					
14-JUL-01	CLAY FDN-PIMCO					
PD	401 560-					
01-AUG-01	BEAR STEARNS COML 99-C1 CL A1	401 56	401 56	401 04-	0 00	52 L
01-AUG-01	5 910X 02/14/2031 DD 02/01/99					
14-AUG-01	CLAY FDN-PIMCO					
PD	319 050-					
11-NOV-00	CAPCO AMER 1998-D7 A-1A	319 05	319 05	296 32-	0 00	22 73 S
11-NOV-00	VAR RT 10/15/2030 DD 09/30/98					
17-NOV-00	CLAY FDN-PIMCO					

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PD	373 490-					
11-DEC-00	CAPCO AMER 1998-D7 A-1A	373 49	373 49	346 88-	0 00	26 61 S
11-DEC-00	VAR RT 10/15/2030 DD 09/30/98					
15-DEC-00	CLAY FDN-PIMCO					
PD	321 950-					
11-JAN-01	CAPCO AMER 1998-D7 A-1A	321 95	321 95	299 01-	0 00	22.94 S
11-JAN-01	VAR RT 10/15/2030 DD 09/30/98					
16-JAN-01	CLAY FDN-PIMCO					
PD	324 150-					
11-FEB-01	CAPCO AMER 1998-D7 A-1A	324 15	324 15	301 05-	0 00	23 10 S
11-FEB-01	VAR RT 10/15/2030 DD 09/30/98					
16-FEB-01	CLAY FDN-PIMCO					
PD	5,000 060-					
15-NOV-00	CASE EQUIP REC 98-B CL A-3	5,000 06	5,000 06	4,999 41-	0 00	65 L
15-NOV-00	5 810X 05/15/2003 DD 08/26/98					
	CLAY FDN-PIMCO					
PD	6,062 180-					
15-DEC-00	CASE EQUIP REC 98-B CL A-3	6,062 18	6,062 18	6,061 29-	0 00	.09 L
15-DEC-00	5 810X 05/15/2003 DD 08/26/98					
	CLAY FDN-PIMCO					
PD	6,236 060-					
15-JAN-01	CASE EQUIP REC 98-B CL A-3	6,236 06	6,236 06	6,235 25-	0 00	81 L
15-JAN-01	5 810X 05/15/2003 DD 08/26/98					
16-JAN-01	CLAY FDN-PIMCO					

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PD	6,182 950-					
15-FEB-01	CASE EQUIP REC 98-B CL A-3	6,182 95	6,182 95	6,182 15-	0 00	80 L
15-FEB-01	5 810X 05/15/2003 DD 08/26/98					
	CLAY FDN-PIMCO					
PD	283 310-					
15-NOV-00	CHEVY CHASE AUTO REC TR 97-1 A	283 31	283 31	283 02-	0 00	51-L
15-NOV-00	6 500X 10/15/2003 DD 03/15/97					
	CLAY FDN-PIMCO					
PD	255 470-					
15-DEC-00	CHEVY CHASE AUTO REC TR 97-1 A	255 47	255 47	255 93-	0 00	46-L
15-DEC-00	6 500X 10/15/2003 DD 03/15/97					
	CLAY FDN-PIMCO					
PD	233 680-					
15-JAN-01	CHEVY CHASE AUTO REC TR 97-1 A	233 68	233 68	234 10-	0 00	42-L
15-JAN-01	6 500X 10/15/2003 DD 03/15/97					
16-JAN-01	CLAY FDN-PIMCO					
PD	237 230-					
15-FEB-01	CHEVY CHASE AUTO REC TR 97-1 A	237 23	237 23	237 65-	0 00	42-L
15-FEB-01	6 500X 10/15/2003 DD 03/15/97					
	CLAY FDN-PIMCO					
PD	224 570-					
15-MAR-01	CHEVY CHASE AUTO REC TR 97-1 A	224 57	224 57	224 97-	0 00	40-L
15-MAR-01	6 500X 10/15/2003 DD 03/15/97					
	CLAY FDN-PIMCO					
PD	228 420-					
15-APR-01	CHEVY CHASE AUTO REC TR 97-1 A	228 42	228 42	228 83-	0 00	41-L
15-APR-01	6 500X 10/15/2003 DD 03/15/97					
16-APR-01	CLAY FDN-PIMCO					



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PD 15-NOV-00 15-NOV-00	1,887 860- COPELCO CAP FDG 98-A CL A-3 5 780X 08/15/2001 DD 07/15/98 CLAY FDN-PIMCO	1,887 86	1,887 86	1,887 72-	0 00	14 L
PD 15-DEC-00 15-DEC-00	1,786 970- COPELCO CAP FDG 98-A CL A-3 5 780X 08/15/2001 DD 07/15/98 CLAY FDN-PIMCO	1,786 97	1,786 97	1,786 84-	0 00	13 L
PD 15-JAN-01 15-JAN-01 16-JAN-01	1,743 810- COPELCO CAP FDG 98-A CL A-3 5 780X 08/15/2001 DD 07/15/98 CLAY FDN-PIMCO	1,743 81	1,743 81	1,743 68-	0 00	13 L
PD 15-FEB-01 15-FEB-01	1,677 770- COPELCO CAP FDG 98-A CL A-3 5 780X 08/15/2001 DD 07/15/98 CLAY FDN-PIMCO	1,677 77	1,677 77	1,677 64-	0 00	13 L
PD 11-NOV-00 11-NOV-00 17-NOV-00	560 500- CS FIRST BOSTON MTG SECS CORP 6 400X 01/17/2035 DD 12/11/97 CLAY FDN-PIMCO	560 50	560 50	563 39-	0 00	2 89-L
PD 11-DEC-00 11-DEC-00 18-DEC-00	449 210- CS FIRST BOSTON MTG SECS CORP 6 400X 01/17/2035 DD 12/11/97 CLAY FDN-PIMCO	449 21	449 21	451 53-	0 00	2 32-L

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PD 11-JAN-01 11-JAN-01 19-JAN-01	381 590- CS FIRST BOSTON MTG SECS CORP 6 400X 01/17/2035 DD 12/11/97 CLAY FDN-PIMCO	381 39	381 39	383 36-	0 00	1 97-L
PD 11-FEB-01 11-FEB-01 21-FEB-01	383 970- CS FIRST BOSTON MTG SECS CORP 6 400X 01/17/2035 DD 12/11/97 CLAY FDN-PIMCO	383 97	383 97	385 95-	0 00	1 98-L
PD 11-MAR-01 11-MAR-01 19-MAR-01	608 750- CS FIRST BOSTON MTG SECS CORP 6 400X 01/17/2035 DD 12/11/97 CLAY FDN-PIMCO	608 75	608 75	611 89-	0 00	3 14-L
PD 11-APR-01 11-APR-01 17-APR-01	390 720- CS FIRST BOSTON MTG SECS CORP 6 400X 01/17/2035 DD 12/11/97 CLAY FDN-PIMCO	390 72	390 72	392 73-	0 00	2 81-L
PD 11-MAY-01 11-MAY-01 17-MAY-01	467 238- CS FIRST BOSTON MTG SECS CORP 6 400X 01/17/2035 DD 12/11/97 CLAY FDN-PIMCO	467 23	467 23	469 64-	0 00	2 41-L
PD 11-JUN-01 11-JUN-01 23-JUL-01	397 180- CS FIRST BOSTON MTG SECS CORP 6 400X 01/17/2035 DD 12/11/97 CLAY FDN-PIMCO	397 18	397 18	399 23-	0 00	2 85-L

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PD 11-NOV-00 11-NOV-00 17-NOV-00	601 890- CREDIT SUISSE FIRST 98-CL A 1A 6.260% 12/17/2007 DD 06/11/98 CLAY FDN-PIMCO	601 89	601 89	583 30-	0 00	18 59 S
PD 11-DEC-00 11-DEC-00 18-DEC-00	695 800- CREDIT SUISSE FIRST 98-CL A 1A 6.260% 12/17/2007 DD 06/11/98 CLAY FDN-PIMCO	695 80	695 80	674 30-	0 00	21 50 S
PD 11-JAN-01 11-JAN-01 18-JAN-01	610 280- CREDIT SUISSE FIRST 98-CL A 1A 6.260% 12/17/2007 DD 06/11/98 CLAY FDN-PIMCO	610.28	610 28	591 43-	0 00	18 85 S
PD 11-FEB-01 11-FEB-01 28-FEB-01	614 220- CREDIT SUISSE FIRST 98-CL A 1A 6.260% 12/17/2007 DD 06/11/98 CLAY FDN-PIMCO	614 22	614 22	595 24-	0 00	18 98 S
PD 11-MAR-01 11-MAR-01 19-MAR-01	887 330- CREDIT SUISSE FIRST 98-CL A 1A 6.260% 12/17/2007 DD 06/11/98 CLAY FDN-PIMCO	887 33	887 33	859 92-	0 00	27 41 S
PD 11-APR-01 11-APR-01 24-MAY-01	626 900- CREDIT SUISSE FIRST 98-CL A 1A 6.260% 12/17/2007 DD 06/11/98 CLAY FDN-PIMCO	626 90	626 90	607 53-	0 00	19 37 S

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PD 11-MAY-01 11-MAY-01 23-MAY-01	1,445 100- CREDIT SUISSE FIRST 98-CL A 1A 6.260% 12/17/2007 DD 06/11/98 CLAY FDN-PIMCO	1,445 10	1,445 10	1,400 46-	0 00	44 64 S
PD 01-NOV-00 01-NOV-00 20-NOV-00	75 180- DLJ MTG ACCEP 94-MF11 CL A-1 8.100% 06/18/2004 CLAY FDN-PIMCO	75 18	75 18	78 83-	0 00	3 65-L
PD 01-DEC-00 01-DEC-00 16-JAN-01	230 940- DLJ MTG ACCEP 94-MF11 CL A-1 8.100% 06/18/2004 CLAY FDN-PIMCO	230.94	230 94	242 15-	0 00	11 21-L
PD 01-JAN-01 01-JAN-01 19-JAN-01	76 040- DLJ MTG ACCEP 94-MF11 CL A-1 8.100% 06/18/2004 CLAY FDN-PIMCO	76 04	76 04	79 73-	0 00	3 69-L
PD 01-FEB-01 01-FEB-01 28-FEB-01	76 610- DLJ MTG ACCEP 94-MF11 CL A-1 8.100% 06/18/2004 CLAY FDN-PIMCO	76 61	76 61	88 33-	0 00	3 72-L
PD 01-MAR-01 01-MAR-01 19-MAR-01	77 180- DLJ MTG ACCEP 94-MF11 CL A-1 8.100% 06/18/2004 CLAY FDN-PIMCO	77.18	77 18	80 93-	0 00	3 75-L

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PD	77 750-					
01-APR-01	DLJ MTO ACCEP 94-MF11 CL A-1	77.75	77 75	81 53-	0 00	3 78-L
01-APR-01	8 100X 06/18/2004					
18-APR-01	CLAY FDN-PIMCO					
PD	4,127 610-					
01-MAY-01	DLJ MTO ACCEP 94-MF11 CL A-1	4,127 61	4,127 61	4,328 04-	0 00	200 43-L
01-MAY-01	8 100X 06/18/2004					
18-MAY-01	CLAY FDN-PIMCO					
PD	12,320 500-					
01-JUN-01	DLJ MTO ACCEP 94-MF11 CL A-1	12,320 50	12,320 50	12,918 03-	0 00	598 25-L
01-JUN-01	8 100X 06/18/2004					
18-JUN-01	CLAY FDN-PIMCO					
PD	1,065 070-					
01-JUL-01	DLJ MTO ACCEP 94-MF11 CL A-1	1,065 07	1,065 07	1,117 63-	0 00	51 76-L
01-JUL-01	8 100X 06/18/2004					
18-JUL-01	CLAY FDN-PIMCO					
PD	6,033 650-					
01-AUG-01	DLJ MTO ACCEP 94-MF11 CL A-1	6,033 65	6,033 65	6,326 43-	0 00	292 98-L
01-AUG-01	8 100X 06/18/2004					
21-AUG-01	CLAY FDN-PIMCO					
PD	211 980-					
01-NOV-00	FDIC REMIC TR 1996-C1 CL I-A	211 98	211 98	213 44-	0 00	1 46-L
01-NOV-00	6 750X 05/25/2026 DD 12/01/96					
27-NOV-00	CLAY FDN-PIMCO					

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PD	454 650-					
01-DEC-00	FDIC REMIC TR 1996-C1 CL I-A	454 65	454 65	457 78-	0 00	3 13-L
01-DEC-00	6 750X 05/25/2026 DD 12/01/96					
26-DEC-00	CLAY FDN-PIMCO					
PD	46,352 360-					
01-JUN-01	FNMA POOL 80535996	46,352 36	46,352 36	47,322 04-	0 00	970 48-S
01-JUN-01	7 500X 06/01/2031 DD 05/01/01					
25-JUN-01	CLAY FDN-PIMCO					
PD	36,628 660-					
01-JUL-01	FNMA POOL 80535996	36,628 66	36,628 66	37,395 55-	0 00	766 89-S
01-JUL-01	7 500X 06/01/2031 DD 05/01/01					
25-JUL-01	CLAY FDN-PIMCO					
PD	34,293 660-					
01-AUG-01	FNMA POOL 80535996	34,293 66	34,293 66	35,011 67-	0 00	718 01-S
01-AUG-01	7 500X 06/01/2031 DD 05/01/01					
27-AUG-01	CLAY FDN-PIMCO					
PD	37,700 980-					
01-SEP-01	FNMA POOL 80535996	37,700 98	37,700 98	38,500 17-	0 00	791 19-S
01-SEP-01	7 500X 06/01/2031 DD 05/01/01					
25-SEP-01	CLAY FDN-PIMCO					
PD	33,069 490-					
01-OCT-01	FNMA POOL 80535996	33,069 49	33,069 49	34,570 62-	0 00	709 13-S
01-OCT-01	7 500X 06/01/2031 DD 05/01/01					
25-OCT-01	CLAY FDN-PIMCO					

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PD 01-NOV-00 01-NOV-00 20-NOV-00	198 200- FIRST UNION-LEHMAN BROS CI A-1 7 150% 04/18/2029 DD 05/01/97 CLAY FDN-PIMCO	198 20	198 20	199 77-	0 00	1 49-L
PD 01-DEC-00 01-DEC-00 18-DEC-00	724 210- FIRST UNION-LEHMAN BROS CI A-1 7 150% 04/18/2029 DD 05/01/97 CLAY FDN-PIMCO	724 21	724 21	729 65-	0 00	5 44-L
PD 01-JAN-01 01-JAN-01 18-JAN-01	200 850- FIRST UNION-LEHMAN BROS CI A-1 7 150% 04/18/2029 DD 05/01/97 CLAY FDN-PIMCO	200 85	200 85	202 36-	0 00	1 51-L
PD 01-FEB-01 01-FEB-01 20-FEB-01	496 100- FIRST UNION-LEHMAN BROS CI A-1 7 150% 04/18/2029 DD 05/01/97 CLAY FDN-PIMCO	496 10	496 10	499 82-	0 00	5 72-L
PD 01-MAR-01 01-MAR-01 19-MAR-01	524 700- FIRST UNION-LEHMAN BROS CI A-1 7 150% 04/18/2029 DD 05/01/97 CLAY FDN-PIMCO	524 70	524 70	528 64-	0 00	3 94-L
PD 01-APR-01 01-APR-01 18-APR-01	204 440- FIRST UNION-LEHMAN BROS CI A-1 7 150% 04/18/2029 DD 05/01/97 CLAY FDN-PIMCO	204 44	204 44	205 98-	0 00	1 54-L

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PD 01-MAY-01 01-MAY-01 18-MAY-01	212 540- FIRST UNION-LEHMAN BROS CI A-1 7 150% 04/18/2029 DD 05/01/97 CLAY FDN-PIMCO	212 54	212 54	214.14-	0 00	1 60-L
PD 01-NOV-00 01-NOV-00 27-NOV-00	130 410- GE CAP MTG SVCS 94-11 CL A-1 6 500% 03/25/2024 CLAY FDN-PIMCO	130 41	130 41	126 83-	0 00	3 58 L
PD 01-DEC-00 01-DEC-00 26-DEC-00	122 490- GE CAP MTG SVCS 94-11 CL A-1 6 500% 03/25/2024 CLAY FDN-PIMCO	122 49	122 49	96 19-	0 00	2 71 L 25 59 S
PD 01-JAN-01 01-JAN-01 25-JAN-01	114 970- GE CAP MTG SVCS 94-11 CL A-1 6 500% 03/25/2024 CLAY FDN-PIMCO	114 97	114 97	0 00	0 00	114 97 S
PD 01-FEB-01 01-FEB-01 26-FEB-01	107 820- GE CAP MTG SVCS 94-11 CL A-1 6 500% 03/25/2024 CLAY FDN-PIMCO	107 82	107 82	0 00	0 00	107 82 S
PD 01-MAR-01 01-MAR-01 26-MAR-01	101 040- GE CAP MTG SVCS 94-11 CL A-1 6 500% 03/25/2024 CLAY FDN-PIMCO	101 04	101 04	0 00	0 00	101 04 S

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PD	173 490-					
01-NOV-00	GNMA POOL 80780049	173 49	173 49	185 12-	0 00	11 63-L
01-NOV-00	9 500X 11/15/2021 DD 01/01/95					
16-NOV-00	CLAY FDN-PIMCO					
PD	162 770-					
01-DEC-00	GNMA POOL 80780049	162 77	162 77	173 68-	0 00	10 91-L
01-DEC-00	9 500X 11/15/2021 DD 01/01/95					
18-DEC-00	CLAY FDN-PIMCO					
PD	174 230-					
01-JAN-01	GNMA POOL 80780049	174 23	174 23	185 91-	0 00	11 66-L
01-JAN-01	9 500X 11/15/2021 DD 01/01/95					
16-JAN-01	CLAY FDN-PIMCO					
PD	218 010-					
01-FEB-01	GNMA POOL 80780049	218 01	218 01	232 62-	0 00	14 61-L
01-FEB-01	9 500X 11/15/2021 DD 01/01/95					
16-FEB-01	CLAY FDN-PIMCO					
PD	151 120-					
01-MAR-01	GNMA POOL 80780049	151 12	151 12	161 25-	0 00	10 13-L
01-MAR-01	9 500X 11/15/2021 DD 01/01/95					
16-MAR-01	CLAY FDN-PIMCO					
PD	289 910-					
01-APR-01	GNMA POOL 80780049	289 91	289 91	309 34-	0 00	19 43-L
01-APR-01	9 500X 11/15/2021 DD 01/01/95					
16-APR-01	CLAY FDN-PIMCO					

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PD	243 030-					
01-MAY-01	GNMA POOL 80780049	243 03	243 03	259 32-	0 00	16 21-L
01-MAY-01	9 500X 11/15/2021 DD 01/01/95					
24-MAY-01	CLAY FDN-PIMCO					
PD	215 230-					
01-JUN-01	GNMA POOL 80780049	215 23	215 23	229 66-	0 00	14 43-L
01-JUN-01	9 500X 11/15/2021 DD 01/01/95					
18-JUN-01	CLAY FDN-PIMCO					
PD	299 320-					
01-JUL-01	GNMA POOL 80780049	299 32	299 32	319 38-	0 00	20 06-L
01-JUL-01	9 500X 11/15/2021 DD 01/01/95					
16-JUL-01	CLAY FDN-PIMCO					
PD	281 060-					
01-AUG-01	GNMA POOL 80780049	281 06	281 06	299 90-	0 00	18 84-L
01-AUG-01	9 500X 11/15/2021 DD 01/01/95					
16-AUG-01	CLAY FDN-PIMCO					
PD	298 520-					
01-SEP-01	GNMA POOL 80780049	298 52	298 52	309 99-	0 00	19 47-L
01-SEP-01	9 500X 11/15/2021 DD 01/01/95					
17-SEP-01	CLAY FDN-PIMCO					
PD	524 160-					
01-NOV-00	GNMA POOL 80780118	524 16	524 16	588 80-	0 00	64 64-L
01-NOV-00	9 500X 08/15/2021 DD 04/01/95					
16-NOV-00	CLAY FDN-PIMCO					

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PD	497 960-					
01-DEC-00	GNMA POOL 80780118	497 96	497 96	559 37-	0 00	61 41-L
01-DEC-00	9 500X 08/15/2021 DD 04/01/95					
18-DEC-00	CLAY FDN-PIMCO					
PD	377 190-					
01-JAN-01	GNMA POOL 80780118	377 19	377 19	423 71-	0 00	46 52-L
01-JAN-01	9 500X 08/15/2021 DD 04/01/95					
16-JAN-01	CLAY FDN-PIMCO					
PD	417 760-					
01-FEB-01	GNMA POOL 80780118	417 76	417 76	469 28-	0 00	51 52-L
01-FEB-01	9 500X 08/15/2021 DD 04/01/95					
16-FEB-01	CLAY FDN-PIMCO					
PD	536 250-					
01-MAR-01	GNMA POOL 80780118	536 25	536 25	602 38-	0 00	66 13-L
01-MAR-01	9 500X 08/15/2021 DD 04/01/95					
16-MAR-01	CLAY FDN-PIMCO					
PD	685 070-					
01-APR-01	GNMA POOL 80780118	685 07	685 07	769 56-	0 00	84 49-L
01-APR-01	9 500X 08/15/2021 DD 04/01/95					
16-APR-01	CLAY FDN-PIMCO					
PD	643 750-					
01-MAY-01	GNMA POOL 80780118	643 75	643 75	723 14-	0 00	79 39-L
01-MAY-01	9 500X 08/15/2021 DD 04/01/95					
16-MAY-01	CLAY FDN-PIMCO					

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PD	1,006 050-					
01-JUN-01	GNMA POOL 80780118	1,006 05	1,006 05	1,130 12-	0 00	124 87-L
01-JUN-01	9 500X 08/15/2021 DD 04/01/95					
18-JUN-01	CLAY FDN-PIMCO					
PD	759 520-					
01-JUL-01	GNMA POOL 80780118	759 52	759 52	853 19-	0 00	93 67-L
01-JUL-01	9 500X 08/15/2021 DD 04/01/95					
16-JUL-01	CLAY FDN-PIMCO					
PD	566 410-					
01-AUG-01	GNMA POOL 80780118	566 41	566 41	634 27-	0 00	69 86-L
01-AUG-01	9 500X 08/15/2021 DD 04/01/95					
16-AUG-01	CLAY FDN-PIMCO					
PD	782 840-					
01-SEP-01	GNMA POOL 80780118	782 84	782 84	839 01-	0 00	56 17-L
01-SEP-01	9 500X 08/15/2021 DD 04/01/95					
17-SEP-01	CLAY FDN-PIMCO					
PD	1,213 850-					
01-NOV-00	GNMA POOL 80780772	1,213 85	1,213 85	1,278 57-	0 00	64 72-L
01-NOV-00	8 000X 12/15/2017 DD 04/01/98					
16-NOV-00	CLAY FDN-PIMCO					
PD	972 930-					
01-DEC-00	GNMA POOL 80780772	972 93	972 93	1,024 81-	0 00	51 88-L
01-DEC-00	8 000X 12/15/2017 DD 04/01/98					
18-DEC-00	CLAY FDN-PIMCO					

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PD	1,300 590-					
01-JAN-01	GNMA POOL 80780772	1,300 59	1,300 59	1,369 94-	0 00	69 35-L
01-JAN-01	8 000X 12/15/2017 DD 04/01/98					
16-JAN-01	CLAY FDN-PIMCO					
PD	1,614 520-					
01-FEB-01	GNMA POOL 80780772	1,614 52	1,614 52	1,700 61-	0 00	86 09-L
01-FEB-01	8 000X 12/15/2017 DD 04/01/98					
16-FEB-01	CLAY FDN-PIMCO					
PD	1,602 710-					
01-MAR-01	GNMA POOL 80780772	1,602 71	1,602 71	1,688 17-	0 00	85 46-L
01-MAR-01	8 000X 12/15/2017 DD 04/01/98					
16-MAR-01	CLAY FDN-PIMCO					
PD	1,112 130-					
01-APR-01	GNMA POOL 80780772	1,112 13	1,112 13	1,171 43-	0 00	59 30-L
01-APR-01	8 000X 12/15/2017 DD 04/01/98					
16-APR-01	CLAY FDN-PIMCO					
PD	1,801 460-					
01-MAY-01	GNMA POOL 80780772	1,801 46	1,801 46	1,897 51-	0 00	96 05-L
01-MAY-01	8 000X 12/15/2017 DD 04/01/98					
16-MAY-01	CLAY FDN-PIMCO					
PD	1,834 760-					
01-JUN-01	GNMA POOL 80780772	1,834 76	1,834 76	1,932 59-	0.00	97 83-L
01-JUN-01	8 000X 12/15/2017 DD 04/01/98					
18-JUN-01	CLAY FDN-PIMCO					

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PD	2,143 320-					
01-JUL-01	GNMA POOL 80780772	2,143 32	2,143 32	2,257 60-	0 00	114 28-L
01-JUL-01	8 000X 12/15/2017 DD 04/01/98					
16-JUL-01	CLAY FDN-PIMCO					
PD	1,591 540-					
01-AUG-01	GNMA POOL 80780772	1,591 54	1,591 54	1,476 40-	0 00	86 81-L
01-AUG-01	8 000X 12/15/2017 DD 04/01/98					
16-AUG-01	CLAY FDN-PIMCO					
PD	2,259 760-					
01-SEP-01	GNMA POOL 80780772	2,259 76	2,259 76	2,380 25-	0 00	120.49-L
01-SEP-01	8 000X 12/15/2017 DD 04/01/98					
17-SEP-01	CLAY FDN-PIMCO					
PD	1,709 420-					
01-OCT-01	GNMA POOL 80780772	1,709 42	1,709 42	1,880 57-	0 00	91 15-L
01-OCT-01	8 000X 12/15/2017 DD 04/01/98					
16-OCT-01	CLAY FDN-PIMCO					
PD	444 390-					
01-NOV-00	GS MTD SECS CORP II 98-01 A1	444 39	444 39	448 62-	0 00	2 23-L
01-NOV-00	6 312X 04/13/2031 DD 05/01/98					
14-NOV-00	CLAY FDN-PIMCO					
PD	497 930-					
01-DEC-00	GS MTD SECS CORP II 98-01 A1	497 93	497 93	500 42-	0 00	2 49-L
01-DEC-00	6 312X 04/13/2031 DD 05/01/98					
13-DEC-00	CLAY FDN-PIMCO					

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PD 01-JAN-01 01-JAN-01 16-JAN-01	452 070- GS MTG SECS CORP II 90-G1 A1 6 312X 04/13/2031 DD 05/01/98 CLAY FDN-PIMCO	452 07	452 07	454 33-	0 00	2 26-L
PD 01-FEB-01 01-FEB-01 13-FEB-01	454 790- GS MTG SECS CORP II 90-G1 A1 6 312X 04/13/2031 DD 05/01/98 CLAY FDN-PIMCO	454 79	454 79	457 06-	0 00	2 27-L
PD 01-NOV-00 01-NOV-00 21-NOV-00	502 900- GNMA GTD REMIC 1995-4 CQ 0 000X 06/20/2025 CLAY FDN-PIMCO	502 90	502 90	517 99-	0 00	15 09-L
PD 01-DEC-00 01-DEC-00 20-DEC-00	415 760- GNMA GTD REMIC 1995-4 CQ 0 000X 06/20/2025 CLAY FDN-PIMCO	415 76	415 76	420 23-	0 00	12 47-L
PD 15-NOV-00 15-NOV-00	447 370- GREEN TREE REC EQUIP 98A A1C 6 100X 06/15/2019 DD 03/31/98 CLAY FDN-PIMCO	447 37	447 37	447 37-	0 00	
PD 15-DEC-00 15-DEC-00	378 960- GREEN TREE REC EQUIP 98A A1C 6 100X 06/15/2019 DD 03/31/98 CLAY FDN-PIMCO	378 96	378 96	378 96-	0 00	

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PD 15-JAN-01 15-JAN-01 16-JAN-01	354 030- GREEN TREE REC EQUIP 98A A1C 6 100X 06/15/2019 DD 03/31/98 CLAY FDN-PIMCO	354 03	354 03	354 03-	0 00	
PD 15-FEB-01 15-FEB-01	606 430- GREEN TREE REC EQUIP 98A A1C 6 100X 06/15/2019 DD 03/31/98 CLAY FDN-PIMCO	606 43	606 43	606 43-	0 00	
PD 01-NOV-00 01-NOV-00 20-NOV-00	203 200- LB COML CONDUIT MTG TR 1998-C1 6 330X 02/18/2030 DD 02/01/98 CLAY FDN-PIMCO	203 20	203 20	204 20-	0 00	1 08-L
PD 01-DEC-00 01-DEC-00 10-DEC-00	230 780- LB COML CONDUIT MTG TR 1998-C1 6 330X 02/18/2030 DD 02/01/98 CLAY FDN-PIMCO	230 78	230 78	240 04-	0 00	1 26-L
PD 01-JAN-01 01-JAN-01 10-JAN-01	873 970- LB COML CONDUIT MTG TR 1998-C1 6 330X 02/18/2030 DD 02/01/98 CLAY FDN-PIMCO	873 97	873 97	878 60-	0 00	4 63-L
PD 01-FEB-01 01-FEB-01 20-FEB-01	342 570- LB COML CONDUIT MTG TR 1998-C1 6 330X 02/18/2030 DD 02/01/98 CLAY FDN-PIMCO	342 57	342 57	344 38-	0 00	1 81-L

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PD	310 150-					
01-MAR-01	LB COML CONDUIT MTO TR 1998-C1	310 15	310 13	311 77-	0 00	1 64-L
01-MAR-01	6 330X 02/18/2030 DD 02/01/98					
19-MAR-01	CLAY FDN-PIMCO					
PD	210 160-					
01-APR-01	LB COML CONDUIT MTO TR 1998-C1	210 16	210 16	211 27-	0 00	1 11-L
01-APR-01	6 330X 02/18/2030 DD 02/01/98					
10-APR-01	CLAY FDN-PIMCO					
PD	463 150-					
01-MAY-01	LB COML CONDUIT MTO TR 1998-C1	463 13	463 13	465 58-	0 00	2 45-L
01-MAY-01	6 330X 02/18/2030 DD 02/01/98					
18-MAY-01	CLAY FDN-PIMCO					
PD	212 830-					
01-JUN-01	LB COML CONDUIT MTO TR 1998-C1	212 83	212 83	213 96-	0 00	1.13-L
01-JUN-01	6 330X 02/18/2030 DD 02/01/98					
18-JUN-01	CLAY FDN-PIMCO					
PD	246.010-					
01-JUL-01	LB COML CONDUIT MTO TR 1998-C1	246 01	246 01	249 32-	0 00	1.51-L
01-JUL-01	6 330X 02/18/2030 DD 02/01/98					
18-JUL-01	CLAY FDN-PIMCO					
PD	512 290-					
01-AUG-01	LB COML CONDUIT MTO TR 1998-C1	512 29	512 29	515 00-	0 00	2 71-L
01-AUG-01	6 330X 02/18/2030 DD 02/01/98					
20-AUG-01	CLAY FDN-PIMCO					

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PD	101 250-					
01-NOV-00	MORGAN STANLEY CAP I INC COML	101 25	101 25	101 77-	0 00	52-L
01-NOV-00	6 590X 10/03/2030 DD 10/01/97					
03-NOV-00	CLAY FDN-PIMCO					
PD	101 970-					
01-DEC-00	MORGAN STANLEY CAP I INC COML	101 97	101 97	102 50-	0 00	53-L
01-DEC-00	6 590X 10/03/2030 DD 10/01/97					
05-DEC-00	CLAY FDN-PIMCO					
PD	102 790-					
01-JAN-01	MORGAN STANLEY CAP I INC COML	102 70	102 70	103 23-	0 00	53-L
01-JAN-01	6 590X 10/03/2030 DD 10/01/97					
04-JAN-01	CLAY FDN-PIMCO					
PD	103 440-					
01-FEB-01	MORGAN STANLEY CAP I INC COML	103 44	103 44	103 97-	0 00	53-L
01-FEB-01	6 590X 10/03/2030 DD 10/01/97					
05-FEB-01	CLAY FDN-PIMCO					
PD	104 180-					
01-MAR-01	MORGAN STANLEY CAP I INC COML	104 18	104 18	104 72-	0 00	54-L
01-MAR-01	6 590X 10/03/2030 DD 10/01/97					
05-MAR-01	CLAY FDN-PIMCO					
PD	104 920-					
01-APR-01	MORGAN STANLEY CAP I INC COML	104 92	104 92	105 46-	0 00	54-L
01-APR-01	6 590X 10/03/2030 DD 10/01/97					
04-APR-01	CLAY FDN-PIMCO					

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PD	105 680-					
01-MAY-01	MORGAN STANLEY CAP I INC COML	105 68	105 68	106 22-	0 00	54-L
01-MAY-01	6 590X 10/03/2030 DD 10/01/97					
03-MAY-01	CLAY FDN-PIMCO					
PD	80 460-					
01-NOV-00	MORGAN STANLEY CAP I 97-ALIC	80 46	80 46	80 85-	0 00	59-L
01-NOV-00	6 440X 01/15/2028 DD 12/01/97					
15-NOV-00	CLAY FDN-PIMCO					
PD	81 080-					
01-DEC-00	MORGAN STANLEY CAP I 97-ALIC	81 08	81 08	81 48-	0 00	40-L
01-DEC-00	6 440X 01/15/2028 DD 12/01/97					
15-DEC-00	CLAY FDN-PIMCO					
PD	7,379 210-					
02-JAN-01	MORGAN STANLEY CAP I 97-ALIC	7,379 21	7,379 21	7,415 40-	0 00	36 19-L
01-JAN-01	6 440X 01/15/2028 DD 12/01/97					
16-JAN-01	CLAY FDN-PIMCO					
PD	72 640-					
01-FEB-01	MORGAN STANLEY CAP I 97-ALIC	72 64	72 64	73 00-	0 00	36-L
01-FEB-01	6 440X 01/15/2028 DD 12/01/97					
15-FEB-01	CLAY FDN-PIMCO					
PD	73 220-					
01-MAR-01	MORGAN STANLEY CAP I 97-ALIC	73 22	73 22	73 58-	0 00	36-L
01-MAR-01	6 440X 01/15/2028 DD 12/01/97					
15-MAR-01	CLAY FDN-PIMCO					

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PD	101 080-					
01-APR-01	MORGAN STANLEY CAP I 97-ALIC	101 08	101 08	101 50-	0 00	50-L
01-APR-01	6 440X 01/15/2028 DD 12/01/97					
16-APR-01	CLAY FDN-PIMCO					
PD	67 200-					
01-MAY-01	MORGAN STANLEY CAP I 97-ALIC	67 20	67 20	67 53-	0 00	33-L
01-MAY-01	6 440X 01/15/2028 DD 12/01/97					
15-MAY-01	CLAY FDN-PIMCO					
PD	67 720-					
01-JUN-01	MORGAN STANLEY CAP I 97-ALIC	67 72	67 72	68 05-	0 00	33-L
01-JUN-01	6 440X 01/15/2028 DD 12/01/97					
15-JUN-01	CLAY FDN-PIMCO					
PD	68 250-					
01-JUL-01	MORGAN STANLEY CAP I 97-ALIC	68 25	68 25	68 50-	0 00	33-L
01-JUL-01	6 440X 01/15/2028 DD 12/01/97					
16-JUL-01	CLAY FDN-PIMCO					
PD	69 340-					
01-AUG-01	MORGAN STANLEY CAP I 97-ALIC	69 34	69 34	69 68-	0 00	34-L
01-AUG-01	6 440X 01/15/2028 DD 12/01/97					
24-AUG-01	CLAY FDN-PIMCO					
PD	112.130-					
01-NOV-00	MORGAN STANLEY CAP I 97-ALIC	112 13	112 13	109 86-	0 00	2 25 L
01-NOV-00	5 990X 01/15/2028 DD 12/01/97					
15-NOV-00	CLAY FDN-PIMCO					

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PD	113 100-					
01-DEC-00	MORGAN STANLEY CAP I 97-ALIC	113 10	113 10	110 65-	0 00	2 27 L
01-DEC-00	5 990X 01/15/2028 DD 12/01/97					
15-DEC-00	CLAY FDN-PIMCO					
PD	114 000-					
01-JAN-01	MORGAN STANLEY CAP I 97-ALIC	114 00	114 00	111 79-	0 00	2 29 L
01-JAN-01	5 990X 01/15/2028 DD 12/01/97					
16-JAN-01	CLAY FDN-PIMCO					
PD	115 070-					
01-FEB-01	MORGAN STANLEY CAP I 97-ALIC	115 07	115 07	112 76-	0 00	2 31 L
01-FEB-01	5 990X 01/15/2028 DD 12/01/97					
15-FEB-01	CLAY FDN-PIMCO					
PD	116 060-					
01-MAR-01	MORGAN STANLEY CAP I 97-ALIC	116 06	116 06	113 73-	0 00	2 33 L
01-MAR-01	5 990X 01/15/2028 DD 12/01/97					
15-MAR-01	CLAY FDN-PIMCO					
PD	117 070-					
01-APR-01	MORGAN STANLEY CAP I 97-ALIC	117 07	117 07	114 72-	0 00	2 35 L
01-APR-01	5 990X 01/15/2028 DD 12/01/97					
14-APR-01	CLAY FDN-PIMCO					
PD	118 080-					
01-MAY-01	MORGAN STANLEY CAP I 97-ALIC	118 08	118 08	115 71-	0 00	2 37 L
01-MAY-01	5 990X 01/15/2028 DD 12/01/97					
15-MAY-01	CLAY FDN-PIMCO					

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PD	119 100-					
01-JUN-01	MORGAN STANLEY CAP I 97-ALIC	119 10	119 10	116 71-	0 00	2 39 L
01-JUN-01	5 990X 01/15/2028 DD 12/01/97					
15-JUN-01	CLAY FDN-PIMCO					
PD	120 130-					
01-JUL-01	MORGAN STANLEY CAP I 97-ALIC	120 13	120 13	117 72-	0 00	2 41 L
01-JUL-01	5 990X 01/15/2028 DD 12/01/97					
16-JUL-01	CLAY FDN-PIMCO					
PD	121 090-					
01-AUG-01	MORGAN STANLEY CAP I 97-ALIC	121 17	121 17	118 66-	0 00	2 51 L
01-AUG-01	5 990X 01/15/2028 DD 12/01/97					
15-AUG-01	CLAY FDN-PIMCO					
PD	264 240-					
01-NOV-00	MORGAN STANLEY CAP 98-XL1 A1	264 24	264 24	266 14-	0 00	1 90-L
01-NOV-00	6 220X 06/03/2030 DD 06/01/98					
03-NOV-00	CLAY FDN-PIMCO					
PD	300 800-					
01-DEC-00	MORGAN STANLEY CAP 98-XL1 A1	300 80	300 80	302 96-	0 00	2 16-L
01-DEC-00	6 220X 06/03/2030 DD 06/01/98					
05-DEC-00	CLAY FDN-PIMCO					
PD	267 620-					
01-JAN-01	MORGAN STANLEY CAP 98-XL1 A1	267 62	267 62	269 54-	0 00	1 92-L
01-JAN-01	6 220X 06/03/2030 DD 06/01/98					
05-JAN-01	CLAY FDN-PIMCO					

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PD 01-FEB-01 01-FEB-01 05-FEB-01	2,540 890- MORGAN STANLEY CAP 98-XL1 A1 6 220% 06/03/2030 DD 06/01/98 CLAY FDN-PIMCO	2,540 89	2,540 89	2,559 16-	0 00	18 27-L
PD 01-MAR-01 01-MAR-01 05-MAR-01	372 380- MORGAN STANLEY CAP 98-XL1 A1 6 220% 06/03/2030 DD 06/01/98 CLAY FDN-PIMCO	372 38	372 38	375 06-	0 00	2 68-L
PD 01-APR-01 01-APR-01 04-APR-01	271 430- MORGAN STANLEY CAP 98-XL1 A1 6 220% 06/03/2030 DD 06/01/98 CLAY FDN-PIMCO	271 45	271 45	273 38-	0 00	1 95-L
PD 01-MAY-01 01-MAY-01 03-MAY-01	307 370- MORGAN STANLEY CAP 98-XL1 A1 6 220% 06/03/2030 DD 06/01/98 CLAY FDN-PIMCO	307 37	307 37	309 58-	0 00	2 21-L
PD 20-NOV-00 20-NOV-00	1,029 690- NEWCOURT REC TR 97-1 NTS CL A4 6 193% 05/20/2005 DD 11/20/97 CLAY FDN-PIMCO	1,029 69	1,029 69	1,029 84-	0 00	15-L
PD 20-DEC-00 20-DEC-00	938 460- NEWCOURT REC TR 97-1 NTS CL A4 6 193% 05/20/2005 DD 11/20/97 CLAY FDN-PIMCO	938 46	938 46	938 60-	0 00	14-L

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PD 20-JAN-01 20-JAN-01 22-JAN-01	1,123 250- NEWCOURT REC TR 97-1 NTS CL A4 6 193% 05/20/2005 DD 11/20/97 CLAY FDN-PIMCO	1,123 25	1,123 25	1,123 42-	0 00	17-L
PD 20-FEB-01 20-FEB-01	1,004 380- NEWCOURT REC TR 97-1 NTS CL A4 6 193% 05/20/2005 DD 11/20/97 CLAY FDN-PIMCO	1,004 38	1,004 38	1,004 53-	0 00	15-L
PD 20-MAR-01 20-MAR-01	495 550- NEWCOURT REC TR 97-1 NTS CL A4 6 193% 05/20/2005 DD 11/20/97 CLAY FDN-PIMCO	495 55	495 55	495 62-	0 00	07-L
PD 25-NOV-00 25-NOV-00 27-NOV-00	1,111 810- PROVIDENT EQUIP LEASE 98-A A-3 5 600% 04/25/2006 DD 09/30/98 CLAY FDN-PIMCO	1,111 81	1,111 81	1,111 64-	0 00	17 L
PD 25-DEC-00 25-DEC-00 26-DEC-00	1,295 870- PROVIDENT EQUIP LEASE 98-A A-3 5 600% 04/25/2006 DD 09/30/98 CLAY FDN-PIMCO	1,295 87	1,295 87	1,295 67-	0 00	28 L
PD 25-JAN-01 25-JAN-01	772 170- PROVIDENT EQUIP LEASE 98-A A-3 5 600% 04/25/2006 DD 09/30/98 CLAY FDN-PIMCO	772 17	772 17	772 05-	0 00	12 L

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PD 25-FEB-01 25-FEB-01 26-FEB-01	913 820- PROVIDENT EQUIP LEASE 98-A A-3 5 600X 04/25/2006 DD 09/30/98 CLAY FDN-PIMCO	913 82	913 82	913 68-	0 00	14 L
PD 25-MAR-01 25-MAR-01 26-MAR-01	822 750- PROVIDENT EQUIP LEASE 98-A A-3 5 600X 04/25/2006 DD 09/30/98 CLAY FDN-PIMCO	822 75	822 75	822 62-	0.00	13 L
PD 25-APR-01 25-APR-01	698 680- PROVIDENT EQUIP LEASE 98-A A-3 5 600X 04/25/2006 DD 09/30/98 CLAY FDN-PIMCO	698 68	698 68	698 57-	0 00	11 L
PD 01-NOV-00 01-NOV-00 17-NOV-00	1,328 500- PRUDENTIAL SECS MTG 98-C1 CL A 6 105X 11/15/2002 DD 08/01/98 CLAY FDN-PIMCO	1,328 50	1,328 50	1,335 02-	0 00	6 52-L
PD 01-DEC-00 01-DEC-00 15-DEC-00	682 590- PRUDENTIAL SECS MTG 98-C1 CL A 6 105X 11/15/2002 DD 08/01/98 CLAY FDN-PIMCO	682 59	682 59	685 94-	0 00	3 35-L
PD 01-JAN-01 01-JAN-01 18-JAN-01	664 580- PRUDENTIAL SECS MTG 98-C1 CL A 6 105X 11/15/2002 DD 08/01/98 CLAY FDN-PIMCO	664 58	664 58	667 86-	0 00	3 26-L

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PD 01-FEB-01 01-FEB-01 16-FEB-01	668 780- PRUDENTIAL SECS MTG 98-C1 CL A 6 105X 11/15/2002 DD 08/01/98 CLAY FDN-PIMCO	668 78	668 78	671 98-	0 00	3 28-L
PD 01-MAR-01 01-MAR-01 24-APR-01	1,345 780- PRUDENTIAL SECS MTG 98-C1 CL A 6 105X 11/15/2002 DD 08/01/98 CLAY FDN-PIMCO	1,345 78	1,345 78	1,352 39-	0 00	6.61-L
PD 01-APR-01 01-APR-01 24-APR-01	674 810- PRUDENTIAL SECS MTG 98-C1 CL A 6 105X 11/15/2002 DD 08/01/98 CLAY FDN-PIMCO	674 81	674 81	678 12-	0 00	3 31-L
PD 01-MAY-01 01-MAY-01 17-MAY-01	701 140- PRUDENTIAL SECS MTG 98-C1 CL A 6 105X 11/15/2002 DD 08/01/98 CLAY FDN-PIMCO	701 14	701 14	704 56-	0 00	3 44-L
PD 01-JUN-01 01-JUN-01 08-AUG-01	685 550- PRUDENTIAL SECS MTG 98-C1 CL A 6 105X 11/15/2002 DD 08/01/98 CLAY FDN-PIMCO	685 55	685 55	688 92-	0 00	3 37-L
PD 10-NOV-00 10-NOV-00 14-NOV-00	91 920- STRUCTURED ASSET 97-LLI CL A-I 6 790X 10/12/2034 DD 10/10/97 CLAY FDN-PIMCO	91 92	91 92	93 20-	0 00	1 28-L

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PD	91 660-					
10-DEC-00	STRUCTURED ASSET 97-LLI CL A-1	91 66	91 66	92 94-	0 00	1 28-L
10-DEC-00	6 790X 10/12/2034 DD 10/10/97					
13-DEC-00	CLAY FDN-PINCO					
PD	92 270-					
10-JAN-01	STRUCTURED ASSET 97-LLI CL A-1	92 27	92 27	93 56-	0 00	1 29-L
10-JAN-01	6 790X 10/12/2034 DD 10/10/97					
12-JAN-01	CLAY FDN-PINCO					
PD	92 870-					
10-FEB-01	STRUCTURED ASSET 97-LLI CL A-1	92 87	92 87	94 17-	0 00	1 30-L
10-FEB-01	6 790X 10/12/2034 DD 10/10/97					
14-FEB-01	CLAY FDN-PINCO					
PD	93 480-					
10-MAR-01	STRUCTURED ASSET 97-LLI CL A-1	93 48	93 48	94 78-	0 00	1 30-L
10-MAR-01	6 790X 10/12/2034 DD 10/10/97					
14-MAR-01	CLAY FDN-PINCO					
PD	94 090-					
10-APR-01	STRUCTURED ASSET 97-LLI CL A-1	94 09	94 09	95 40-	0 00	1 31-L
10-APR-01	6.790X 10/12/2034 DD 10/10/97					
12-APR-01	CLAY FDN-PINCO					
PD	94 710-					
10-MAY-01	STRUCTURED ASSET 97-LLI CL A-1	94 71	94 71	96 03-	0 00	1 32-L
10-MAY-01	6 790X 10/12/2034 DD 10/10/97					
14-MAY-01	CLAY FDN-PINCO					

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TOTAL						
FIXED INCOME SECURITIES						
TRADED - SETTLED CURRENT PERIOD						
	U S DOLLAR	332,998 24	332,998 24	339,600 38-	0 00	3,338 58-L 3,343 58-S
	FOREIGN (BASE VALUE)	0 00	0 00	0 00	0 00	0 00 L 0 00 S
TRADED - PENDING SETTLEMENT						
	U S DOLLAR	0 00	0 00	0 00	0 00	0 00 L 0 00 S
	FOREIGN (BASE VALUE)	0 00	0 00	0 00	0 00	0 00 L 0 00 S
SETTLED - TRADED PRIOR PERIOD						
	U S DOLLAR	0 00	0 00	0 00	0 00	0 00 L 0 00 S
	FOREIGN (BASE VALUE)	0 00	0.00	0 00	0 00	0 00 T 0 00 S

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TOTAL						
PRINCIPAL PAYMENTS						
TRADED - SETTLED CURRENT PERIOD						
	U S DOLLAR	332,998 24	332,998 24	359,600 38-	0 00	3,338 58-L 3,343 56-S
	FOREIGN (BASE VALUE)	0 00	0 00	0 00	0 00	0 00 L 0 00 S
TRADED - PENDING SETTLEMENT						
	U S DOLLAR	0 00	0 00	0 00	0 00	0 00 L 0 00 S
	FOREIGN (BASE VALUE)	0 00	0 00	0 00	0 00	0 00 L 0 00 S
SETTLED - TRADED PRIOR PERIOD						
	U S DOLLAR	0 00	0 00	0 00	0 00	0 00 L 0 00 S
	FOREIGN (BASE VALUE)	0 00	0 00	0 00	0 00	0 00 L 0 00 S

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MATURITIES						
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
MT	260,000 000-					
18-MAY-01	AIG FDG INC DISC	259,252 24	259,252 24	259,252 24-	0 00	
18-MAY-01	05/10/2001 CLAY FDN-PIMCO					
MT	350,000 000-					
13-JUN-01	AIG FDG INC DISC	348,869 50	348,869 50	348,869 50-	0 00	
13-JUN-01	06/13/2001 CLAY FDN-PIMCO					
MT	260,000 000-					
14-MAY-01	AMERICAN EX CR CP DISC	259,107 94	259,107 94	259,107 94-	0 00	
14-MAY-01	05/14/2001 CLAY FDN-PIMCO					
MT	350,000 000-					
16-JUL-01	AMERICAN EX CR CP DISC	348,830 65	348,830 65	348,830 65-	0 00	
16-JUL-01	07/16/2001 CLAY FDN-PIMCO					
MT	260,000 000-					
14-MAY-01	CIT GROUP HLDGS DISC	259,100 92	259,100 92	259,100 92-	0 00	
14-MAY-01	05/14/2001 CLAY FDN-PIMCO					
MT	100,000 000-					
11-JUN-01	CIT GROUP HLDGS DISC	99,694 00	99,694 00	99,694 00-	0 00	
11-JUN-01	06/11/2001 CLAY FDN-PIMCO					

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MT 16-MAR-01 16-MAR-01	345,000 000- DUETSCH BK FINL DISC 03/16/2001 CLAY FDN-PIMCO	343,482 69	343,482 69	343,482 69-	0 00	
MT 12-APR-01 12-APR-01	260,000 000- DUETSCH BK FINL DISC 04/12/2001 CLAY FDN-PIMCO	259,253 80	259,253 80	259,253 80-	0 00	
MT 14-MAY-01 14-MAY-01	260,000 000- DUETSCH BK FINL DISC 05/14/2001 CLAY FDN-PIMCO	259,078 04	259,078 04	259,078 04-	0 00	
MT 16-JUL-01 16-JUL-01	350,000 000- DEXIA DELAWARE DISC 07/16/2001 CLAY FDN-PIMCO	340,833 00	340,833 00	340,833 00-	0 00	
MT 02-JAN-01 02-JAN-01	125,000 000- FEDERAL FARM CR BK CONS SYSTEM MAT 01/02/2001 CLAY FDN-PIMCO	117,810 37	117,810 37	117,810 37-	0 00	
MT 22-FEB-01 22-FEB-01	30,000 000- FEDERAL FARM CR BK CONS SYSTEM MAT 02/22/2001 CLAY FDN-PIMCO	28,150 68	28,150 68	28,150 68-	0 00	
MT 23-FEB-01 23-FEB-01	65,000 000- FEDERAL FARM CR BK CONS SYSTEM MAT 02/23/2001 CLAY FDN-PIMCO	61,145 83	61,145 83	61,145 83-	0 00	

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MT 12-JAN-01 12-JAN-01	455,000 000- FEDERAL HOME LN BK CONS DISC MAT 01/12/2001 CLAY FDN-PIMCO	428,078 10	428,078.10	428,078 10-	0 00	
MT 13-JUL-01 13-JUL-01	350,000 000- FEDERAL HOME LN BK CONS DISC M MAT 07/13/2001 CLAY FDN-PIMCO	340,957 35	340,957 35	340,957.35-	0 00	
MT 26-APR-01 26-APR-01	400,000 000- FEDERAL HOME LN MTD (RB) DISC MAT 04/26/01 CLAY FDN-PIMCO	374,843 60	374,843 60	374,843 60-	0 00	
MT 12-JUN-01 12-JUN-01	185,000 000- FEDERAL HOME LN MTD CORP DISC MAT 06/12/2001 CLAY FDN-PIMCO	184,634 63	184,634 63	184,634 63-	0 00	
MT 14-MAY-01 14-MAY-01	960,000 000- FEDERAL NATL MTD ASSN DISCOUNT MAT 05/14/2001 CLAY FDN-PIMCO	957,960 00	957,960 00	957,960 00-	0 00	
MT 12-DEC-00 12-DEC-00	125,000 000- FORD MTR CR CD DISC 12/12/2000 CLAY FDN-PIMCO	124,549 31	124,549 31	124,549 31-	0 00	
MT 12-JAN-01 12-JAN-01	250,000 000- FORD MTR CR CD DISC 01/12/2001 CLAY FDN-PIMCO	248,627 00	248,627 00	248,627 00-	0 00	

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MT 14-MAR-01	200,000 000- FORD MTR CR CD DISC	199,120 40	199,120 40	199,120 40-	0 00	
14-MAR-01	03/16/2001 CLAY FDN-PIMCO					
MT 16-APR-01	260,000 000- GENERAL ELEC CAP DISC	259,111 50	259,111 50	259,111 50-	0 00	
16-APR-01	04/16/2001 CLAY FDN-PIMCO					
MT 14-MAY-01	260,000 000- GENERAL ELEC CAP DISC	259,072 32	259,072 32	259,072 32-	0 00	
14-MAY-01	05/14/2001 CLAY FDN-PIMCO					
MT 13-JUN-01	350,000 000- GENERAL ELEC CAP DISC	348,861 10	348,861 10	348,861 10-	0 00	
13-JUN-01	06/13/2001 CLAY FDN-PIMCO					
MT 16-JUL-01	350,000 000- GENERAL ELEC CAP DISC	348,830 65	348,830 65	348,830 65-	0 00	
16-JUL-01	07/16/2001 CLAY FDN-PIMCO					
MT 12-FEB-01	340,000 000- GENERAL EL CAP SV DISC	338,556 02	338,556 02	338,556 02-	0 00	
12-FEB-01	02/12/2001 CLAY FDN-PIMCO					
MT 22-NOV-00	330,000 000- GMAC DISC	320,277 40	320,277 40	320,277 40-	0 00	
22-NOV-00	11/22/2000 CLAY FDN-PIMCO					

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MT 09-FEB-01	255,000 000- GMAC DISC	254,045 20	254,045 20	254,045 20-	0 00	
09-FEB-01	02/09/2001 CLAY FDN-PIMCO					
MT 16-MAR-01	345,000 000- J P MORGAN CHASE DISC	343,479 93	343,479 93	343,479 93-	0 00	
16-MAR-01	03/16/2001 CLAY FDN-PIMCO					
MT 13-JUN-01	350,000 000- J P MORGAN CHASE DISC	348,866 70	348,866 70	348,866 70-	0 00	
13-JUN-01	06/13/2001 CLAY FDN-PIMCO					
MT 20-NOV-00	330,000 000- MERRILL LYNCH CD DISC	328,869 75	328,869 75	328,869 75-	0 00	
20-NOV-00	11/20/2000 CLAY FDN-PIMCO					
MT 05-FEB-01	340,000 000- PHILIP MORRIS COS DISC	338,937 84	338,937 84	338,937 84-	0 00	
05-FEB-01	02/05/2001 CLAY FDN-PIMCO					
MT 20-APR-01	100,000 000- PHILIP MORRIS COS DISC	99,121 60	99,121 60	99,121 60-	0 00	
20-APR-01	04/20/2001 CLAY FDN-PIMCO					
MT 16-MAR-01	345,000 000- PRUDENTIAL FDN CP DISC	343,482 69	343,482 69	343,482 69-	0 00	
16-MAR-01	03/16/2001 CLAY FDN-PIMCO					

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MT 14-MAY-01 14-MAY-01	250,000 000- PRUDENTIAL FDG CP DISC 05/14/2001 CLAY FDN-PIMCO	259,106 38	259,106 38	259,106 38-	0 00	
MT 16-JAN-01 16-JAN-01	330,000 000- SALOMON SMITH DISC 01/16/2001 CLAY FDN-PIMCO	326,627 40	326,627 40	326,627 40-	0 00	
MT 12-FEB-01 12-FEB-01	340,000 000- SALOMON SMITH DISC 02/12/2001 CLAY FDN-PIMCO	338,558 59	338,558 59	338,558 59-	0 00	
MT 16-APR-01 16-APR-01	150,000 000- SALOMON SMITH DISC 04/16/2001 CLAY FDN-PIMCO	129,551 37	129,551 37	129,551 37-	0 00	
MT 13-APR-01 13-APR-01	230,000 000- SAN PAOLO US FINL DISC 04/13/2001 CLAY FDN-PIMCO	129,607 53	129,607 53	129,607 53-	0 00	
MT 16-JUL-01 16-JUL-01	350,000 000- SAN PAOLO US FINL DISC 07/16/2001 CLAY FDN-PIMCO	348,830 65	348,830 65	348,830 65-	0 00	
MT 13-JUN-01 13-JUN-01	350,000 000- STATE STR BOSTON DISC 06/13/2001 CLAY FDN-PIMCO	348,866 70	348,866 70	348,866 70-	0 00	

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MT 13-JUN-01 15-JUN-01	350,000 000- UBS FIN DEL INC DISC 04/13/2001 CLAY FDN-PIMCO	348,861 10	348,861 10	348,861 10-	0 00	
MT 19-APR-01 19-APR-01	440,000 000- U S TREASURY BILL 04/19/2001 DD 10/19/00 CLAY FDN-PIMCO	438,401 82	438,401 82	438,401 82-	0 00	
TOTAL CASH & CASH EQUIVALENTS		12,467,305 25	12,467,305 25	12,467,305 25-	0 00	0 00 L 0 00 S
FIXED INCOME SECURITIES						
U.S. DOLLAR						
MT 16-JAN-01 16-JAN-01	515,000 000- FHLBC MEDIUM TERM NTS ZEROCPN 01/16/2001 DD 12/07/99 CLAY FDN-PIMCO	515,000 00	515,000 00	483,462 25-	0 00	31,357 75 S
MT 09-FEB-01 09-FEB-01	15,000 000- FEDERAL HOME LN BK CONS BDS 6 480X 02/09/2001 DD 02/09/00 CLAY FDN-PIMCO	15,000 00	15,000 00	14,987 55-	0 00	12 45 S
MT 16-FEB-01 16-FEB-01	30,000 000- FEDERAL HOME LN BK CONS BDS 6 465X 02/16/2001 DD 02/16/00 CLAY FDN-PIMCO	30,000 00	30,000 00	29,962 50-	0 00	37 50 S

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MT 26-APR-01	80,000 000- FEDERAL HOME LN BK CONS BDS	80,000 00	80,000 00	79,919 20-	0 00	80 80 L
26-APR-01	6 500X 04/26/2001 DD 04/26/00 CLAY FDN-PIMCO					
MT 26-JAN-01	40,000 000- FEDERAL HOME LN BK CONS BDS	40,000 00	40,000 00	39,453 44-	0 00	546 36 S
26-JAN-01	4 875X 01/26/2001 DD 01/27/99 CLAY FDN-PIMCO					
MT 26-FEB-01	80,000 000- HELLER FINL INC MTN TR 00242	80,000 00	80,000 00	80,000 00-	0 00	
26-FEB-01	5 746X 02/26/2007 DD 02/26/99 CLAY FDN-PIMCO					
MT 15-FEB-01	35,000 000- INGERSOLL RAND CO SR NTS	35,000 00	35,000 00	35,000 00-	0 00	
15-FEB-01	6 255X 02/15/2001 DD 11/26/97 CLAY FDN-PIMCO					
MT 01-JUN-01	35,000 000- INTERNATIONAL PAPER CO NTS	35,000 00	35,000 00	35,750 05-	0 00	750 05-L
01-JUN-01	7 000X 06/01/2001 DD 06/05/96 CLAY FDN-PIMCO					
MT 01-MAR-01	35,000 000- NATIONWIDE HLTH PPTYS MTN	35,000 00	35,000 00	35,216 65-	0 00	216 65-L
01-MAR-01	6 600X 03/01/2001 DD 03/01/98 CLAY FDN-PIMCO					
MT 01-AUG-01	30,000 000- NEW YORK NY TAXABLE SER E	30,000 00	30,000 00	30,161 50-	0 00	161 50-L
01-AUG-01	6 650X 08/01/2001 DD 11/21/96 CLAY FDN-PIMCO					

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MT 01-JAN-01	20,000 000- NORTH CAROLINA EASTN MUN SER C	20,000 00	20,000 00	20,000 00-	0 00	
01-JAN-01	6 220X 01/01/2001 DD 05/01/99 CLAY FDN-PIMCO					
MT 30-NOV-00	25,000 000- SALOMON INC MTN 0 SR 00070	25,000 00	25,000 00	25,402 50-	0 00	402 50-L
30-NOV-00	6 425X 11/30/2000 DD 11/21/96 CLAY FDN-PIMCO					
MT 12-JUL-01	259,811 000- U S TREASURY BILL	259,811 43	259,811 43	259,811 43-	0 00	
12-JUL-01	07/12/2001 DD 01/11/01 CLAY FDN-PIMCO					
TOTAL FIXED INCOME SECURITIES		1,199,811 43	1,199,811 43	1,169,327 07-	0 00	1,449 98-L 31,934 26 S

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TOTAL						
MATURITIES						
U S DOLLAR		13,667,116 68	13,667,116 68	13,636,632 32-	0 00	1,449 90-L 31,934 26 S
FOREIGN (BASE VALUE)		0 00	0 00	0 00	0 00	0 00 L 0 00 S

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CORPORATE ACTIONS						
U.S. DOLLAR						
MM 12-JAN-01	12,200 000 AOL TIME WARNER INC COM MERGER EFFECTIVE 12-JAN-01 FROM AMERICA ONLINE INC D CLAY FDN-MONTAG	0 00	0 00	532,507 11	0 00	
SW 02-OCT-01	60,000 000- AT&T WIRELESS SVCS INC NT 144A 0 750X 03/01/2031 DD 03/01/01 DELD TO 00209AAF3 CLAY FDN-PIMCO	0 00	0 00	64,641 00-	0 00	64,641 00-S
SD 02-OCT-01	60,000 000 AT & T WIRELESS SVCS INC SR NT 0 750X 03/01/2031 DD 09/01/01 RECD FROM 00209AAC0 CLAY FDN-PIMCO	0 00	0 00	64,641 00	0 00	64,641 00 S
CD 13-DEC-00	AETNA INC COM MERGER 00017Y100 CLAY FDN-ARMSTRONG	272,058 30	272,058 30	0 00	0 00	272,058 30 S
SW 13-DEC-00	7,700 000- AETNA INC COM MERGER 00017Y100 CLAY FDN-ARMSTRONG	0 00	0 00	537,057 56-	0 00	537,057 56-S

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SD 13-DEC-00	7,700 000 AETHA INC COM NEW MERGER 008117103 CLAY FDN-ARMSTRONG	0 00	0 00	264,999 26	0.00	264,999 26 S
MW 12-JAN-01	12,200 000- AMERICA ONLINE INC DEL COM MERGER EFFECTIVE 12-JAN-01 TO AOL TIME WARNER INC CLAY FDN-MONTAG	0 00	0 00	532,507 11-	0 00	
SS 02-MAR-01	3,100 000 AMERICAN GEN CORP COM STOCK SPLIT 200% EX 02MAR, PAY 01MAR, REC 08FEB CLAY FDN-ARMSTRONG	0 00	0 00	0 00	0.00	
CD 15-NOV-00	ARTISAN FDS INC INTL FD INSTL RECEIVED LONG TERM CAPITAL GAIN PAYABLE 11/15/00 CLAY FDN- ARTISAN	109,520 70	109,520 70	0 00	0 00	109,520 70 S
CD 17-NOV-00	BARON ASSET FD SMALL CAP FD RECEIVED LONG TERM CAPITAL GAIN PAYABLE 11/17/00 CLAY FDN-STEGNER	39,421 90	39,421 90	0 00	0 00	39,421 90 S
CD 11-DEC-00	BARR ROSENBERG SER TR U S SMALL CAPITAL SER INSTL SMS RECEIVED LONG TERM CAPITAL CLAY FDN-STEGNER	32,146 52	32,146 52	0 00	0 00	32,146 52 S

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CD 29-DEC-00	BERGER OMNI INVT FD TR SMALL CAP VALUE FD INSTL CL RECEIVED LONG TERM CAPITAL CLAY FDN-STEGNER	7,507 77	7,507 77	0 00	0 00	7,507 77 S
MBV 07-AUG-01	BRISTOL MYERS SQUIBB CO COM NON TAXABLE DIST COS TO ZIMMER HLDGS INC COM CLAY FDN-MONTAG	0 00	0 00	25,991 12-	0 00	
CAL 15-MAR-01	4,410 410- CASE EQUIP REC 90-B CL A-3 5 010X 05/15/2003 DD 00/26/90 CLAY FDN-PIMCO	4,410 40	4,410 40	4,417 03-	0 00	57 L
MW 08-OCT-01	10,300 000- CONOCO INC CL A MERGER EFFECTIVE 08-OCT-01 TO CONOCO INC COM CLAY FDN-ARMSTRONG	0 00	0 00	207,555 56-	0 00	
MW 08-OCT-01	10,300 000 CONOCO INC COM MERGER EFFECTIVE 08-OCT-01 FROM CONOCO INC CL A CLAY FDN-ARMSTRONG	0.00	0 00	207,555 56	0 00	
CAL 15-MAR-01	1,229 500- COPELCO CAP FDG 90-A CL A-3 5 700X 05/15/2001 DD 07/15/90 CLAY FDN-PIMCO	1,229 50	1,229 50	1,229 41-	0 00	09 L

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CAL 18-SEP-01	272 500- DLJ MTO ACCEP 94-MF11 CL A-1 6 100X 06/18/2004 CLAY FDN-PIMCO	272 61	272 61	285 73-	0 00	13 12-L
MH 07-FEB-01	12,565 800 DOM CHEM CO COM MERGER EFFECTIVE 07-FEB-01 FROM UNION CARBIDE CORP C CLAY FDN-ARMSTRONG	0 00	0 00	365,190 11	0 00	
SW 16-JAN-01	15,000 800- EXODUS COMMUNS INC SR NT 144A 11 625X 07/15/2010 DD 07/06/00 DELIVER SHARES FOR 302088AL3 CLAY FDN-PIMCO	0 00	0 00	13,312 50-	0 00	13,312 50-S
SD 16-JAN-01	15,000 800 EXODUS COMMUNICATIONS SR NT 11 425X 07/15/2010 DD 07/06/00 RECEIVE SHARES FOR 502088AK5 CLAY FDN-PIMCO	0 00	0 00	13,312 50	0 00	13,312 50 S
CD 15-DEC-00	FIDELITY LOW PRICED STK FD STK FD RECEIVED LONG-TERM CAPITAL CLAY FDN-STEGNER	55,224 10	55,224 10	0 00	0 00	55,224 10 S
CD 07-SEP-01	FIDELITY LOW PRICED STK FD STK FD RECEIVED LONG-TERM CAPITAL CLAY FDN-STEGNER	98,289 83	98,289 83	0 00	0 00	98,289 83 S

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MH 04-SEP-01	16,700 000- FIRST UN CORP COM MERGER EFFECTIVE 04-SEP-01 TO WACHOVIA CORP 2ND ME CLAY FDN-ARMSTRONG	0 00	0 00	509,491 02-	0 00	
CD 15-DEC-00	FRANKLIN STRATEGIC SER SMALL CAP GRONTH FD ADVISOR CL RECEIVED LONG-TERM CAPITAL CLAY FDN-STEGNER	2,902 95	2,902 95	0 00	0 00	2,902 95 S
CAL 27-NOV-00	98 402- GE CAP MTO SVCS 94-5 CL A4 6 500X 02/25/2024 CLAY FDN-PIMCO	98 39	98 39	0 00	0 00	98 39 S
CAL 25-APR-01	29 923- GE CAP MTO SVCS 94-11 CL A-1 REDEEMED CLAY FDN-PIMCO	29 90	29 90	0 00	0 00	29 90 S
CAL 20-NOV-00	6,343 420- GREEN TREE LSE 97-1 CL A-3 6 170X 09/20/2005 DD 12/23/97 CLAY FDN-PIMCO	6,343 36	6,343 36	6,342 92-	0 00	44 L
SS 13-JUN-01	7,500 000 JOHNSON & JOHNSON COM STOCK SPLIT 200X EX 13JUN, PAY 12JUN, REC 22MAY CLAY FDN-MONTAG	0 00	0 00	0 00	0 00	

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CD 11-DEC-00	MFS SER TR I NEW DISCOVERY FD CL A RECEIVED LONG TERM CAP GAIN CLAY FDN-STEGNER	38,167 97	38,167 97	0 00	0 00	38,167 97 S
CAL 28-APR-01	9,143 200- NEWCOURT REC TR 97-1 MTS CL A4 REDEEMED CLAY FDN-PIMCO	9,143 10	9,143 10	9,144 57-	0 00	1 39-L
MM 02-JAN-01	1,800 000 PUGET ENERGY INC NEW COM MERGER EFFECTIVE 02-JAN-01 CLAY FDN-ARMSTRONG	0 00	0 00	35,288 88	0 00	
MW 02-JAN-01	1,800 000- PUGET SOUND ENERGY INC COM MERGER EFFECTIVE 02-JAN-01 TO PUGET ENERGY INC NEW CLAY FDN-ARMSTRONG	0 00	0 00	35,288 60-	0 00	
CD 13-DEC-00	ROME T PRICE SMALL CAP STX FD INC COM RECEIVED LONG TERM CAPITAL CLAY FDN-STEGNER	102,991 45	102,991 45	0 00	0 00	102,991 45 S
CD 08-DEC-00	TEMPLETON INSTL FDS INC FGN EQUITY SER RECEIVED LONG TERM CAP GAIN CLAY FDN-TEMPLETON	598,183 15	598,183 15	0 00	0 00	598,183 15 S

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CD 02-MAR-01	TEMPLETON INSTL FDS INC FGN EQUITY SER RECEIVED LONG TERM CAPITAL CLAY FDN-TEMPLETON	41,519 91	41,519 91	0 00	0 00	41,519 91 S
MM 07-FEB-01	7,800 000- UNION CARBIDE CORP COM MERGER EFFECTIVE 07-FEB-01 TO DOW CHEM CO COM CLAY FDN-ARMSTRONG	0 00	0 00	365,190 11-	0 00	
MM 04-SEP-01	14,700 000 WACHOVIA CORP 2ND NEW COM MERGER EFFECTIVE 04-SEP-01 FROM FIRST UN CORP COM CLAY FDN-ARMSTRONG	0 00	0 00	509,491 02	0 00	
SS 16-MAY-01	4,100 000 WASHINGTON MUTUAL INC COM STOCK SPLIT 150X EX 16MAY, PAY 15MAY, REC 30APR CLAY FDN-ARMSTRONG	0 00	0 00	0 00	0 00	
SNT 07-AUG-01	1,240 000 ZIMMER HLDGS INC COM NON TAXABLE DISTRIBU FROM BRISTOL MYERS SQUIBB CLAY FDN-MONTAG	0 00	0 00	25,991 12	0 00	

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TOTAL CORPORATE ACTIONS U S. DOLLAR		1,491,558 05	1,491,558 05	295,478 76-	0 00	13 41-L 1,198,092 70 S
FOREIGN (BASE VALUE)		0 00	0 00	0 00	0 00	0 00 L 0 00 S

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<u>MISCELLANEOUS ACTIVITY</u>						
<u>U.S. DOLLAR</u>						
SW 19-MAR-01	798- BEAR STEARNS COMI 99-CLF1 A-4 7 800X 05/20/2030 DD 08/15/99 TO DELIVER OFF FRACTIONAL UNIT CLAY FDN-PIMCO	0 00	0 00	0 75-	0 00	75-S
SW 30-APR-01	496- CHEVY CHASE AUTO REC TR 97-1 A 6 500X 10/15/2003 DD 03/15/97 TO DELIVER OFF FRACTIONAL UNIT CLAY FDN-PIMCO	0 00	0 00	0 50-	0 00	50-S
SW 29-MAY-01	004- CREDIT SUISSE FIRST 98-CL A 1A 6 240X 12/17/2007 DD 06/11/98 TO DELIVER OFF FRACTIONAL UNIT CLAY FDN-PIMCO	0 00	0 00	0 00	0 00	
SW 08-JAN-01	200- FDIC REMIC TR 1996-C1 CL I-A 6 750X 05/25/2026 DD 12/01/96 TO DELIVER OFF FRACTIONAL UNIT CLAY FDN-PIMCO	0 00	0 00	0 20-	0 00	20-S
SW 04-JUN-01	748- FIRST UNION-LEHMAN BROS C1 A-1 7 150X 04/18/2029 DD 05/01/97 TO DELIVER OFF FRACTIONAL UNIT CLAY FDN-PIMCO	0 00	0 00	0.74-	0 00	74-S

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SM 04-JUN-01 04-JUN-01	550- MORGAN STANLEY CAP I INC COME 6 590X 10/03/2030 DD 10/01/97 TO DELIVER OFF FRACTIONAL UNIT CLAY FDN-PIMCO	0 00	0 00	0 55-	0 00	55-S
SM 06-AUG-01 06-AUG-01	-100- MORGAN STANLEY CAP I 97-ALIC 5 990X 01/15/2028 DD 12/01/97 TO DELIVER OFF FRACTIONAL UNIT CLAY FDN-PIMCO	0 00	0 00	0 10-	0 00	10-S
SM 07-MAY-01 07-MAY-01	370- PROVIDENT EQUIP LEASE 98-A A-3 5 600X 04/25/2004 DD 09/30/98 TO DELIVER OFF FRACTIONAL UNIT CLAY FDN-PIMCO	0 00	0 00	0 37-	0 00	37-S
SM 13-AUG-01 13-AUG-01	960- PRUDENTIAL SECS MTG 98-C1 CL A 6 105X 11/15/2002 DD 06/01/98 TO DELIVER OFF FRACTIONAL UNIT CLAY FDN-PIMCO	0 00	0 00	0 96-	0.00	96-S
SM 04-JUN-01 04-JUN-01	250- STRUCTURED ASSET 97-LLI CL A-1 6 790X 10/12/2034 DD 10/10/97 TO DELIVER OFF FRACTIONAL UNIT CLAY FDN-PIMCO	0 00	0 00	0 25-	0.00	25-S
SM 30-JAN-01 31-JAN-01	8,173 200- US TREASURY INFLATION INDEX BD 3 875X 04/15/2029 DD 04/15/98 TO BRING ACCOUNT INTO BALANCE CLAY FDN-PIMCO	0 00	0 00	8,173 20-	0 00	8,173 20-S

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TOTAL MISCELLANEOUS ACTIVITY U S DOLLAR		0 00	0 00	8,177 62-	0 00	0 00 L 8,177 62-S
FOREIGN (BASE VALUE)		0 00	0 00	0 00	0 00	0 00 L 0 00 S

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<u>TOTAL ACTIVITY OF U.S. DOLLAR</u>		2,353,950 12-	2,304,951 17-	2,619,362 49	0 00	2,491,034 97 L 175,233 66 S
<u>TOTAL ACTIVITY OF FOREIGN (BASE VALUE)</u>		1,526 52	1,522.54	369,983 02-	1,393.55	0 00 L 48,809.73 S
<u>GRAND TOTAL ACTIVITY (BASE VALUE)</u>		2,352,403 60-	2,303,428.63-	2,249,379 47	1,393 55	2,491,034.97 L 224,043 39 S
						<u>52,715.078</u>

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TRAN CODE	UNITS	CONTRACT DESCRIPTION	TRADE DATE/ CONTRACT SETTLE DATE	ACTUAL PAY/REC SETTLE DATE	BASE COST	CURRENCY COST IN BASE	CURRENCY GAIN/LOSS	SETTLEMENT GAIN/LOSS
* INDICATES PENDING SETTLEMENT								
FX	957 5000- 620 2000	PAYABLE IN CAD RECEIVABLE IN USD CLAY FDN-PINCO	28-DEC-00 29-DEC-00	29-DEC-00 29-DEC-00	0 00 620 20	634 73- 0 00	9 85- 0 00	4 66- 0 00
FX	3,053 2900- 2,806 7000	PAYABLE IN EUR RECEIVABLE IN USD CLAY FDN-PINCO	07-FEB-01 09-FEB-01	09-FEB-01 09-FEB-01	0 00 2,806 70	2,803 67- 0 00	0 00 0 00	3 03 0 00
FX	3,025 0000- 2,773 3200	*PAYABLE IN EUR *RECEIVABLE IN USD CLAY FDN-PINCO	13-FEB-01 15-FEB-01	***** *****	0 00 0 00	0 00 0 00	0 00 0 00	0 00 0 00
FX	3,025 0000- 2,773 3200	PAYABLE IN EUR RECEIVABLE IN USD CLAY FDN-PINCO	13-FEB-01 15-FEB-01	15-FEB-01 15-FEB-01	0 00 2,773 32	2,733 39- 0 00	0 00 0 00	39 93 0 00
FX	2,786 6000- 3,033 2900	PAYABLE IN USD RECEIVABLE IN EUR CLAY FDN-PINCO	26-FEB-01 27-FEB-01	27-FEB-01 27-FEB-01	2,786 66- 0 00	0 00 2,772 32	0 00 14 36-	0 00 0 00
FX	9,267 6000- 6,052 5100	PAYABLE IN CAD RECEIVABLE IN USD CLAY FDN-PINCO	27-FEB-01 28-FEB-01	28-FEB-01 28-FEB-01	0 00 6,052.51	6,179 36- 0 00	125 27- 0 00	1 58- 0 00
FX	375,000 0000- 319,500 0000	PAYABLE IN EUR RECEIVABLE IN USD CLAY FDN-PINCO	12-JUL-01 15-AUG-01	15-AUG-01 15-AUG-01	0 00 319,500 00	341,662 50- 0 00	0 00 0 00	22,162 50- 0 00
FX	330,000 0000- 289,410 0000	PAYABLE IN EUR RECEIVABLE IN USD CLAY FDN-PINCO	27-JUL-01 15-AUG-01	15-AUG-01 15-AUG-01	0 00 289,410 00	300,663 00- 0 00	0 00 0 00	11,253 00- 0 00
FX	705,000 0000- 633,787 9500	PAYABLE IN EUR RECEIVABLE IN USD CLAY FDN-PINCO	13-AUG-01 14-SEP-01	14-SEP-01 14-SEP-01	0 00 633,787 95	649,023 00- 0 00	0 00 0 00	15,235 05- 0 00

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TRAN CODE	UNITS	CONTRACT DESCRIPTION	TRADE DATE/ CONTRACT SETTLE DATE	ACTUAL PAY/REC SETTLE DATE	BASE COST	CURRENCY COST IN BASE	CURRENCY GAIN/LOSS	SETTLEMENT GAIN/LOSS
FX	337,303 7500- 375,000 0000	PAYABLE IN USD RECEIVABLE IN EUR CLAY FDN-PINCO	13-AUG-01 15-AUG-01	15-AUG-01 15-AUG-01	337,303 75- 0 00	0 00 341,662 50	0 00 0 00	0 00 4,278 75
FX	296,897 7000- 330,000 0000	PAYABLE IN USD RECEIVABLE IN EUR CLAY FDN-PINCO	13-AUG-01 15-AUG-01	15-AUG-01 15-AUG-01	296,897 70- 0 00	0 00 300,663 00	0 00 0 00	0 00 3,765 30
FX	705,000 0000- 639,223 5000	PAYABLE IN EUR RECEIVABLE IN USD CLAY FDN-PINCO	13-SEP-01 15-OCT-01	15-OCT-01 15-OCT-01	0 00 639,223 50	639,717 00- 0 00	0 00 0 00	493 50- 0 00
FX	639,681 7500- 705,000 0000	PAYABLE IN USD RECEIVABLE IN EUR CLAY FDN-PINCO	13-SEP-01 14-SEP-01	14-SEP-01 14-SEP-01	639,681 75- 0 00	0 00 649,023 00	0 00 0 00	0 00 9,341 25
FX	646,178 3200- 705,000 0000	PAYABLE IN USD RECEIVABLE IN EUR CLAY FDN-PINCO	21-SEP-01 15-OCT-01	15-OCT-01 15-OCT-01	646,178 32- 0 00	0 00 639,717 00	0 00 0 00	0 00 6,461 32-
GRAND TOTAL					28,754 02-	9,578 03-	149 40-	38,183 37-



Boston Safe Deposit and Trust Company

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SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
AIG FDG INC DISC 06/13/2001	IT	INTEREST RECEIVED	13-JUN-01	1,130 50	1,130 50		
PAYMENT PERIOD 15-MAY-01 TO 12-JUN-01							
AT & T CORP BDS 6 500X 03/15/2029 DD 03/26/99	IB	INTEREST BOUGHT	01-NOV-00	460 42-	460 42-		
PAYMENT PERIOD 15-SEP-00 TO 05-NOV-00							
	IT	INTEREST RECEIVED	15-MAR-01	1,625 00	1,625 00		
PAYMENT PERIOD 15-SEP-00 TO 14-MAR-01							
	IT	INTEREST RECEIVED	17-SEP-01	1,625 00	1,625 00		
PAYMENT PERIOD 15-MAR-01 TO 14-SEP-01							
	IB	INTEREST BOUGHT	26-SEP-01	115 56-	115 56-		
PAYMENT PERIOD 15-SEP-01 TO 30-SEP-01							
AT&T WIRELESS SVCS INC NT 144A 8 750X 03/01/2031 DD 03/01/01	IB	INTEREST BOUGHT	26-SEP-01	437 50-	437 50-		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01							
ACE CAP TR II CAP SECS 9 700X 04/01/2030 DD 03/31/00	IS	INTEREST SOLD	02-FEB-01	848 75	848 75		
PAYMENT PERIOD 01-OCT-00 TO 06-FEB-01							
	IS	INTEREST SOLD	02-FEB-01	339 50	339 50		
PAYMENT PERIOD 01-OCT-00 TO 06-FEB-01							
ADELPHIA COMMONS CORP SR NT 10 875X 10/01/2010 DD 09/20/00	IS	INTEREST SOLD	03-JAN-01	326 25	326 25		
PAYMENT PERIOD 01-OCT-00 TO 07-JAN-01							
	IS	INTEREST SOLD	03-JAN-01	163 12	163 12		
PAYMENT PERIOD 01-OCT-00 TO 07-JAN-01							

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	IB	INTEREST BOUGHT	03-JAN-01	163 12-	163 12-		
PAYMENT PERIOD 01-OCT-00 TO 07-JAN-01							
	IT	INTEREST RECEIVED	02-APR-01	576 90	576 90		
PAYMENT PERIOD 01-OCT-00 TO 31-MAR-01							
	IT	INTEREST RECEIVED	01-OCT-01	543 75	543 75		
PAYMENT PERIOD 01-APR-01 TO 30-SEP-01							
AHOLD FIN USA INC GTD NT 8 250X 07/15/2010 DD 07/20/00	IT	INTEREST RECEIVED	16-JAN-01	2,606 77	2,606 77		
PAYMENT PERIOD 20-JUL-00 TO 14-JAN-01							
	IS	INTEREST SOLD	21-MAR-01	488 12	488 12		
PAYMENT PERIOD 15-JAN-01 TO 25-MAR-01							
	IS	INTEREST SOLD	21-MAR-01	569 48	569 48		
PAYMENT PERIOD 15-JAN-01 TO 25-MAR-01							
ALAMEDA CORRIDOR TRANSN AUTH 6 600X 10/01/2029 DD 01/01/99	IS	INTEREST SOLD	19-DEC-00	293 33	293 33		
PAYMENT PERIOD 01-OCT-00 TO 20-DEC-00							
ALBERTSONS INC SR DEB 8 700X 05/01/2030 DD 05/09/00	IT	INTEREST RECEIVED	01-NOV-00	2,494 00	2,494 00		
PAYMENT PERIOD 09-MAY-00 TO 31-OCT-00							
	IS	INTEREST SOLD	25-JAN-01	1,290 50	1,290 50		
PAYMENT PERIOD 01-NOV-00 TO 29-JAN-01							
AMERADA HESS CORP 7 875X 10/01/2029 DD 10/01/99	IT	INTEREST RECEIVED	02-APR-01	2,953 13	2,953 13		
PAYMENT PERIOD 01-OCT-00 TO 31-MAR-01							

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PAYMENT PERIOD 01-APR-01 TO 26-APR-01	IB	INTEREST BOUGHT	24-APR-01	28 64-	28 64-		
PAYMENT PERIOD 01-APR-01 TO 30-SEP-01	IT	INTEREST RECEIVED	01-OCT-01	3,150 00	3,150 00		
AMERICAN EX CR CP DISC 05/14/2001	IT	INTEREST RECEIVED	14-MAY-01	892 06	892 06		
PAYMENT PERIOD 19-APR-01 TO 15-MAY-01							
AMERICAN EX CR CP DISC 07/16/2001	IT	INTEREST RECEIVED	16-JUL-01	1,169 55	1,169 55		
PAYMENT PERIOD 15-JUN-01 TO 15-JUL-01							
AMERICAN GEN CORP 8 500X 07/01/2030 DD 06/27/00	IT	INTEREST RECEIVED	02-JAN-01	2,606 67	2,606 67		
PAYMENT PERIOD 01-JUL-00 TO 31-DEC-00							
PAYMENT PERIOD 01-JAN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	02-JUL-01	2,550 00	2,550 00		
AMRESKO COML MTG 1997-C1 CL A2 7 180X 06/17/2029 DD 06/09/97	IT	INTEREST RECEIVED	17-NOV-00	209 42	209 42		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	18-DEC-00	209 42	209 42		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	17-JAN-01	209 42	209 42		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	20-FEB-01	209 42	209 42		

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PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	19-MAR-01	209 42	209 42		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	17-APR-01	209 42	209 42		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	17-MAY-01	209 42	209 42		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	18-JUN-01	209 42	209 42		
PAYMENT PERIOD 01-JUL-01 TO 02-JUL-01	IS	INTEREST SOLD	29-JUN-01	13 98	13 98		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	17-JUL-01	209 42	209 42		
ADM CAP A CAP SECS 8 205X 01/01/2027 DD 01/01/97	IT	INTEREST RECEIVED	02-JAN-01	410 25	410 25		
PAYMENT PERIOD 01-JUL-00 TO 31-DEC-00							
PAYMENT PERIOD 01-JAN-01 TO 30-JAN-01	IS	INTEREST SOLD	26-JAN-01	68 57	68 57		
APACHE CORP MT 9 250X 06/01/2002 DD 05/10/92	IT	INTEREST RECEIVED	01-DEC-00	693 75	693 75		
PAYMENT PERIOD 01-JUN-00 TO 30-NOV-00							
PAYMENT PERIOD 01-DEC-00 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	693 75	693 75		
ARCHER DANIELS-MIDLAND MTS 6 625X 05/01/2029 DD 04/23/99	IT	INTEREST RECEIVED	01-NOV-00	1,490 63	1,490 63		
PAYMENT PERIOD 01-MAY-00 TO 31-OCT-00							

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PAYMENT PERIOD 01-NOV-00 TO 30-JAN-01	IS	INTEREST SOLD	26-JAN-01	745 31	745 31		
ARCHSTONE CMNTYS MTN STR 00001 6 370X 10/15/2001 DD 09/23/98	IS	INTEREST SOLD	09-APR-01	1,252 77	1,252 77		
PAYMENT PERIOD 15-OCT-00 TO 11-APR-01							
ASHLAND INC MTN STR 00033 7 830X 08/15/2005 DD 08/15/00	IT	INTEREST RECEIVED	15-FEB-01	2,349 00	2,349 00		
PAYMENT PERIOD 15-AUG-00 TO 14-FEB-01							
PAYMENT PERIOD 15-FEB-01 TO 26-MAR-01	IS	INTEREST SOLD	22-MAR-01	548 10	548 10		
ASSET SECURITIZATION 97MD7 A1B 7 410X 01/13/2000 DD 03/27/97	IT	INTEREST RECEIVED	15-NOV-00	308 75	308 75		
PAYMENT PERIOD 12-OCT-00 TO 11-NOV-00							
PAYMENT PERIOD 12-NOV-00 TO 11-DEC-00	IT	INTEREST RECEIVED	13-DEC-00	308 75	308 75		
PAYMENT PERIOD 12-DEC-00 TO 11-JAN-01	IT	INTEREST RECEIVED	16-JAN-01	308 75	308 75		
PAYMENT PERIOD 12-JAN-01 TO 11-FEB-01	IT	INTEREST RECEIVED	14-FEB-01	308 75	308 75		
PAYMENT PERIOD 12-FEB-01 TO 11-MAR-01	IT	INTEREST RECEIVED	14-MAR-01	308 75	308 75		
PAYMENT PERIOD 12-MAR-01 TO 11-APR-01	IT	INTEREST RECEIVED	13-APR-01	308 75	308 75		
PAYMENT PERIOD 12-APR-01 TO 11-MAY-01	IT	INTEREST RECEIVED	14-MAY-01	308 75	308 75		

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PAYMENT PERIOD 12-MAY-01 TO 17-MAY-01	IS	INTEREST SOLD	15-MAY-01	72 02	72 02		
BANC ONE CORP SUB DEB 7 425X 10/15/2026 DD 10/29/96	IB	INTEREST BOUGHT	07-MAY-01	105 90-	105 90-		
PAYMENT PERIOD 15-APR-01 TO 09-MAY-01							
PAYMENT PERIOD 15-APR-01 TO 20-MAY-01	IB	INTEREST BOUGHT	25-MAY-01	93.19-	93 19-		
PAYMENT PERIOD 15-APR-01 TO 14-OCT-01	IT	INTEREST RECEIVED	15-OCT-01	1,143 75	1,143 75		
BAY APT COMMUNITIES SR NTS 6 500X 01/15/2005 DD 01/15/98	IT	INTEREST RECEIVED	16-JAN-01	1,787 50	1,787 50		
PAYMENT PERIOD 15-JUL-00 TO 14-JAN-01							
PAYMENT PERIOD 15-JAN-01 TO 26-MAR-01	IS	INTEREST SOLD	22-MAR-01	195 00	195 00		
PAYMENT PERIOD 15-JAN-01 TO 14-JUL-01	IT	INTEREST RECEIVED	16-JUL-01	1,300 00	1,300 00		
BEAR STEARNS COMD 99-C1 CL A1 5 910X 05/14/2000 DD 02/01/99	IT	INTEREST RECEIVED	14-NOV-00	281 43	281 43		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	14-DEC-00	279 57	279 57		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	16-JAN-01	277 37	277 37		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	14-FEB-01	275 49	275 49		



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PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	14-MAR-01	273 59	273 59		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	16-APR-01	270 70	270 70		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	14-MAY-01	268 78	268 70		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	14-JUN-01	266 51	266 51		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	16-JUL-01	264 56	264 56		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	14-AUG-01	262 27	262 27		
PAYMENT PERIOD 01-AUG-01 TO 29-AUG-01	IS	INTEREST SOLD	27-AUG-01	251 71	251 71		
BEAR STEARNS COM1 99-CLF1 A-4 7 000X 05/20/2030 DD 08/15/99	IT	INTEREST RECEIVED	21-NOV-00	145 03	145 03		
PAYMENT PERIOD 15-OCT-00 TO 14-NOV-00	IT	INTEREST RECEIVED	20-DEC-00	145 03	145 03		
PAYMENT PERIOD 15-NOV-00 TO 14-DEC-00	IT	INTEREST RECEIVED	22-JAN-01	145 03	145 03		
PAYMENT PERIOD 15-DEC-00 TO 14-JAN-01	IT	INTEREST RECEIVED	20-FEB-01	145 03	145 03		
PAYMENT PERIOD 15-JAN-01 TO 14-FEB-01	IT	INTEREST RECEIVED					

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PAYMENT PERIOD 15-FEB-01 TO 11-MAR-01	IS	INTEREST SOLD	07-MAR-01	151 00	151 00		
BEAR STEARNS COS INC GLOB NT 7 000X 08/15/2007 DD 08/17/00	IT	INTEREST RECEIVED	15-FEB-01	1,157 00	1,157 00		
PAYMENT PERIOD 17-AUG-00 TO 14-FEB-01	IS	INTEREST SOLD	12-APR-01	409 50	409 50		
BELLSOUTH CAP FDG CORP DEBS 6 040X 11/15/2026 DD 11/14/96	IT	INTEREST RECEIVED	15-NOV-00	1,057 00	1,057 00		
PAYMENT PERIOD 15-MAY-00 TO 14-NOV-00	IS	INTEREST SOLD	28-MAR-01	804 49	804 49		
PAYMENT PERIOD 15-NOV-00 TO 01-APR-01	IS	INTEREST SOLD	30-NOV-00	143 40	143 40		
BERGEN BRUNSWIG CORP SR NT 7 375X 01/15/2005 DD 01/21/93	IS	INTEREST SOLD	16-JAN-01	553 13	553 13		
PAYMENT PERIOD 15-JUL-00 TO 04-DEC-00	IT	INTEREST RECEIVED	50-APR-01	331 07	331 07		
PAYMENT PERIOD 15-JAN-01 TO 02-MAY-01	IS	INTEREST SOLD	07-DEC-00	1,152 34	1,152 34		
BOEING CAP CORP SR NT 7 375X 09/27/2010 DD 09/27/00	IS	INTEREST SOLD	15-DEC-00	1,723 75	1,723 75		
PAYMENT PERIOD 27-SEP-00 TO 11-DEC-00	IT	INTEREST RECEIVED					
BOISE CASCADE CORP NT 9 050X 06/15/2002	IT	INTEREST RECEIVED					
PAYMENT PERIOD 15-JUN-00 TO 14-DEC-00	IT	INTEREST RECEIVED					

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PAYMENT PERIOD 15-DEC-00 TO 14-JUN-01	IT	INTEREST RECEIVED	15-JUN-01	1,723 75	1,723 75		
BRITISH TELECOMMUNICATIONS MT 8 625X 12/15/2030 DD 12/12/00	IS	INTEREST SOLD	09-JAN-01	215 62	215 62		
PAYMENT PERIOD 15-DEC-00 TO 11-JAN-01	IS	INTEREST BOUGHT	30-APR-01	1,689 06	1,689 06		
PAYMENT PERIOD 15-DEC-00 TO 14-JUN-01	IT	INTEREST RECEIVED	15-JUN-01	2,192.19	2,192 19		
CAPCO AMER 1998-D7 A-1A VAR RT 10/15/2030 DD 09/30/98	IT	INTEREST RECEIVED	17-NOV-00	229 36	229 36		
PAYMENT PERIOD 11-OCT-00 TO 10-NOV-00	IT	INTEREST RECEIVED	15-DEC-00	227 80	227 80		
PAYMENT PERIOD 11-NOV-00 TO 10-DEC-00	IT	INTEREST RECEIVED	10-JAN-01	225 97	225 97		
PAYMENT PERIOD 11-DEC-00 TO 10-JAN-01	IT	INTEREST RECEIVED	16-FEB-01	224 40	224 40		
PAYMENT PERIOD 11-JAN-01 TO 10-FEB-01	IS	INTEREST SOLD	22-FEB-01	119 39	119 39		
PAYMENT PERIOD 11-FEB-01 TO 26-FEB-01	IT	INTEREST RECEIVED	15-NOV-00	2,362.50	2,362 50		
CIGNA CORP DEBS 7 875X 05/15/2027 DD 05/15/97	IT	INTEREST RECEIVED	15-MAY-01	2,362 50	2,362 50		
PAYMENT PERIOD 15-MAY-00 TO 14-NOV-00	IT	INTEREST RECEIVED	15-MAY-01	2,362 50	2,362 50		
PAYMENT PERIOD 15-NOV-00 TO 14-MAY-01							

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PAYMENT PERIOD 15-MAY-01 TO 24-OCT-01	IS	INTEREST SOLD	22-OCT-01	2,100 00	2,100 00		
CIT GROUP HLDGS DISC 05/14/2001	IT	INTEREST RECEIVED	14-MAY-01	899 08	899 08		
PAYMENT PERIOD 19-APR-01 TO 13-MAY-01	IT	INTEREST RECEIVED	11-JUN-01	306.00	306 00		
CIT GROUP HLDGS DISC 06/11/2001	IT	INTEREST RECEIVED	15-NOV-00	138 95	138 95		
CASE EQUIP REC 98-B CL A-3 5 810X 05/15/2003 DD 00/26/98	IT	INTEREST RECEIVED	15-DEC-00	114 75	114.75		
PAYMENT PERIOD 15-OCT-00 TO 14-NOV-00	IT	INTEREST RECEIVED	16-JAN-01	81 52	81 52		
PAYMENT PERIOD 15-NOV-00 TO 14-DEC-00	IT	INTEREST RECEIVED	15-FEB-01	51 33	51 33		
PAYMENT PERIOD 15-DEC-00 TO 14-JAN-01	IT	INTEREST RECEIVED	15-MAR-01	21.39	21 39		
PAYMENT PERIOD 15-JAN-01 TO 14-FEB-01	IT	INTEREST RECEIVED	02-APR-01	2,208 75	2,208 75		
PAYMENT PERIOD 15-FEB-01 TO 14-MAR-01	IT	INTEREST RECEIVED	01-OCT-01	2,208 75	2,208 75		
CATERPILLAR FINL SVCS MTM 5 890X 07/15/2002 DD 03/15/99	IT	INTEREST RECEIVED	01-OCT-01	2,208 75	2,208 75		
PAYMENT PERIOD 01-OCT-00 TO 31-MAR-01	IT	INTEREST RECEIVED	01-OCT-01	2,208 75	2,208 75		
PAYMENT PERIOD 01-APR-01 TO 30-SEP-01							



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CHAMPION INTL CORP DEBS 7 200X 11/01/2024 DD 11/01/96	IT	INTEREST RECEIVED	01-NOV-00	900 00	900 00		
PAYMENT PERIOD 01-MAY-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	01-MAY-01	900 00	900 00		
PAYMENT PERIOD 01-NOV-00 TO 30-APR-01							
CHEVY CHASE AUTO REC TR 97-1 A 6 500X 10/15/2003 DD 03/15/97	IT	INTEREST RECEIVED	15-NOV-00	17 36	17 36		
PAYMENT PERIOD 15-OCT-00 TO 14-NOV-00							
	IT	INTEREST RECEIVED	15-DEC-00	15 83	15 83		
PAYMENT PERIOD 15-NOV-00 TO 14-DEC-00							
	IT	INTEREST RECEIVED	16-JAN-01	14 44	14 44		
PAYMENT PERIOD 15-DEC-00 TO 14-JAN-01							
	IT	INTEREST RECEIVED	15-FEB-01	13 10	13 10		
PAYMENT PERIOD 15-JAN-01 TO 14-FEB-01							
	IT	INTEREST RECEIVED	15-MAR-01	11 89	11 89		
PAYMENT PERIOD 15-FEB-01 TO 14-MAR-01							
	IT	INTEREST RECEIVED	16-APR-01	10 68	10 68		
PAYMENT PERIOD 15-MAR-01 TO 14-APR-01							
	IS	INTEREST SOLD	24-APR-01	3 94	3 94		
PAYMENT PERIOD 15-APR-01 TO 25-APR-01							
CITIGROUP INC GLOBAL SUB NT 7 250X 10/01/2010 DD 10/11/00	IB	INTEREST BOUGHT	31-MAY-01	966 67-	966 67-		
PAYMENT PERIOD 01-APR-01 TO 04-JUN-01							
	IT	INTEREST RECEIVED	01-OCT-01	2,718 75	2,718 75		
PAYMENT PERIOD 01-APR-01 TO 30-SEP-01							

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CITIBANK CR CARD 97-6 CL A ZERO CPM 08/15/2006 DD 08/7/97	IB	INTEREST BOUGHT	10-MAY-01	0 07-	0 07-		
PAYMENT PERIOD 15-MAY-01 TO 21-MAY-01							
CITIBANK CR CARD TR 2001 A 6 5 450X 06/16/2008 DD 06/20/01	IB	INTEREST BOUGHT	10-SEP-01	1,023 60-	1,023.60-		
PAYMENT PERIOD 20-JUN-01 TO 12-SEP-01							
CITIZENS COMMUNICATIONS CO NT 9 250X 05/15/2011 DD 05/25/01	IS	INTEREST SOLD	01-JUN-01	66 81	66 81		
PAYMENT PERIOD 23-MAY-01 TO 05-JUN-01							
CLARK REFG & MKTG INC SR SUB 8 750X 11/15/2007 DD 11/21/97	IT	INTEREST RECEIVED	15-NOV-00	665 63	665 63		
PAYMENT PERIOD 15-MAY-00 TO 14-NOV-00							
	IS	INTEREST SOLD	01-FEB-01	299 53	299 53		
PAYMENT PERIOD 15-NOV-00 TO 05-FEB-01							
COMDISCO INC NTS 6 375X 11/30/2001 DD 11/21/96	IT	INTEREST RECEIVED	30-NOV-00	637 50	637 50		
PAYMENT PERIOD 30-MAY-00 TO 29-NOV-00							
	IS	INTEREST SOLD	22-JAN-01	191 25	191 25		
PAYMENT PERIOD 30-NOV-00 TO 23-JAN-01							
COMDISCO INC NT 6 000X 01/30/2002 DTD 01/26/99	IS	INTEREST SOLD	24-JAN-01	1,193 33	1,193 33		
PAYMENT PERIOD 30-JUL-00 TO 20-JAN-01							
COMMERCIAL MTG 99-C1 CL A-2 7 030X 06/15/2001 DD 07/01/99	IT	INTEREST RECEIVED	15-NOV-00	175 75	175 75		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							

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PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	15-DEC-00	175 75	175 75		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	16-JAN-01	175 75	175 75		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	15-FEB-01	175 75	175 75		
PAYMENT PERIOD 01-FEB-01 TO 26-FEB-01	IS	INTEREST SOLD	22-FEB-01	152 32	152 32		
CONOCO INC SR NTS 6 950X 04/15/2029 DD 04/20/99	IB	INTEREST BOUGHT	10-APR-01	69 50-	69 50-		
PAYMENT PERIOD 15-APR-01 TO 22-APR-01	IT	INTEREST RECEIVED	15-OCT-01	1,543 75	1,543 75		
COPELCO CAP REC 2000 A CTF A5 7 120X 08/18/2005 DD 04/20/00	IT	INTEREST RECEIVED	20-NOV-00	474 67	474 67		
PAYMENT PERIOD 18-OCT-00 TO 17-NOV-00	IT	INTEREST RECEIVED	18-DEC-00	474 67	474 67		
PAYMENT PERIOD 18-NOV-00 TO 17-DEC-00	IT	INTEREST RECEIVED	16-JAN-01	474 67	474 67		
PAYMENT PERIOD 18-DEC-00 TO 17-JAN-01	IT	INTEREST RECEIVED	20-FEB-01	474 67	474 67		
PAYMENT PERIOD 18-JAN-01 TO 17-FEB-01	IT	INTEREST RECEIVED	19-MAR-01	474 67	474 67		
PAYMENT PERIOD 18-FEB-01 TO 17-MAR-01							

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PAYMENT PERIOD 18-MAR-01 TO 17-APR-01	IT	INTEREST RECEIVED	18-APR-01	474.67	474 67		
PAYMENT PERIOD 18-APR-01 TO 29-APR-01	IS	INTEREST SOLD	25-APR-01	189 87	189 87		
COPELCO CAP FDG 98-A CL A-3 5 780X 08/15/2001 DD 07/15/98	IT	INTEREST RECEIVED	15-NOV-00	40 10	40 10		
PAYMENT PERIOD 15-OCT-00 TO 14-NOV-00	IT	INTEREST RECEIVED	15-DEC-00	31 01	31 01		
PAYMENT PERIOD 15-NOV-00 TO 14-DEC-00	IT	INTEREST RECEIVED	16-JAN-01	22 40	22 40		
PAYMENT PERIOD 15-DEC-00 TO 14-JAN-01	IT	INTEREST RECEIVED	15-FEB-01	14 00	14 00		
PAYMENT PERIOD 15-JAN-01 TO 14-FEB-01	IT	INTEREST RECEIVED	15-MAR-01	5 92	5 92		
PAYMENT PERIOD 15-FEB-01 TO 14-MAR-01							
CS FIRST BOSTON HTG SECS CORP 6 480Z 01/17/2035 DD 12/11/97	IT	INTEREST RECEIVED	17-NOV-00	149 78	149 78		
PAYMENT PERIOD 11-OCT-00 TO 10-NOV-00	IT	INTEREST RECEIVED	18-DEC-00	146 79	146 79		
PAYMENT PERIOD 11-NOV-00 TO 10-DEC-00	IT	INTEREST RECEIVED	19-JAN-01	144 40	144 40		
PAYMENT PERIOD 11-DEC-00 TO 10-JAN-01	IT	INTEREST RECEIVED	21-FEB-01	142 56	142 56		
PAYMENT PERIOD 11-JAN-01 TO 10-FEB-01							

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	IT	INTEREST RECEIVED	19-MAR-01	140 31	140 31		
PAYMENT PERIOD 11-FEB-01 TO 10-MAR-01							
	IT	INTEREST RECEIVED	17-APR-01	137 07	137 07		
PAYMENT PERIOD 11-MAR-01 TO 10-APR-01							
	IT	INTEREST RECEIVED	17-MAY-01	134 98	134 98		
PAYMENT PERIOD 11-APR-01 TO 10-MAY-01							
	IS	INTEREST SOLD	18-JUN-01	39 74	39 74		
PAYMENT PERIOD 11-JUN-01 TO 19-JUN-01							
	IT	INTEREST RECEIVED	23-JUL-01	132 85	132 85		
PAYMENT PERIOD 11-MAY-01 TO 10-JUN-01							
CS FIRST BOSTON MTO SECS CORP 6 520% 01/17/2005 DD 12/11/97	IT	INTEREST RECEIVED	17-NOV-00	190 17	190 17		
PAYMENT PERIOD 11-OCT-00 TO 10-NOV-00							
	IT	INTEREST RECEIVED	18-DEC-00	190 17	190 17		
PAYMENT PERIOD 11-NOV-00 TO 10-DEC-00							
	IT	INTEREST RECEIVED	17-JAN-01	190 17	190 17		
PAYMENT PERIOD 11-DEC-00 TO 10-JAN-01							
	IT	INTEREST RECEIVED	20-FEB-01	190 17	190 17		
PAYMENT PERIOD 11-JAN-01 TO 10-FEB-01							
	IT	INTEREST RECEIVED	19-MAR-01	190 17	190 17		
PAYMENT PERIOD 11-FEB-01 TO 10-MAR-01							
	IT	INTEREST RECEIVED	17-APR-01	190 17	190 17		
PAYMENT PERIOD 11-MAR-01 TO 10-APR-01							

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	IT	INTEREST RECEIVED	17-MAY-01	190 17	190 17		
PAYMENT PERIOD 11-APR-01 TO 10-MAY-01							
	IS	INTEREST SOLD	21-MAY-01	82 41	82 41		
PAYMENT PERIOD 11-MAY-01 TO 23-MAY-01							
CREDIT SUISSE FIRST 98-CL A 1A 6 260% 12/17/2007 DD 06/11/98	IT	INTEREST RECEIVED	17-NOV-00	427 96	427 96		
PAYMENT PERIOD 11-OCT-00 TO 10-NOV-00							
	IT	INTEREST RECEIVED	18-DEC-00	424 82	424 82		
PAYMENT PERIOD 11-NOV-00 TO 10-DEC-00							
	IT	INTEREST RECEIVED	18-JAN-01	421 19	421 19		
PAYMENT PERIOD 11-DEC-00 TO 10-JAN-01							
	IT	INTEREST RECEIVED	20-FEB-01	418 00	418 00		
PAYMENT PERIOD 11-JAN-01 TO 10-FEB-01							
	IT	INTEREST RECEIVED	19-MAR-01	414 80	414 80		
PAYMENT PERIOD 11-FEB-01 TO 10-MAR-01							
	IT	INTEREST RECEIVED	17-MAY-01	406 91	406 91		
PAYMENT PERIOD 11-APR-01 TO 10-MAY-01							
	IS	INTEREST SOLD	21-MAY-01	174 04	174 04		
PAYMENT PERIOD 11-MAY-01 TO 23-MAY-01							
	IT	INTEREST RECEIVED	24-MAY-01	410 17	410 17		
PAYMENT PERIOD 11-MAR-01 TO 10-APR-01							
CREDIT SUISSE FB 01-CK1 CL A 3 6 380% 12/10/2010 DD 03/01/01	IB	INTEREST BOUGHT	20-JUN-01	340 27-	340 27-		
PAYMENT PERIOD 01-JUN-01 TO 24-JUN-01							

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	IB	INTEREST BOUGHT	20-JUN-01	255 20-	255 20-		
PAYMENT PERIOD 01-JUN-01 TO 24-JUN-01							
	IT	INTEREST RECEIVED	18-JUL-01	744 33	744 33		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01							
	IT	INTEREST RECEIVED	20-AUG-01	744 33	744 33		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01							
	IT	INTEREST RECEIVED	18-SEP-01	744 33	744 33		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01							
	IT	INTEREST RECEIVED	18-OCT-01	744 33	744 33		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01							
DLJ MTO ACCEP 94-MF11 CL A-1 8 100% 06/18/2004	IT	INTEREST RECEIVED	20-NOV-00	164 93	164 93		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	16-JAN-01	173 72	173 72		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	19-JAN-01	162 86	162 86		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	20-FEB-01	162 35	162 35		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IT	INTEREST RECEIVED	19-MAR-01	161 83	161 83		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01							
	IT	INTEREST RECEIVED	18-APR-01	161 31	161 31		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01							

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	IT	INTEREST RECEIVED	18-MAY-01	160 79	160 79		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01							
	IT	INTEREST RECEIVED	18-JUN-01	132 93	132 93		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01							
	IT	INTEREST RECEIVED	18-JUL-01	49 76	49 76		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01							
	IT	INTEREST RECEIVED	21-AUG-01	42 57	42 57		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01							
	IT	INTEREST RECEIVED	18-SEP-01	2 00	2 00		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01							
DAIMLERCHRYSLER AUTO 01-C A4 4 630% 12/06/2006 DD 09/13/01	IB	INTEREST BOUGHT	06-SEP-01	38 59-	38 59-		
PAYMENT PERIOD 15-SEP-01 TO 17-SEP-01							
	IT	INTEREST RECEIVED	09-OCT-01	177 48	177 48		
PAYMENT PERIOD 15-SEP-01 TO 05-OCT-01							
DAIMLER CHRYSLER HLDG CORP MT 8 580% 01/18/2031 DD 01/18/01	IS	INTEREST SOLD	27-FEB-01	675 28	675 28		
PAYMENT PERIOD 18-JAN-01 TO 01-MAR-01							
DEERE & CO SR DEBS 6 550% 10/01/2028 DD 10/06/98	IS	INTEREST SOLD	20-DEC-00	1,159 90	1,159 90		
PAYMENT PERIOD 01-OCT-00 TO 25-DEC-00							
DEERE & CO DEB 8 180% 05/15/2030 DD 05/01/00	IT	INTEREST RECEIVED	15-NOV-00	873 00	873 00		
PAYMENT PERIOD 15-MAY-00 TO 14-NOV-00							

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	IS	INTEREST SOLD	18-DEC-00	142 00	162 00		
PAYMENT PERIOD 15-NOV-00 TO 20-DEC-00							
DEUTSCHE BK FINL DISC 03/14/2001	IT	INTEREST RECEIVED	14-MAR-01	1,517 31	1,517 31		
PAYMENT PERIOD 14-FEB-01 TO 15-MAR-01							
DEUTSCHE BK FINL DISC 04/12/2001	IT	INTEREST RECEIVED	12-APR-01	746.20	746 20		
PAYMENT PERIOD 22-MAR-01 TO 11-APR-01							
DEUTSCHE BK FINL DISC 05/14/2001	IT	INTEREST RECEIVED	14-MAY-01	921 96	921.96		
PAYMENT PERIOD 18-APR-01 TO 13-MAY-01							
DEUTSCHE TELEKOM INTL 8 250X 04/15/2000 DD 07/06/00	IS	INTEREST SOLD	05-DEC-00	870 87	870 83		
PAYMENT PERIOD 06-JUL-00 TO 07-DEC-00							
DEXIA DELANARE DISC 07/16/2001	IT	INTEREST RECEIVED	16-JUL-01	1,166 20	1,166 20		
PAYMENT PERIOD 19-MAR-01 TO 15-JUL-01							
DILLARDS INC 5 790X 11/15/2001 DD 11/04/98	IT	INTEREST RECEIVED	15-NOV-00	1,150 00	1,150 00		
PAYMENT PERIOD 15-MAY-00 TO 14-NOV-00							
	IS	INTEREST SOLD	26-JAN-01	488.93	488.93		
PAYMENT PERIOD 15-NOV-00 TO 30-JAN-01							
FDIC RENIC TR 1996-C1 CL I-A 6 750X 05/25/2000 DD 12/01/96	IT	INTEREST RECEIVED	27-NOV-00	64 14	64 14		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							

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	IT	INTEREST RECEIVED	26-DEC-00	62 95	62 95		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IS	INTEREST SOLD	28-DEC-00	57 23	57 23		
PAYMENT PERIOD 01-DEC-00 TO 28-DEC-00							
EXODUS COMMUNS INC SR NT 144A 11 625X 07/15/2000 DD 07/06/00	IS	INTEREST BOUGHT	16-NOV-00	653 91-	653.91-		
PAYMENT PERIOD 15-JUL-00 TO 28-NOV-00							
	IT	INTEREST RECEIVED	15-JAN-01	915.47	915 47		
PAYMENT PERIOD 15-JUL-00 TO 14-JAN-01							
EXODUS COMMUNICATIONS SR NT 11 625X 07/15/2000 DD 07/06/00	IS	INTEREST SOLD	01-MAY-01	542 50	542 50		
PAYMENT PERIOD 15-JAN-01 TO 06-MAY-01							
FEDERAL HOME LN BK CONS BDS 6 400X 02/09/2001 DD 02/09/00	IT	INTEREST RECEIVED	09-FEB-01	480 00	480 00		
PAYMENT PERIOD 09-AUG-00 TO 08-FEB-01							
FEDERAL HOME LN BK CONS BDS 6 445X 02/16/2001 DD 02/16/00	IT	INTEREST RECEIVED	16-FEB-01	969 75	969 75		
PAYMENT PERIOD 16-AUG-00 TO 15-FEB-01							
FEDERAL HOME LN BK CONS BDS 6 500X 04/26/2001 DD 04/26/00	IT	INTEREST RECEIVED	26-APR-01	2,600.00	2,600 00		
PAYMENT PERIOD 26-OCT-00 TO 25-APR-01							
FEDERAL HOME LN BK CONS BDS 4 075X 01/26/2001 DD 01/27/99	IT	INTEREST RECEIVED	26-JAN-01	975 00	975 00		
PAYMENT PERIOD 26-JUL-00 TO 25-JAN-01							
FEDERAL FARM CR BK CONS SYSTEM MAT 01/02/2001	IT	INTEREST RECEIVED	02-JAN-01	7,109 63	7,109 63		
PAYMENT PERIOD 19-JAN-00 TO 01-JAN-01							

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FEDERAL FARM CR BK CONS SYSTEM MAT 02/22/2001 PAYMENT PERIOD 23-FEB-00 TO 21-FEB-01	IT	INTEREST RECEIVED	22-FEB-01	1,849.32	1,849.32		
FEDERAL FARM CR BK CONS SYSTEM MAT 02/23/2001 PAYMENT PERIOD 05-MAR-00 TO 22-FEB-01	IT	INTEREST RECEIVED	23-FEB-01	3,854.17	3,854.17		
FEDERAL HOME LN BK CONS DISC MAT 01/12/2001 PAYMENT PERIOD 19-JAN-00 TO 11-JAN-01	IT	INTEREST RECEIVED	12-JAN-01	26,921.99	26,921.99		
FEDERAL HOME LN BK CONS DISC M MAT 07/13/2001 PAYMENT PERIOD 11-JAN-01 TO 12-JUL-01	IT	INTEREST RECEIVED	13-JUL-01	1,042.65	1,042.65		
FEDERAL HOME LN MTD (RB) DISC MAT 04/26/01 PAYMENT PERIOD 26-APR-00 TO 25-APR-01	IT	INTEREST RECEIVED	26-APR-01	25,156.40	25,156.40		
FEDERAL HOME LN MTD CORP DISC MAT 06/12/2001 PAYMENT PERIOD 12-JUN-00 TO 11-JUN-01	IT	INTEREST RECEIVED	12-JUN-01	365.37	365.37		
FEDERAL HOME LN MTD CORP DEBS 5 250X 01/15/2000 DD 01/16/01 PAYMENT PERIOD 16-JAN-01 TO 21-JUN-01	IS	INTEREST SOLD	21-JUN-01	1,478.75	1,478.75		
	IS	INTEREST SOLD	26-JUN-01	2,020.56	2,020.56		
PAYMENT PERIOD 16-JAN-01 TO 20-JUN-01							
	IS	INTEREST SOLD	10-JUL-01	40.71	40.71		
PAYMENT PERIOD 16-JAN-01 TO 15-JUL-01							

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PAYMENT PERIOD 16-JAN-01 TO 14-JUL-01	IT	INTEREST RECEIVED	16-JUL-01	7,309.17	7,309.17		
FEDERAL HOME LN MTD CORP DEB 5 250X 02/15/2000 DD 02/15/01 PAYMENT PERIOD 15-FEB-01 TO 14-MAY-01	IS	INTEREST SOLD	11-MAY-01	656.25	656.25		
	IB	INTEREST BOUGHT	11-JUL-01	1,071.89-	1,071.89-		
PAYMENT PERIOD 15-FEB-01 TO 11-JUL-01							
	IT	INTEREST RECEIVED	15-AUG-01	1,312.50	1,312.50		
PAYMENT PERIOD 15-FEB-01 TO 14-AUG-01							
FEDERAL HOME LN MTD CORP DEBS 5 000X 05/15/2000 DD 05/15/01 PAYMENT PERIOD 15-MAY-01 TO 11-JUL-01	IS	INTEREST SOLD	11-JUL-01	395.83	395.83		
FEDERAL HOME LN MTD CORP DEBS 5 500X 07/15/2000 DD 07/16/01 PAYMENT PERIOD 16-JUL-01 TO 31-JUL-01	IS	INTEREST SOLD	27-JUL-01	595.83	595.83		
	IB	INTEREST BOUGHT	10-AUG-01	1,462.00-	1,462.00-		
PAYMENT PERIOD 16-JUL-01 TO 13-AUG-01							
	IB	INTEREST BOUGHT	14-AUG-01	88.61-	88.61-		
PAYMENT PERIOD 16-JUL-01 TO 14-AUG-01							
	IS	INTEREST SOLD	17-AUG-01	1,390.28	1,390.28		
PAYMENT PERIOD 16-JUL-01 TO 20-AUG-01							
	IB	INTEREST BOUGHT	07-SEP-01	2,566.78-	2,566.78-		
PAYMENT PERIOD 16-JUL-01 TO 11-SEP-01							
	IS	INTEREST SOLD	10-SEP-01	3,215.29	3,215.29		
PAYMENT PERIOD 16-JUL-01 TO 24-SEP-01							

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PAYMENT PERIOD 16-JUL-01 TO 27-SEP-01	IB	INTEREST BOUGHT	21-SEP-01	5,830 00-	5,830 00-		
PAYMENT PERIOD 16-JUL-01 TO 03-OCT-01	IS	INTEREST SOLD	01-OCT-01	2,979 17	2,979 17		
FHLNC REFERENCE NT 5 500X 09/15/2011 DD 09/25/01	IS	INTEREST SOLD	02-OCT-01	110 00	110 00		
PAYMENT PERIOD 25-SEP-01 TO 02-OCT-01	IB	INTEREST BOUGHT	09-OCT-01	233 75-	233 75-		
PAYMENT PERIOD 25-SEP-01 TO 30-OCT-01	IS	INTEREST SOLD	30-OCT-01	495 00	495 00		
FEDERAL NATL MTG ASSN DISCOUNT MAT 05/14/2001	IT	INTEREST RECEIVED	14-MAY-01	2,040 00	2,040 00		
PAYMENT PERIOD 15-MAR-01 TO 13-MAY-01	IB	INTEREST BOUGHT	25-OCT-00	2,557 64-	2,557 64-		
FEDERAL NATL MTG ASSN DEBS 7 250X 01/15/2010 DD 1/14/2000	IB	INTEREST BOUGHT	25-OCT-00	3,324 93-	3,324 93-		
PAYMENT PERIOD 15-JUL-00 TO 21-NOV-00	IS	INTEREST SOLD	04-DEC-00	3,524 31	3,524 31		
PAYMENT PERIOD 15-JUL-00 TO 04-DEC-00	IB	INTEREST BOUGHT	20-DEC-00	3,242 36-	3,242 36-		
PAYMENT PERIOD 15-JUL-00 TO 25-DEC-00	IT	INTEREST RECEIVED	16-JAN-01	7,431 25	7,431 25		
PAYMENT PERIOD 15-JUL-00 TO 14-JAN-01							

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PAYMENT PERIOD 15-JAN-01 TO 24-JUN-01	IS	INTEREST SOLD	20-JUN-01	2,255 56	2,255 56		
PAYMENT PERIOD 15-JAN-01 TO 14-JUL-01	IT	INTEREST RECEIVED	16-JUL-01	4,893 75	4,893 75		
PAYMENT PERIOD 15-JUL-01 TO 26-JUL-01	IS	INTEREST SOLD	26-JUL-01	326 25	326 25		
FEDERAL NATL MTG ASSN DEBS 6 625X 11/15/2010 DD 11/03/00	IB	INTEREST BOUGHT	22-FEB-01	1,363 65-	1,363 65-		
PAYMENT PERIOD 15-NOV-00 TO 26-FEB-01	IT	INTEREST RECEIVED	15-MAY-01	2,296 67	2,296 67		
PAYMENT PERIOD 15-NOV-00 TO 14-MAY-01	IS	INTEREST SOLD	20-JUN-01	478 47	478 47		
PAYMENT PERIOD 15-MAY-01 TO 24-JUN-01	IB	INTEREST BOUGHT	09-FEB-01	660 00-	660 00-		
FEDERAL NATL MTG ASSN DEBS 6 000X 12/15/2005 DD 12/08/00	IB	INTEREST BOUGHT	22-FEB-01	855 83-	855 83-		
PAYMENT PERIOD 15-DEC-00 TO 26-FEB-01	IB	INTEREST BOUGHT	14-MAR-01	2,188 37-	2,188 37-		
PAYMENT PERIOD 15-DEC-00 TO 18-MAR-01	IT	INTEREST RECEIVED	15-JUN-01	7,947 50	7,947 50		
PAYMENT PERIOD 15-DEC-00 TO 14-JUN-01	IS	INTEREST SOLD	21-JUN-01	297 50	297 50		
PAYMENT PERIOD 15-JUN-01 TO 21-JUN-01							

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FNMA GTD REMIC P/T 1999-19 TD 6 500X 04/25/2013	IT	INTEREST RECEIVED	27-NOV-00	216 67	216 67		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	26-DEC-00	216 67	216 67		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	25-JAN-01	216 67	216 67		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IS	INTEREST SOLD	09-FEB-01	93 87	93 87		
PAYMENT PERIOD 01-FEB-01 TO 13-FEB-01							
	IT	INTEREST RECEIVED	26-FEB-01	216 67	216 67		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
FNMA POOL #0535996 7 500X 05/01/2001 DD 05/01/01 18	IT	INTEREST BOUGHT	16-MAY-01	2,975 42-	2,975 42-		
PAYMENT PERIOD 01-MAY-01 TO 17-MAY-01							
	IT	INTEREST RECEIVED	25-JUN-01	5,250 00	5,250 00		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01							
	IT	INTEREST RECEIVED	25-JUL-01	4,960 30	4,960 30		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01							
	IT	INTEREST RECEIVED	27-AUG-01	4,731 37	4,731 37		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01							
	IT	INTEREST RECEIVED	25-SEP-01	4,517 03	4,517 03		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01							
	IT	INTEREST RECEIVED	25-OCT-01	4,280.85	4,280 85		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01							

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	IS	INTEREST SOLD	26-OCT-01	4,070 36	4,070 36		
PAYMENT PERIOD 01-OCT-01 TO 30-OCT-01							
FEDERATED DEPT STORES SR NT 8 125X 10/15/2002 DD 10/06/95	IT	INTEREST RECEIVED	14-APR-01	1,828 13	1,828 13		
PAYMENT PERIOD 15-OCT-00 TO 14-APR-01							
	IT	INTEREST RECEIVED	15-OCT-01	1,828 13	1,828 13		
PAYMENT PERIOD 15-APR-01 TO 14-OCT-01							
FEDERATED DEPT STORES SR NT 8 500X 06/01/2010 DD 06/06/00	IT	INTEREST RECEIVED	01-DEC-00	2,065 97	2,065 97		
PAYMENT PERIOD 04-JUN-00 TO 30-NOV-00							
	IS	INTEREST SOLD	22-MAR-01	1,095 56	1,095 56		
PAYMENT PERIOD 01-DEC-00 TO 26-MAR-01							
	IT	INTEREST RECEIVED	01-JUN-01	425 00	425 00		
PAYMENT PERIOD 01-DEC-00 TO 31-MAY-01							
FINOVA CAP CORP NTS 7 125X 05/17/2004 DD 05/14/97	IT	INTEREST RECEIVED	15-NOV-00	2,137 50	2,137 50		
PAYMENT PERIOD 15-MAY-00 TO 14-NOV-00							
	IS	INTEREST SOLD	11-DEC-00	344.38	344 38		
PAYMENT PERIOD 15-NOV-00 TO 13-DEC-00							
FIRST UNION-LEHMAN BROS C1 A-1 7 150X 04/18/2029 DD 05/01/97	IT	INTEREST RECEIVED	20-NOV-00	101 61	101 61		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	18-DEC-00	100 10	100 10		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							

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PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	18-JAN-01	96 12	96 12		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	20-FEB-01	113 34	113 34		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	19-MAR-01	113 20	113 20		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	18-APR-01	88 84	88 84		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	18-MAY-01	87 62	87 62		
PAYMENT PERIOD 01-MAY-01 TO 29-MAY-01	IS	INTEREST SOLD	24-MAY-01	84 18	84 18		
PAYMENT PERIOD 01-MAY-01 TO 29-MAY-01	IB	INTEREST BOUGHT	24-MAY-01	84 18-	84 18-		
PAYMENT PERIOD 01-MAY-01 TO 29-MAY-01	IS	INTEREST SOLD	24-MAY-01	84 18	84 18		
FORD MTR CO BDS 7 700% 05/15/2017 DD 05/13/97	IT	INTEREST RECEIVED	15-NOV-00	1,540 00	1,540 00		
PAYMENT PERIOD 15-MAY-00 TO 14-NOV-00	IS	INTEREST SOLD	26-FEB-01	996 89	996 89		
FORD MTR CO DEL DD 6 375% 02/01/2029 DD 02/09/99	IT	INTEREST RECEIVED	01-FEB-01	637 50	637 50		
PAYMENT PERIOD 01-AUG-00 TO 31-JAN-01							

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PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IS	INTEREST SOLD	26-FEB-01	106 25	106 25		
FORD MTR CO DEL GLOBAL 7 450% 07/16/2031 DD 07/16/99	IB	INTEREST BOUGHT	22-OCT-01	409 75-	409 75-		
PAYMENT PERIOD 16-JUL-01 TO 24-OCT-01							
FORD MTR CR CO DISC 12/12/2000	IT	INTEREST RECEIVED	12-DEC-00	450 69	450 69		
PAYMENT PERIOD 10-NOV-00 TO 11-DEC-00							
FORD MTR CR CO DISC 01/12/2001	IT	INTEREST RECEIVED	12-JAN-01	1,373 00	1,373 00		
PAYMENT PERIOD 15-NOV-00 TO 11-JAN-01							
FORD MTR CR CO DISC 03/16/2001	IT	INTEREST RECEIVED	16-MAR-01	879 60	879 60		
PAYMENT PERIOD 01-FEB-01 TO 15-MAR-01							
FORD MTR CR CO GBL LANDMARK 7 875% 06/15/2010 DD 06/14/00	IT	INTEREST RECEIVED	15-DEC-00	791 88	791 88		
PAYMENT PERIOD 15-JUN-00 TO 14-DEC-00	IS	INTEREST SOLD	26-FEB-01	332 50	332 50		
PAYMENT PERIOD 15-DEC-00 TO 28-FEB-01							
GE CAP MTG SVCS 94-5 CL A4 6 500% 02/25/2024	IT	INTEREST RECEIVED	27-NOV-00	0 53	0 53		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
GE CAP MTG SVCS 94-11 CL A-1 6 500% 03/25/2024	IT	INTEREST RECEIVED	27-NOV-00	3 28	3 28		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							

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	IT	INTEREST RECEIVED	26-DEC-00	2 57	2 57		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	25-JAN-01	1 91	1 91		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	26-FEB-01	1 29	1 29		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IT	INTEREST RECEIVED	26-MAR-01	0 71	0 71		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01							
	IT	INTEREST RECEIVED	25-APR-01	0 16	0 16		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01							
GMAC COML MTG SEC 97-C2 CL A-3 6 544X 04/15/2027 DD 12/01/97	IT	INTEREST RECEIVED	15-NOV-00	300 94	300 94		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	15-DEC-00	300 94	300 94		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	16-JAN-01	300 94	300 94		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	15-FEB-01	300 94	300 94		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IS	INTEREST SOLD	22-FEB-01	260 85	260 85		
PAYMENT PERIOD 01-FEB-01 TO 26-FEB-01							
GMMA POOL 00780049 9 500X 11/15/2021 DD 01/01/95	IT	INTEREST RECEIVED	16-NOV-00	93 12	93 12		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							

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	IT	INTEREST RECEIVED	16-DEC-00	91 75	91 75		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	16-JAN-01	90 46	90 46		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	16-FEB-01	89 08	89 08		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IT	INTEREST RECEIVED	16-MAR-01	87 55	87 55		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01							
	IT	INTEREST RECEIVED	16-APR-01	86 16	86 16		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01							
	IT	INTEREST RECEIVED	24-MAY-01	83 86	83 86		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01							
	IT	INTEREST RECEIVED	18-JUN-01	81 94	81 94		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01							
	IT	INTEREST RECEIVED	16-JUL-01	80 23	80 23		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01							
	IT	INTEREST RECEIVED	16-AUG-01	77 86	77 86		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01							
	IS	INTEREST SOLD	14-SEP-01	56 23	56 23		
PAYMENT PERIOD 01-SEP-01 TO 23-SEP-01							
	IT	INTEREST RECEIVED	17-SEP-01	75 64	75 64		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01							
GMMA POOL 00780118 9 500X 08/15/2021 DD 04/01/95	IT	INTEREST RECEIVED	16-NOV-00	237 60	237 60		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							

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PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	18-DEC-00	233 45	233 45		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	16-JAN-01	229 51	229 51		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	16-FEB-01	226 52	226 52		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	16-MAR-01	223 21	223 21		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	16-APR-01	210 97	210 97		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	16-MAY-01	213 54	213 54		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	16-JUN-01	208 45	208 45		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	16-JUL-01	200 48	200 48		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	16-AUG-01	194 47	194 47		
PAYMENT PERIOD 01-SEP-01 TO 25-SEP-01	IS	INTEREST SOLD	14-SEP-01	141 20	141 20		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	17-SEP-01	189 99	189 99		
GNMA POOL 80780772 8 000X 12/15/2017 DD 06/01/98	IT	INTEREST RECEIVED	16-NOV-00	625 00	625 00		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							

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PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	18-DEC-00	616 91	616 91		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	16-JAN-01	610 42	610 42		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	16-FEB-01	601 75	601 75		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	16-MAR-01	590 99	590 99		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	16-APR-01	580 30	580 30		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	16-MAY-01	572 89	572 89		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	16-JUN-01	560 88	560 88		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	16-JUL-01	548 65	548 65		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	16-AUG-01	534 36	534 36		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	17-SEP-01	523 75	523 75		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01	IT	INTEREST RECEIVED	16-OCT-01	508 68	508 68		
PAYMENT PERIOD 01-OCT-01 TO 28-OCT-01	IS	INTEREST SOLD	24-OCT-01	464 13	464 13		

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GS MTO SECS CORP 11 98-01 A1 6 312X 04/13/2001 DD 05/01/98	IT	INTEREST RECEIVED	14-NOV-00	223 19	223 19		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	13-DEC-00	220 85	220 85		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	16-JAN-01	210 23	210 23		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	13-FEB-01	215 85	215 85		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IS	INTEREST SOLD	22-FEB-01	105 10	105 10		
PAYMENT PERIOD 01-FEB-01 TO 26-FEB-01							
GENERAL ELEC CAP DISC 04/16/2001	IT	INTEREST RECEIVED	16-APR-01	888 42	888 42		
PAYMENT PERIOD 18-SEP-00 TO 15-APR-01							
GENERAL ELEC CAP DISC 05/14/2001	IT	INTEREST RECEIVED	14-MAY-01	927 68	927 68		
PAYMENT PERIOD 16-MAR-01 TO 13-MAY-01							
GENERAL ELEC CAP DISC 06/13/2001	IT	INTEREST RECEIVED	15-JUN-01	1,138 90	1,138 90		
PAYMENT PERIOD 01-APR-01 TO 12-JUN-01							
GENERAL ELEC CAP DISC 07/16/2001	IT	INTEREST RECEIVED	16-JUL-01	1,169 35	1,169 35		
PAYMENT PERIOD 31-MAY-01 TO 15-JUL-01							
GENERAL EL CAP 5V DISC 02/12/2001	IT	INTEREST RECEIVED	12-FEB-01	1,443 98	1,443 98		
PAYMENT PERIOD 00-JAN-01 TO 11-FEB-01							

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GMAC DISC 11/22/2000	IT	INTEREST RECEIVED	22-NOV-00	1,722 60	1,722 60		
PAYMENT PERIOD 24-OCT-00 TO 21-NOV-00							
GMAC DISC 02/09/2001	IT	INTEREST RECEIVED	09-FEB-01	954 72	954 72		
PAYMENT PERIOD 17-JAN-01 TO 08-FEB-01							
GENERAL MTRS ACCEP CORP NT 7 500X 07/15/2005 DD 07/14/00	IS	INTEREST SOLD	11-DEC-00	781 25	781 25		
PAYMENT PERIOD 15-JUL-00 TO 13-DEC-00							
GLOBAL CROSSING SR NT 9 125X 11/15/2004 DD 05/15/00	IT	INTEREST RECEIVED	15-NOV-00	456 25	456 25		
PAYMENT PERIOD 15-MAY-00 TO 14-NOV-00							
	IS	INTEREST SOLD	06-APR-01	370 07	370 07		
PAYMENT PERIOD 15-NOV-00 TO 10-APR-01							
GOLDMAN SACHS GROUP INC SER B 7 800X 01/28/2010 DD 01/28/00	IB	INTEREST BOUGHT	09-MAY-01	927 35-	927 35-		
PAYMENT PERIOD 28-JAN-01 TO 14-MAY-01							
	IT	INTEREST RECEIVED	30-JUL-01	1,560 00	1,560 00		
PAYMENT PERIOD 28-JAN-01 TO 27-JUL-01							
GOODYEAR TIRE & RUBR CO NT 8 500X 03/15/2007 DD 03/17/00	IS	INTEREST SOLD	01-FEB-01	665 83	665 83		
PAYMENT PERIOD 15-SEP-00 TO 05-FEB-01							
	IS	INTEREST SOLD	06-FEB-01	340 00	340 00		
PAYMENT PERIOD 15-SEP-00 TO 06-FEB-01							
	IS	INTEREST SOLD	14-FEB-01	548 96	548 96		
PAYMENT PERIOD 15-SEP-00 TO 19-FEB-01							



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	IT	INTEREST RECEIVED	16-JAN-01	59 58	59 58		
PAYMENT PERIOD 15-DEC-00 TO 14-JAN-01							
	IT	INTEREST RECEIVED	15-FEB-01	57 75	57 75		
PAYMENT PERIOD 15-JAN-01 TO 14-FEB-01							
	IS	INTEREST SOLD	06-MAR-01	42 77	42 77		
PAYMENT PERIOD 15-FEB-01 TO 07-MAR-01							
GREENPOINT CR LLC 99-5 A-5 7 820X 12/15/2029 DD 11/01/99	IT	INTEREST RECEIVED	15-NOV-00	423 58	423 58		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	15-DEC-00	423 58	423 58		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	16-JAN-01	423 58	423 58		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	15-FEB-01	423 58	423 58		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IS	INTEREST SOLD	20-FEB-01	14 12	14 12		
PAYMENT PERIOD 01-FEB-01 TO 01-MAR-01							
	IT	INTEREST RECEIVED	15-MAR-01	423 58	423 58		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01							
GREENPOINT MFD HSG 99-3 IA-7 7 270X 06/15/2029 DD 05/27/99	IT	INTEREST RECEIVED	15-NOV-00	424 08	424 08		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	15-DEC-00	424 08	424 08		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							

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	IT	INTEREST RECEIVED	16-JAN-01	424 08	424 08		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	15-FEB-01	424 08	424 08		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IS	INTEREST SOLD	20-FEB-01	14 14	14 14		
PAYMENT PERIOD 01-FEB-01 TO 01-MAR-01							
	IT	INTEREST RECEIVED	15-MAR-01	424 08	424 08		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01							
HELLER FINL INC MTN TR 00242 5 746X 02/26/2007 DD 02/26/99	IT	INTEREST RECEIVED	26-FEB-01	2,298 40	2,298 40		
PAYMENT PERIOD 26-AUG-00 TO 25-FEB-01							
HERTZ CORP NTS 7 000X 05/01/2002 DD 05/09/97	IT	INTEREST RECEIVED	01-NOV-00	2,625 00	2,625 00		
PAYMENT PERIOD 01-MAY-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	01-MAY-01	2,625 00	2,625 00		
PAYMENT PERIOD 01-NOV-00 TO 30-APR-01							
HOUSEHOLD FINANCE CORP NTS 6 500X 11/15/2008 DD 11/15/98	IB	INTEREST BOUGHT	25-JUL-01	473 96-	473 96-		
PAYMENT PERIOD 15-MAY-01 TO 29-JUL-01							
	IB	INTEREST BOUGHT	28-SEP-01	622 92-	622 92-		
PAYMENT PERIOD 15-MAY-01 TO 02-OCT-01							
HOUSEHOLD FIN CORP NT 7 200X 07/15/2006 DD 07/15/99	IB	INTEREST BOUGHT	15-NOV-00	1,089 00-	1,089 00-		
PAYMENT PERIOD 15-JUL-00 TO 15-NOV-00							



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J P MORGAN CHASE DISC 06/15/2001 PAYMENT PERIOD 15-MAY-01 TO 12-JUN-01	IT	INTEREST RECEIVED	15-JUN-01	1,133 30	1,133 30		
J P MORGAN CHASE & CO GBL NT 6 750% 02/01/2011 DD 01/30/01 PAYMENT PERIOD 01-FEB-01 TO 18-APR-01	IB	INTEREST BOUGHT	11-APR-01	505 31-	505.31-		
PAYMENT PERIOD 01-FEB-01 TO 17-APR-01	IB	INTEREST BOUGHT	12-APR-01	438 75-	438 75-		
PAYMENT PERIOD 01-FEB-01 TO 20-JUN-01	IS	INTEREST SOLD	18-JUN-01	1,189 69	1,189 69		
PAYMENT PERIOD 01-FEB-01 TO 25-JUN-01	IB	INTEREST BOUGHT	21-JUN-01	418 62-	418 62-		
PAYMENT PERIOD 01-FEB-01 TO 15-JUL-01	IB	INTEREST BOUGHT	11-JUL-01	155 63-	155.63-		
PAYMENT PERIOD 01-FEB-01 TO 19-JUL-01	IB	INTEREST BOUGHT	17-JUL-01	159 37-	159 37-		
PAYMENT PERIOD 01-FEB-01 TO 19-JUL-01	IB	INTEREST BOUGHT	17-JUL-01	159 38-	159 38-		
PAYMENT PERIOD 01-FEB-01 TO 22-JUL-01	IB	INTEREST BOUGHT	18-JUL-01	162 19-	162 19-		
PAYMENT PERIOD 01-FEB-01 TO 31-JUL-01	IT	INTEREST RECEIVED	01-AUG-01	1,866.56	1,866 56		
PAYMENT PERIOD 01-AUG-01 TO 05-AUG-01	IB	INTEREST BOUGHT	01-AUG-01	9 37-	9 37-		

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PAYMENT PERIOD 01-AUG-01 TO 01-OCT-01	IS	INTEREST SOLD	27-SEP-01	171.56	171 56		
KEYCORP CAP III CAP SECS 7 750% 07/15/2029 DD 07/15/99 PAYMENT PERIOD 15-JUL-00 TO 14-JAN-01	IT	INTEREST RECEIVED	16-JAN-01	775 00	775.00		
PAYMENT PERIOD 15-JAN-01 TO 16-APR-01	IS	INTEREST SOLD	11-APR-01	396 11	396 11		
KOREA REP BDS 8 875% 04/15/2000 DD 04/17/98 PAYMENT PERIOD 15-OCT-00 TO 19-FEB-01	IS	INTEREST SOLD	14-FEB-01	924 48	924 48		
LB COML CONDUIT MTO TR 1998-C1 6 330% 02/18/2030 DD 02/01/98 PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	28-NOV-00	140.78	148 78		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	18-DEC-00	139 71	139.71		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	18-JAN-01	191 77	191.77		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	20-FEB-01	143 61	143 61		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	19-MAR-01	132 03	132 03		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	18-APR-01	130 40	130.40		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	18-MAY-01	135.68	135 68		

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SECURITY DESCRIPTION	TRAM CODE	TRANSACTION DESCRIPTION	PAYMENT/EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	16-JUN-01	126 85	126 85		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	16-JUL-01	125 72	125 72		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	20-AUG-01	128 76	128 76		
PAYMENT PERIOD 01-AUG-01 TO 29-AUG-01	IS	INTEREST SOLD	27-AUG-01	118 34	118 34		
LEHMAN BROS HLDGS INC MT 7 875X 08/15/2010 DD 08/15/00	IB	INTEREST BOUGHT	31-MAY-01	1,564 06-	1,564 06-		
PAYMENT PERIOD 15-FEB-01 TO 04-JUN-01	IT	INTEREST RECEIVED	15-AUG-01	2,559 38	2,559 38		
PAYMENT PERIOD 15-AUG-01 TO 01-NOV-01	*IS	INTEREST SOLD	30-OCT-01	757 97	0 00		
LIBERTY MEDIA CORP SR DEB 8 250X 02/01/2030 DD 02/02/00	IT	INTEREST RECEIVED	01-FEB-01	2,062 50	2,062 50		
PAYMENT PERIOD 01-AUG-00 TO 31-JAN-01	IS	INTEREST SOLD	26-APR-01	412 50	412 50		
PAYMENT PERIOD 01-FEB-01 TO 30-APR-01	IT	INTEREST RECEIVED	01-AUG-01	1,237 50	1,237 50		
PAYMENT PERIOD 01-FEB-01 TO 31-JUL-01	IT	INTEREST RECEIVED	16-JUL-01	2,192 19	2,192 19		
MBNA CR CARD MASTER TR 01-1 A 5 750X 10/15/2000 DD 05/31/01	IT	INTEREST RECEIVED					
PAYMENT PERIOD 15-JUN-01 TO 14-JUL-01							

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SECURITY DESCRIPTION	TRAM CODE	TRANSACTION DESCRIPTION	PAYMENT/EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PAYMENT PERIOD 15-JUL-01 TO 14-AUG-01	IT	INTEREST RECEIVED	15-AUG-01	1,461 46	1,461 46		
PAYMENT PERIOD 15-AUG-01 TO 14-SEP-01	IT	INTEREST RECEIVED	17-SEP-01	1,461 46	1,461 46		
PAYMENT PERIOD 15-SEP-01 TO 14-OCT-01	IT	INTEREST RECEIVED	15-OCT-01	1,461 46	1,461 46		
MMI CAP TR I CAP SECS SER B 7 625X 12/15/2027 DD 12/23/97	IT	INTEREST RECEIVED	15-DEC-00	2,668 75	2,668 75		
PAYMENT PERIOD 15-JUN-00 TO 14-DEC-00	IS	INTEREST SOLD	05-APR-01	1,705 03	1,705 03		
PAYMENT PERIOD 15-DEC-00 TO 09-APR-01	IS	INTEREST SOLD	02-AUG-01	165 17	165 17		
MARCONI PLC BD 8 375X 09/15/2030 DD 09/19/00	IT	INTEREST RECEIVED	15-MAR-01	2,661 39	2,661 39		
PAYMENT PERIOD 19-SEP-00 TO 14-MAR-01	IS	INTEREST SOLD	06-SEP-01	204 72	204 72		
PAYMENT PERIOD 15-MAR-01 TO 06-AUG-01	IS	INTEREST SOLD	06-SEP-01	204 72	204 72		
PAYMENT PERIOD 15-MAR-01 TO 10-SEP-01	IT	INTEREST RECEIVED	17-SEP-01	2,303 13	2,303 13		
PAYMENT PERIOD 15-MAR-01 TO 14-SEP-01	IS	INTEREST SOLD	17-OCT-01	301 27	301 27		
PAYMENT PERIOD 15-SEP-01 TO 21-OCT-01	IS	INTEREST SOLD	17-OCT-01	301 27	301 27		
HARRIOT INTL NTS SER D 8 125X 04/01/2005 DD 03/27/00	IT	INTEREST RECEIVED	02-APR-01	2,437 50	2,437 50		
PAYMENT PERIOD 01-OCT-00 TO 31-MAR-01							

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SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IT	INTEREST RECEIVED	01-OCT-01	2,437 50	2,437 50		
PAYMENT PERIOD 01-APR-01 TO 30-SEP-01							
MERRILL LYNCH CO DISC 11/20/2000	IT	INTEREST RECEIVED	20-NOV-00	1,130 25	1,130 25		
PAYMENT PERIOD 20-OCT-00 TO 19-NOV-00							
MERRILL LYNCH & CO MTN TR00210 5 550X 06/15/2004 DD 06/12/01	IS	INTEREST SOLD	25-SEP-01	066 40	066 40		
PAYMENT PERIOD 15-JUN-01 TO 27-SEP-01							
MORGAN J P COML MTD 97-C5 A2 7 069X 09/15/2029 DD 09/01/97	IT	INTEREST RECEIVED	15-NOV-00	235 63	235 63		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	15-DEC-00	235 63	235 63		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	15-JAN-01	235 63	235 63		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	15-FEB-01	235 63	235 63		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IT	INTEREST RECEIVED	15-MAR-01	235 63	235 63		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01							
	IT	INTEREST RECEIVED	16-APR-01	235 63	235 63		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01							
	IT	INTEREST RECEIVED	15-MAY-01	235 63	235 63		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01							
	IS	INTEREST SOLD	12-JUN-01	149 25	149 25		
PAYMENT PERIOD 01-JUN-01 TO 19-JUN-01							

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	IT	INTEREST RECEIVED	15-JUN-01	235 63	235 63		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01							
MORGAN ST DEAN WITTER SR UNSUB 5 625X 01/20/2004 DD 01/20/99	IT	INTEREST RECEIVED	22-JAN-01	2,250 00	2,250 00		
PAYMENT PERIOD 20-JUL-00 TO 19-JAN-01							
	IS	INTEREST SOLD	18-APR-01	1,162 50	1,162 50		
PAYMENT PERIOD 20-JAN-01 TO 22-APR-01							
MORGAN STANLEY DW & CO GL NT 4 180X 04/15/2004 DD 04/25/01	IT	INTEREST RECEIVED	15-OCT-01	2,477 20	2,477 20		
PAYMENT PERIOD 23-APR-01 TO 14-OCT-01							
MORGAN STANLEY CAP I INC COML 4 590X 10/03/2030 DD 10/01/97	IT	INTEREST RECEIVED	03-NOV-00	174 62	174 62		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	05-DEC-00	174 06	174 06		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	04-JAN-01	173 50	173 50		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	05-FEB-01	172 94	172 94		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IT	INTEREST RECEIVED	05-MAR-01	172 37	172 37		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01							
	IT	INTEREST RECEIVED	04-APR-01	171 80	171 80		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01							
	IT	INTEREST RECEIVED	03-MAY-01	171 22	171 22		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01							

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	IS	INTEREST SOLD	24-MAY-01	171 19	171 19		
PAYMENT PERIOD 01-MAY-01 TO 30-MAY-01							
MORGAN STANLEY CAP I 97-ALIC 6 440% 01/15/2028 DD 12/01/97	IT	INTEREST RECEIVED	15-NOV-00	104 10	104 10		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	15-DEC-00	103 67	103 67		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	16-JAN-01	190 78	190 78		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	15-FEB-01	63 63	63 63		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IT	INTEREST RECEIVED	15-MAR-01	63 24	63 24		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01							
	IT	INTEREST RECEIVED	16-APR-01	62 85	62 85		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01							
	IT	INTEREST RECEIVED	15-MAY-01	62 30	62 30		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01							
	IT	INTEREST RECEIVED	15-JUN-01	61 94	61 94		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01							
	IT	INTEREST RECEIVED	16-JUL-01	61 50	61 50		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01							
	IS	INTEREST SOLD	31-JUL-01	33 01	33 01		
PAYMENT PERIOD 01-AUG-01 TO 16-AUG-01							

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	IT	INTEREST RECEIVED	24-AUG-01	61 21	61 21		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01							
MORGAN STANLEY CAP I 97-ALIC 5 990% 01/15/2028 DD 12/01/97	IT	INTEREST RECEIVED	15-NOV-00	183 24	183 24		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	15-DEC-00	182 68	182 68		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	16-JAN-01	182 11	182 11		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	15-FEB-01	181 54	181 54		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IT	INTEREST RECEIVED	15-MAR-01	180 97	180 97		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01							
	IT	INTEREST RECEIVED	16-APR-01	180 39	180 39		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01							
	IT	INTEREST RECEIVED	15-MAY-01	179 61	179 61		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01							
	IT	INTEREST RECEIVED	15-JUN-01	179 22	179 22		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01							
	IT	INTEREST RECEIVED	16-JUL-01	178 62	178 62		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01							
	IS	INTEREST SOLD	31-JUL-01	11 91	11 91		
PAYMENT PERIOD 01-AUG-01 TO 02-AUG-01							

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	IT	INTEREST RECEIVED	15-AUG-01	178 02	178 02		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01							
MORGAN STANLEY CAP 98-XL1 A1 6 220X 06/03/2030 DD 06/01/98	IT	INTEREST RECEIVED	03-NOV-00	247.22	247 22		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	05-DEC-00	245.85	245 85		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	05-JAN-01	244 29	244 29		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	05-FEB-01	352 35	352 35		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							
	IT	INTEREST RECEIVED	05-MAR-01	229 75	229 75		
PAYMENT PERIOD 01-FEB-01 TO 20-FEB-01							
	IT	INTEREST RECEIVED	04-APR-01	227 80	227 80		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01							
	IT	INTEREST RECEIVED	05-MAY-01	226 48	226 40		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01							
	IS	INTEREST SOLD	15-MAY-01	127 96	127 96		
PAYMENT PERIOD 01-MAY-01 TO 17-MAY-01							
MORTON INTL INC CR SENSITIVE DB 9 250X 06/01/2020	IT	INTEREST RECEIVED	01-DEC-00	1,387 50	1,387 50		
PAYMENT PERIOD 01-JUN-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	01-JUN-01	1,387 50	1,387 50		
PAYMENT PERIOD 01-DEC-00 TO 31-MAY-01							

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<u>SECURITY DESCRIPTION</u>	<u>TRAN CODE</u>	<u>TRANSACTION DESCRIPTION</u>	<u>PAYMENT/EFFECTIVE DATE</u>	<u>TRADE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>SETTLE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>CURRENCY BASE COST</u>	<u>CURRENCY GAIN/LOSS</u>
NATIONWIDE HLTH PPTYS MTN 6 680X 03/01/2001 DD 03/01/98	IT	INTEREST RECEIVED	01-MAR-01	974 17	974 17		
PAYMENT PERIOD 01-OCT-00 TO 28-FEB-01							
NEW YORK NY TAXABLE SER E 6 650X 08/01/2001 DD 11/21/96	IT	INTEREST RECEIVED	01-FEB-01	997 50	997 50		
PAYMENT PERIOD 01-AUG-00 TO 31-JAN-01							
	IT	INTEREST RECEIVED	01-AUG-01	997 50	997 50		
PAYMENT PERIOD 01-FEB-01 TO 31-JUL-01							
NEW YORK ST DORM AUTH REVS TAX 6 840X 10/01/2002 DD 10/15/96	IS	INTEREST SOLD	13-FEB-01	1,026 00	1,026 00		
PAYMENT PERIOD 01-OCT-00 TO 15-FEB-01							
NEWCOURT REC TR 97-1 NTS CL A4 6 193X 05/20/2005 DD 11/20/97	IT	INTEREST RECEIVED	20-NOV-00	70 88	70 88		
PAYMENT PERIOD 20-OCT-00 TO 19-NOV-00							
	IT	INTEREST RECEIVED	20-DEC-00	65 57	65 57		
PAYMENT PERIOD 20-NOV-00 TO 19-DEC-00							
	IT	INTEREST RECEIVED	22-JAN-01	60 72	60 72		
PAYMENT PERIOD 20-DEC-00 TO 19-JAN-01							
	IT	INTEREST RECEIVED	20-FEB-01	54 93	54 93		
PAYMENT PERIOD 20-JAN-01 TO 19-FEB-01							
	IT	INTEREST RECEIVED	20-MAR-01	49 74	49 74		
PAYMENT PERIOD 20-FEB-01 TO 19-MAR-01							
	IT	INTEREST RECEIVED	20-APR-01	47 19	47 19		
PAYMENT PERIOD 20-MAR-01 TO 19-APR-01							

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NEXTEL COMMUNS INC SR SERIAL 9 375X 11/15/2009 DD 11/12/99	FC	INTEREST BOUGHT	01-NOV-00	0 00	640 44-		
	IT	INTEREST RECEIVED	15-NOV-00	703 13	703 13		
PAYMENT PERIOD 15-MAY-00 TO 14-NOV-00							
	IS	INTEREST SOLD	15-DEC-00	132 01	132 01		
PAYMENT PERIOD 15-NOV-00 TO 10-DEC-00							
NOBLE AFFILIATES 7 250X 08/01/2097 DD 08/01/97	IT	INTEREST RECEIVED	01-FEB-01	543 75	543 75		
PAYMENT PERIOD 01-AUG-00 TO 31-JAN-01							
	IS	INTEREST SOLD	22-MAR-01	169 17	169 17		
PAYMENT PERIOD 01-FEB-01 TO 26-MAR-01							
NORTH CAROLINA EASTN MUN SER C 6 220X 01/01/2001 DD 05/01/99	IT	INTEREST RECEIVED	02-JAN-01	622 00	622 00		
PAYMENT PERIOD 01-JUL-00 TO 31-DEC-00							
OKLAHOMA DEV FIN AUTH SER B 6 820X 08/15/2002 DD 03/01/99	IT	INTEREST RECEIVED	15-FEB-01	511 50	511 50		
PAYMENT PERIOD 15-AUG-00 TO 14-FEB-01							
	IS	INTEREST SOLD	05-APR-01	156 29	156 29		
PAYMENT PERIOD 15-FEB-01 TO 09-APR-01							
OMEGA HEALTHCARE INVS INC NTS 6 950X 06/15/2002 DD 06/10/98	IT	INTEREST RECEIVED	15-DEC-00	1,216 25	1,216 25		
PAYMENT PERIOD 15-JUN-00 TO 14-DEC-00							
	IS	INTEREST SOLD	00-JAN-01	75 29	75 29		
PAYMENT PERIOD 15-DEC-00 TO 10-JAN-01							

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SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT / EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
	IS	INTEREST SOLD	11-JAN-01	123 56	123 56		
PAYMENT PERIOD 15-DEC-00 TO 16-JAN-01							
PACIFIC GAS & ELEC SR NT 144A 7 375X 11/01/2005 DD 11/01/00	IB	INTEREST BOUGHT	11-DEC-00	220 23-	220 23-		
PAYMENT PERIOD 01-NOV-00 TO 13-DEC-00							
	IS	INTEREST SOLD	11-JAN-01	309 24	309 24		
PAYMENT PERIOD 01-NOV-00 TO 16-JAN-01							
PHILIP MORRIS COS DISC 02/05/2001	IT	INTEREST RECEIVED	05-FEB-01	1,062 16	1,062 16		
PAYMENT PERIOD 17-JAN-01 TO 04-FEB-01							
PHILIP MORRIS COS DISC 04/20/2001	IT	INTEREST RECEIVED	20-APR-01	078 40	078 40		
PAYMENT PERIOD 01-FEB-01 TO 19-APR-01							
PHILLIPS PETE CO NT 8 750X 05/25/2010 DD 05/25/00	IT	INTEREST RECEIVED	27-NOV-00	2,406 25	2,406 25		
PAYMENT PERIOD 25-MAY-00 TO 24-NOV-00							
	IT	INTEREST RECEIVED	25-MAY-01	2,406 25	2,406 25		
PAYMENT PERIOD 25-NOV-00 TO 24-MAY-01							
PROVIDENT EQUIP LEASE 98-A A-3 5 800X 04/25/2004 DD 09/30/98	IT	INTEREST RECEIVED	27-NOV-00	49 61	49 61		
PAYMENT PERIOD 25-OCT-00 TO 24-NOV-00							
	IT	INTEREST RECEIVED	26-DEC-00	44 43	44 43		
PAYMENT PERIOD 25-NOV-00 TO 26-DEC-00							
	IT	INTEREST RECEIVED	25-JAN-01	38 30	38 30		
PAYMENT PERIOD 25-DEC-00 TO 24-JAN-01							

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	IT	INTEREST RECEIVED	26-FEB-01	34 78	34 78		
PAYMENT PERIOD 25-JAN-01 TO 24-FEB-01							
	IT	INTEREST RECEIVED	28-MAR-01	30 51	30 51		
PAYMENT PERIOD 25-FEB-01 TO 24-MAR-01							
	IS	INTEREST SOLD	23-APR-01	0 78	0 78		
PAYMENT PERIOD 25-MAR-01 TO 25-APR-01							
	IT	INTEREST RECEIVED	25-APR-01	26 67	26 67		
PAYMENT PERIOD 25-MAR-01 TO 24-APR-01							
PRUDENTIAL FDG CP DISC 03/14/2001	IT	INTEREST RECEIVED	14-MAR-01	1,517 31	1,517.31		
PAYMENT PERIOD 14-FEB-01 TO 15-MAR-01							
PRUDENTIAL FDG CP DISC 05/14/2001	IT	INTEREST RECEIVED	14-MAY-01	893 62	893 62		
PAYMENT PERIOD 19-APR-01 TO 13-MAY-01							
PRUDENTIAL SECS MTG 98-C1 CL A 6 105X 11/15/2002 DD 08/01/98	IT	INTEREST RECEIVED	17-NOV-00	67 11	67 11		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	21-NOV-00	10 22	10 22		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00							
	IT	INTEREST RECEIVED	15-DEC-00	60 34	60 34		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00							
	IT	INTEREST RECEIVED	18-JAN-01	56 87	56 87		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00							
	IT	INTEREST RECEIVED	16-FEB-01	53 48	53 48		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01							

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	IT	INTEREST RECEIVED	17-APR-01	43 24	43 24		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01							
	IT	INTEREST RECEIVED	24-APR-01	68 44	68 44		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01							
	IT	INTEREST RECEIVED	17-MAY-01	39 80	39 80		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01							
	IS	INTEREST SOLD	18-JUN-01	21 59	21 59		
PAYMENT PERIOD 01-JUN-01 TO 19-JUN-01							
	IT	INTEREST RECEIVED	08-AUG-01	36 24	36 24		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01							
PSINET INC SR NT 10 000X 02/15/2005 DD 04/15/98	IT	INTEREST RECEIVED	15-FEB-01	750.00	750 00		
PAYMENT PERIOD 15-AUG-00 TO 14-FEB-01							
	IS	INTEREST SOLD	14-MAR-01	141 67	141 67		
PAYMENT PERIOD 15-FEB-01 TO 18-MAR-01							
QUEBEC PROV CDA NT 7 500X 09/15/2029 DD 09/15/99	IB	INTEREST BOUGHT	18-APR-01	318 27-	318 27-		
PAYMENT PERIOD 15-MAR-01 TO 22-APR-01							
	IT	INTEREST RECEIVED	17-SEP-01	1,500 00	1,500 00		
PAYMENT PERIOD 15-MAR-01 TO 14-SEP-01							
QUEST CAP FDG INC GTD NT 7 900X 08/15/2010 DD 02/15/01	IB	INTEREST BOUGHT	31-MAY-01	1,569 85-	1,569 85-		
PAYMENT PERIOD 15-FEB-01 TO 04-JUN-01							
	IT	INTEREST RECEIVED	15-AUG-01	2,567 50	2,567 50		
PAYMENT PERIOD 15-FEB-01 TO 14-AUG-01							

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PAYMENT PERIOD 15-AUG-01 TO 01-OCT-01	IB	INTEREST BOUGHT	27-SEP-01	206 28-	206 28-		
ROHM & HAAS CO NT 7 400X 07/15/2000 DD 07/06/99	IT	INTEREST RECEIVED	16-JAN-01	1,295 00	1,295 00		
PAYMENT PERIOD 15-JUL-00 TO 14-JAN-01	IS	INTEREST SOLD	18-JAN-01	57 56	57 56		
SALOMON SMITH DISC 01/16/2001	IT	INTEREST RECEIVED	16-JAN-01	3,372 60	3,372.60		
PAYMENT PERIOD 01-NOV-00 TO 15-JAN-01	IT	INTEREST RECEIVED	12-FEB-01	1,441 41	1,441.41		
SALOMON SMITH DISC 02/12/2001	IT	INTEREST RECEIVED	16-APR-01	448 63	448.63		
PAYMENT PERIOD 21-MAR-01 TO 15-APR-01	IT	INTEREST RECEIVED	30-NOV-00	828 13	828 13		
SALOMON INC MTN 8 SR 00070 6 525X 11/30/2000 DD 11/21/96	IT	INTEREST RECEIVED	13-APR-01	392 47	392 47		
PAYMENT PERIOD 21-MAR-01 TO 12-APR-01	IT	INTEREST RECEIVED	16-JUL-01	1,169 35	1,169 35		
SAN PAOLO US FINL DISC 04/13/2001	IT	INTEREST RECEIVED					
PAYMENT PERIOD 21-MAR-01 TO 12-APR-01	IT	INTEREST RECEIVED					
SAN PAOLO US FINL DISC 07/16/2001	IT	INTEREST RECEIVED					
PAYMENT PERIOD 15-JUN-01 TO 15-JUL-01							

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SANNA BK LTD N Y BRH SUB NT 7 400X 06/15/2011 DD 06/15/01	IB	INTEREST BOUGHT	18-JUN-01	55.50-	55 50-		
PAYMENT PERIOD 15-JUN-01 TO 20-JUN-01	IS	INTEREST SOLD	21-JUN-01	53 92	53 92		
PAYMENT PERIOD 15-JUN-01 TO 25-JUN-01	IS	INTEREST SOLD	11-JUL-01	31 86	31 86		
PAYMENT PERIOD 15-JUN-01 TO 15-JUL-01	IS	INTEREST SOLD	17-JUL-01	35 97	35.97		
PAYMENT PERIOD 15-JUN-01 TO 19-JUL-01	IS	INTEREST SOLD	17-JUL-01	35 97	35 97		
PAYMENT PERIOD 15-JUN-01 TO 19-JUL-01	IS	INTEREST SOLD	18-JUL-01	39 86	39 86		
PAYMENT PERIOD 15-JUN-01 TO 22-JUL-01	IS	INTEREST SOLD	01-AUG-01	104 83	104.83		
PAYMENT PERIOD 15-JUN-01 TO 05-AUG-01	IS	INTEREST SOLD	15-NOV-00	765 00	765 00		
SEARS ROEBUCK ACCEP CORP MTN 6.120X 12/13/2001 DD 12/13/95	IT	INTEREST RECEIVED	09-APR-01	624 75	624.75		
PAYMENT PERIOD 15-NOV-00 TO 11-APR-01	IT	INTEREST RECEIVED	01-DEC-00	1,137 50	1,137 50		
SEARS ROEBUCK ACCEP CORP SR NT 6.500X 12/01/2028 DD 11/24/98	IT	INTEREST RECEIVED	09-MAY-01	1,030.07	1,030 07		
PAYMENT PERIOD 01-DEC-00 TO 30-NOV-00	IS	INTEREST SOLD					
PAYMENT PERIOD 01-DEC-00 TO 13-MAY-01							

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SPRINT CAP CORP 6 875X 11/15/2028 DD 11/16/98	IT	INTEREST RECEIVED	15-NOV-00	3,093 75	3,093 75		
PAYMENT PERIOD 15-MAY-00 TO 14-NOV-00							
	IT	INTEREST RECEIVED	15-MAY-01	3,093 75	3,093 75		
PAYMENT PERIOD 15-NOV-00 TO 14-MAY-01							
STANDARD PAC CORP NEW SR MT 9 500X 09/15/2010 DD 09/08/00	IS	INTEREST SOLD	08-JAN-01	973 75	973 75		
PAYMENT PERIOD 15-SEP-00 TO 10-JAN-01							
STATE STR BOSTON DISC 06/13/2001	IT	INTEREST RECEIVED	15-JUN-01	1,133 50	1,133 30		
PAYMENT PERIOD 15-MAY-01 TO 12-JUN-01							
STRUCTURED ASSET 97-LLI CL A-1 6 790X 10/12/2034 DD 10/10/97	IT	INTEREST RECEIVED	14-NOV-00	209 04	209 04		
PAYMENT PERIOD 10-OCT-00 TO 09-NOV-00							
	IT	INTEREST RECEIVED	13-DEC-00	209 32	209 32		
PAYMENT PERIOD 10-NOV-00 TO 09-DEC-00							
	IT	INTEREST RECEIVED	12-JAN-01	200 00	200 00		
PAYMENT PERIOD 10-DEC-00 TO 09-JAN-01							
	IT	INTEREST RECEIVED	14-FEB-01	200 20	200 20		
PAYMENT PERIOD 10-JAN-01 TO 09-FEB-01							
	IT	INTEREST RECEIVED	14-MAR-01	207 76	207 76		
PAYMENT PERIOD 10-FEB-01 TO 09-MAR-01							
	IT	INTEREST RECEIVED	12-APR-01	207 23	207 23		
PAYMENT PERIOD 10-APR-01 TO 09-MAY-01							

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	IS	INTEREST SOLD	24-MAY-01	137 95	137 95		
PAYMENT PERIOD 10-MAY-01 TO 29-MAY-01							
SUMMIT PPTYS MTN BTR 00005 7 870X 10/20/2003 DD 10/20/00	IT	INTEREST RECEIVED	20-APR-01	2,164 25	2,164 25		
PAYMENT PERIOD 20-OCT-00 TO 19-APR-01							
	IT	INTEREST RECEIVED	22-OCT-01	2,164 25	2,164 25		
PAYMENT PERIOD 20-APR-01 TO 19-OCT-01							
TCI COMMUNICATIONS INC DEB 7 875X 02/15/2026 DD 02/14/96	IB	INTEREST BOUGHT	06-NOV-00	026 07-	026 07-		
PAYMENT PERIOD 15-AUG-00 TO 08-NOV-00							
	IT	INTEREST RECEIVED	15-FEB-01	1,771 00	1,771 00		
PAYMENT PERIOD 15-AUG-00 TO 14-FEB-01							
	IT	INTEREST RECEIVED	15-AUG-01	1,771 00	1,771 00		
PAYMENT PERIOD 15-FEB-01 TO 14-AUG-01							
TELEFONICA EUROPE B V US MT 7 750X 09/15/2010 DD 09/21/00	IT	INTEREST RECEIVED	15-MAR-01	1,311 04	1,311 04		
PAYMENT PERIOD 21-SEP-00 TO 14-MAR-01							
	IS	INTEREST SOLD	14-MAY-01	467 15	467 15		
PAYMENT PERIOD 15-MAR-01 TO 16-MAY-01							
TIME WARNER ENTMT CO LP SR DEB 8 375X 03/15/2023	IB	INTEREST BOUGHT	26-FEB-01	2,510 17-	2,510 17-		
PAYMENT PERIOD 15-SEP-00 TO 20-FEB-01							
	IT	INTEREST RECEIVED	15-MAR-01	2,721 00	2,721 00		
PAYMENT PERIOD 15-SEP-00 TO 14-MAR-01							

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PAYMENT PERIOD 15-MAR-01 TO 14-SEP-01	IT	INTEREST RECEIVED	17-SEP-01	2,721 88	2,721 88		
TRANSAMERICA FIN CORP SR 00216 6 880X 12/14/2001 DD 12/14/99	IT	INTEREST RECEIVED	14-DEC-00	2,720 00	2,720 00		
PAYMENT PERIOD 14-JUN-00 TO 13-DEC-00	IS	INTEREST SOLD	09-APR-01	1,785 11	1,785 11		
PAYMENT PERIOD 14-DEC-00 TO 11-APR-01	IS	INTEREST SOLD	01-MAR-01	1,181 25	1,181 25		
TRIMET CORP REALTY TRUST MTS 6 750X 05/01/2003 DD 02/27/98	IT	INTEREST RECEIVED	01-MAR-01	1,181 25	1,181 25		
PAYMENT PERIOD 01-SEP-00 TO 28-FEB-01	IS	INTEREST SOLD	28-JUN-01	800 63	800 63		
PAYMENT PERIOD 01-MAR-01 TO 02-JUL-01	IS	INTEREST SOLD	15-DEC-00	587.50	587 50		
TURKIYE CUMHURİYETİ BD 11.750X 06/15/2010 DD 06/15/00	IT	INTEREST RECEIVED	15-DEC-00	587.50	587 50		
PAYMENT PERIOD 15-JUN-00 TO 14-DEC-00	IS	INTEREST SOLD	14-FEB-01	212 15	212 15		
PAYMENT PERIOD 15-DEC-00 TO 19-FEB-01	IS	INTEREST SOLD	14-DEC-00	58.33	58 33		
TYCO INTL GROUP SA CO GUARANT 7 880X 06/15/2028 DD 06/09/98	IS	INTEREST SOLD	14-DEC-00	58.33	58 33		
PAYMENT PERIOD 15-DEC-00 TO 18-DEC-00	IT	INTEREST RECEIVED	15-DEC-00	2,625.00	2,625 00		
PAYMENT PERIOD 15-JUN-00 TO 14-DEC-00	IT	INTEREST RECEIVED	15-DEC-00	2,625.00	2,625 00		
TYCO INTL GROUP S A GTD NT 6 375X 02/15/2006 DD 02/21/01	IB	INTEREST BOUGHT	28-APR-01	1,190 00-	1,190 00-		
PAYMENT PERIOD 21-FEB-01 TO 24-APR-01							

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PAYMENT PERIOD 21-FEB-01 TO 14-AUG-01	IT	INTEREST RECEIVED	15-AUG-01	3,235.31	3,235 31		
UBS FIN DEL INC DISC 06/13/2001	IT	INTEREST RECEIVED	15-JUN-01	1,138.90	1,138 90		
PAYMENT PERIOD 05-JAN-01 TO 12-JUN-01	IB	INTEREST BOUGHT	18-JAN-01	638 61-	638 61-		
UNION CAMP CORP NT 9 500X 03/15/2002	IT	INTEREST RECEIVED	15-MAR-01	950.00	950 00		
PAYMENT PERIOD 15-SEP-00 TO 14-MAR-01	IS	INTEREST SOLD	09-APR-01	142.50	142 50		
PAYMENT PERIOD 15-MAR-01 TO 11-APR-01	IS	INTEREST SOLD	09-MAY-01	599.21	599 21		
UNION TANK MTN #TR 00013 5 910X 05/01/2002 DD 05/03/99	IT	INTEREST RECEIVED	01-MAR-01	1,477 50	1,477 50		
PAYMENT PERIOD 01-SEP-00 TO 28-FEB-01	IS	INTEREST SOLD	09-MAY-01	599.21	599 21		
PAYMENT PERIOD 01-MAR-01 TO 13-MAY-01	IB	INTEREST BOUGHT	21-FEB-01	186.11-	186.11-		
UNITED MEXICAN MTN #TR 00006 8.375X 01/14/2011 DD 01/18/01	IB	INTEREST BOUGHT	21-FEB-01	186.11-	186.11-		
PAYMENT PERIOD 16-JAN-01 TO 25-FEB-01	IB	INTEREST BOUGHT	21-MAR-01	407 12-	407.12-		
PAYMENT PERIOD 16-JAN-01 TO 25-MAR-01	IB	INTEREST BOUGHT	21-MAR-01	407 12-	407.12-		
PAYMENT PERIOD 16-JAN-01 TO 25-MAR-01	IB	INTEREST BOUGHT	21-MAR-01	325 69-	325 69-		

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	IB	INTEREST BOUGHT	22-MAR-01	247 76-	247 76-		
PAYMENT PERIOD 16-JAN-01 TO 26-MAR-01							
	IB	INTEREST BOUGHT	22-MAR-01	330 35-	330 35-		
PAYMENT PERIOD 16-JAN-01 TO 26-MAR-01							
	IB	INTEREST BOUGHT	22-MAR-01	330 35-	330 35-		
PAYMENT PERIOD 16-JAN-01 TO 26-MAR-01							
	IB	INTEREST BOUGHT	22-MAR-01	412 93-	412 93-		
PAYMENT PERIOD 16-JAN-01 TO 26-MAR-01							
	IS	INTEREST SOLD	11-APR-01	1,587 76	1,587 76		
PAYMENT PERIOD 16-JAN-01 TO 16-APR-01							
	IS	INTEREST SOLD	11-APR-01	317 55	317 55		
PAYMENT PERIOD 16-JAN-01 TO 16-APR-01							
	IT	INTEREST RECEIVED	16-JUL-01	2,277 53	2,277 53		
PAYMENT PERIOD 16-JAN-01 TO 15-JUL-01							
U S TREASURY BILL 04/19/2001 DD 10/19/00	IT	INTEREST RECEIVED	19-APR-01	1,598 10	1,598 10		
PAYMENT PERIOD 19-OCT-00 TO 18-APR-01							
U S TREASURY BILL 07/12/2001 DD 01/11/01	IT	INTEREST RECEIVED	12-JUL-01	100 57	100 57		
PAYMENT PERIOD 11-JAN-01 TO 11-JUL-01							
U S TREASURY BONDS 07 500X 11/15/2016 DD 11/15/06	IB	INTEREST BOUGHT	29-DEC-00	466 17-	466 17-		
PAYMENT PERIOD 15-NOV-00 TO 03-JAN-01							
	IS	INTEREST SOLD	18-APR-01	1,489 46	1,489 46		
PAYMENT PERIOD 15-NOV-00 TO 22-APR-01							

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U S TREASURY BONDS 08 125X 08/15/2019 DD 08/15/09	IB	INTEREST BOUGHT	18-JAN-01	1,244 14-	1,244 14-		
PAYMENT PERIOD 15-AUG-00 TO 22-JAN-01							
	IB	INTEREST BOUGHT	25-JAN-01	1,854 65-	1,854 65-		
PAYMENT PERIOD 15-AUG-00 TO 29-JAN-01							
	IB	INTEREST BOUGHT	26-JAN-01	186 57-	186 57-		
PAYMENT PERIOD 15-AUG-00 TO 30-JAN-01							
	IB	INTEREST BOUGHT	26-JAN-01	1,305 97-	1,305 97-		
PAYMENT PERIOD 15-AUG-00 TO 30-JAN-01							
	IB	INTEREST BOUGHT	02-FEB-01	1,159 14-	1,159 14-		
PAYMENT PERIOD 15-AUG-00 TO 05-FEB-01							
	IT	INTEREST RECEIVED	15-FEB-01	6,296 88	6,296 88		
PAYMENT PERIOD 15-AUG-00 TO 14-FEB-01							
	IB	INTEREST BOUGHT	27-FEB-01	134 67-	134 67-		
PAYMENT PERIOD 15-FEB-01 TO 01-MAR-01							
	IB	INTEREST BOUGHT	27-FEB-01	370 34-	370 34-		
PAYMENT PERIOD 15-FEB-01 TO 01-MAR-01							
	IB	INTEREST BOUGHT	28-FEB-01	40 40-	40 40-		
PAYMENT PERIOD 15-FEB-01 TO 04-MAR-01							
	IB	INTEREST BOUGHT	01-MAR-01	149 26-	149 26-		
PAYMENT PERIOD 15-FEB-01 TO 05-MAR-01							
	IB	INTEREST BOUGHT	22-MAR-01	134 68-	134 68-		
PAYMENT PERIOD 15-FEB-01 TO 26-MAR-01							

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PAYMENT PERIOD 15-FEB-01 TO 09-APR-01	IB	INTEREST BOUGHT	05-APR-01	606 04-	606 04-		
PAYMENT PERIOD 15-FEB-01 TO 16-APR-01	IB	INTEREST BOUGHT	11-APR-01	205 37-	205 37-		
PAYMENT PERIOD 15-FEB-01 TO 22-APR-01	IS	INTEREST SOLD	18-APR-01	601 52	601 52		
PAYMENT PERIOD 15-FEB-01 TO 30-APR-01	IB	INTEREST BOUGHT	26-APR-01	252 51-	252 51-		
PAYMENT PERIOD 15-FEB-01 TO 09-MAY-01	IS	INTEREST SOLD	07-MAY-01	282 81	282 81		
PAYMENT PERIOD 15-FEB-01 TO 13-MAY-01	IB	INTEREST BOUGHT	09-MAY-01	493 79-	493 79-		
PAYMENT PERIOD 15-FEB-01 TO 13-MAY-01	IS	INTEREST SOLD	09-MAY-01	888 81	888 81		
PAYMENT PERIOD 15-FEB-01 TO 14-MAY-01	IS	INTEREST SOLD	09-MAY-01	98 76	98 76		
PAYMENT PERIOD 15-FEB-01 TO 13-JUN-01	IS	INTEREST SOLD	11-JUN-01	3,605 82	3,605 82		
PAYMENT PERIOD 15-FEB-01 TO 25-JUL-01	IB	INTEREST BOUGHT	25-JUL-01	1,445 44-	1,445 44-		
PAYMENT PERIOD 15-FEB-01 TO 13-AUG-01	IS	INTEREST SOLD	13-AUG-01	4,646 06	4,646 06		
PAYMENT PERIOD 15-FEB-01 TO 14-AUG-01	IT	INTEREST RECEIVED	15-AUG-01	6,296 88	6,296 88		

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PAYMENT PERIOD 15-AUG-01 TO 26-SEP-01	IB	INTEREST BOUGHT	20-SEP-01	427 25-	427 25-		
PAYMENT PERIOD 15-AUG-01 TO 27-SEP-01	IB	INTEREST BOUGHT	21-SEP-01	194 29-	194 29-		
PAYMENT PERIOD 15-AUG-01 TO 30-SEP-01	IS	INTEREST SOLD	26-SEP-01	570 74	570 74		
US TREAS CPI 3 625X 04/15/2020 DD 04/15/98	CD	REPS INT FROM INFLA TREAS	29-NOV-00	540 00	540 00		
	CD	RECEIVED INTEREST FOR DEC	29-DEC-00	100 00	100 00		
PAYMENT PERIOD 15-OCT-00 TO 28-JAN-01	IS	INTEREST SOLD	24-JAN-01	1,022 62	1,022 62		
US TREASURY INFLATION INDEX BD 3 875X 04/15/2029 DD 04/15/98	CD	REPS INT ON TREAS	31-OCT-00	43 40	43 40		
	CD	RECD INT ON INFLAT TREASURY	06-NOV-00	40 40-	40 40-		
	CD	RECD INT ON INFLAT TREASURY	30-NOV-00	826 00	826 00		
	CD	RECEIVED INTEREST FOR DEC	29-DEC-00	275 80	275 80		
PAYMENT PERIOD 15-OCT-00 TO 23-JAN-01	IS	INTEREST SOLD	19-JAN-01	1,593 93	1,593 93		
US TREASURY BDS 06 125X 08/15/2029 DD 08/15/99	IS	INTEREST SOLD	01-NOV-00	483 51	483 51		
PAYMENT PERIOD 15-AUG-00 TO 05-NOV-00							

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	IS	INTEREST SOLD	06-NOV-00	429 42	429 42		
PAYMENT PERIOD 15-AUG-00 TO 08-NOV-00							
	IB	INTEREST BOUGHT	14-DEC-00	1,048 57-	1,048 57-		
PAYMENT PERIOD 15-AUG-00 TO 18-DEC-00							
	IB	INTEREST BOUGHT	18-DEC-00	319.57-	319 57-		
PAYMENT PERIOD 15-AUG-00 TO 20-DEC-00							
	IB	INTEREST BOUGHT	19-DEC-00	322 06-	322 06-		
PAYMENT PERIOD 15-AUG-00 TO 21-DEC-00							
	IB	INTEREST BOUGHT	09-JAN-01	499 32-	499 32-		
PAYMENT PERIOD 15-AUG-00 TO 11-JAN-01							
	IS	INTEREST SOLD	11-JAN-01	1,160 93	1,160 93		
PAYMENT PERIOD 15-AUG-00 TO 16-JAN-01							
	IS	INTEREST SOLD	31-JAN-01	4,244 31	4,244 31		
PAYMENT PERIOD 15-AUG-00 TO 31-JAN-01							
U S TREASURY BONDS							
05 375X 02/15/2031 DD 02/15/01 IS		INTEREST SOLD	30-APR-01	457 32	457 32		
PAYMENT PERIOD 15-FEB-01 TO 02-MAY-01							
	IB	INTEREST BOUGHT	15-AUG-01	2,939 92-	2,939 92-		
PAYMENT PERIOD 15-FEB-01 TO 13-AUG-01							
	IT	INTEREST RECEIVED	15-AUG-01	5,912 50	5,912 50		
PAYMENT PERIOD 15-FEB-01 TO 14-AUG-01							
	IS	INTEREST SOLD	26-OCT-01	320 65	320 65		
PAYMENT PERIOD 15-AUG-01 TO 20-OCT-01							

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U S TREASURY NOTES							
05 750X 08/15/2003 DD 08/15/93 IB		INTEREST BOUGHT	24-JAN-01	391 42-	391 42-		
PAYMENT PERIOD 15-AUG-00 TO 28-JAN-01							
	IB	INTEREST BOUGHT	26-JAN-01	264 06-	264 06-		
PAYMENT PERIOD 15-AUG-00 TO 30-JAN-01							
	IB	INTEREST BOUGHT	30-JAN-01	667 97-	667 97-		
PAYMENT PERIOD 15-AUG-00 TO 01-FEB-01							
	IB	INTEREST BOUGHT	31-JAN-01	4,757 82-	4,757 82-		
PAYMENT PERIOD 15-AUG-00 TO 04-FEB-01							
	IB	INTEREST BOUGHT	02-FEB-01	2,502 82-	2,502 82-		
PAYMENT PERIOD 15-AUG-00 TO 04-FEB-01							
	IB	INTEREST BOUGHT	06-FEB-01	7,092 20-	7,092 20-		
PAYMENT PERIOD 15-AUG-00 TO 08-FEB-01							
	IS	INTEREST SOLD	07-FEB-01	9,757 03	9,757 03		
PAYMENT PERIOD 15-AUG-00 TO 11-FEB-01							
	IB	INTEREST BOUGHT	13-FEB-01	3 97-	3 97-		
PAYMENT PERIOD 15-AUG-00 TO 15-FEB-01							
	IT	INTEREST RECEIVED	15-FEB-01	6,612 50	6,612 50		
PAYMENT PERIOD 15-AUG-00 TO 14-FEB-01							
	IB	INTEREST BOUGHT	05-MAR-01	50 04-	50 04-		
PAYMENT PERIOD 15-FEB-01 TO 07-MAR-01							
	IB	INTEREST BOUGHT	08-MAR-01	1,486 74-	1,486 74-		
PAYMENT PERIOD 15-FEB-01 TO 12-MAR-01							

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PAYMENT PERIOD 15-FEB-01 TO 09-APR-01	IB	INTEREST BOUGHT	05-APR-01	42 89-	42 89-		
PAYMENT PERIOD 15-FEB-01 TO 17-APR-01	IB	INTEREST BOUGHT	12-APR-01	2,560 50-	2,560 50-		
PAYMENT PERIOD 15-FEB-01 TO 18-APR-01	IS	INTEREST SOLD	16-APR-01	3,602 67	3,602 67		
PAYMENT PERIOD 15-FEB-01 TO 22-APR-01	IS	INTEREST SOLD	20-APR-01	3,831 22	3,831 22		
PAYMENT PERIOD 15-FEB-01 TO 29-APR-01	IB	INTEREST BOUGHT	25-APR-01	646 48-	646 48-		
PAYMENT PERIOD 15-FEB-01 TO 13-MAY-01	IB	INTEREST BOUGHT	09-MAY-01	279 56-	279 56-		
PAYMENT PERIOD 15-FEB-01 TO 17-MAY-01	IB	INTEREST BOUGHT	15-MAY-01	803 74-	803 74-		
PAYMENT PERIOD 15-FEB-01 TO 30-MAY-01	IB	INTEREST BOUGHT	24-MAY-01	1,167 47-	1,167 47-		
PAYMENT PERIOD 15-FEB-01 TO 11-JUN-01	IS	INTEREST SOLD	07-JUN-01	5,203 59	5,203 59		
PAYMENT PERIOD 15-FEB-01 TO 13-JUN-01	IB	INTEREST BOUGHT	11-JUN-01	8,411 36-	8,411 36-		
PAYMENT PERIOD 15-FEB-01 TO 14-JUN-01	IB	INTEREST BOUGHT	12-JUN-01	1,524 86-	1,524 86-		
PAYMENT PERIOD 15-FEB-01 TO 24-JUN-01	IS	INTEREST SOLD	20-JUN-01	3,923 34	3,923 34		

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PAYMENT PERIOD 15-FEB-01 TO 26-JUL-01	IS	INTEREST SOLD	26-JUL-01	11,064 78	11,064 78		
PAYMENT PERIOD 15-AUG-01 TO 30-OCT-01	IB	INTEREST BOUGHT	26-OCT-01	3,549 22-	3,549 22-		
U S TREASURY NOTES 06 500X 10/15/2006 DD 10/15/96	IB	INTEREST BOUGHT	29-OCT-01	361 62-	361 62-		
PAYMENT PERIOD 15-OCT-01 TO 29-OCT-01							
U S TREASURY NOTES 05 875X 09/30/2002 DD 09/30/97	IB	INTEREST BOUGHT	11-DEC-00	605 25-	605 25-		
PAYMENT PERIOD 30-SEP-00 TO 13-DEC-00							
PAYMENT PERIOD 30-SEP-00 TO 15-JAN-01	IS	INTEREST SOLD	10-JAN-01	697 25	697 25		
PAYMENT PERIOD 30-SEP-00 TO 15-JAN-01	IS	INTEREST SOLD	10-JAN-01	174 32	174 32		
U S TREASURY NOTES 06 800X 08/15/2004 DD 08/15/99	IB	INTEREST BOUGHT	24-JUL-01	7,920 99-	7,920 99-		
PAYMENT PERIOD 15-FEB-01 TO 26-JUL-01							
PAYMENT PERIOD 15-FEB-01 TO 14-AUG-01	IT	INTEREST RECEIVED	15-AUG-01	8,850 00	8,850 00		
PAYMENT PERIOD 15-AUG-01 TO 06-SEP-01	IS	INTEREST SOLD	06-SEP-01	225 00	225 00		
PAYMENT PERIOD 15-AUG-01 TO 26-SEP-01	IB	INTEREST BOUGHT	20-SEP-01	1,402 17-	1,402 17-		
PAYMENT PERIOD 15-AUG-01 TO 28-OCT-01	IS	INTEREST SOLD	26-OCT-01	3,423 91	3,423 91		

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U S TREASURY NOTES 06 500X 02/15/2010 DD 02/15/00	IB	INTEREST BOUGHT	30-NOV-00	395 65-	395 65-		
PAYMENT PERIOD 15-AUG-00 TO 04-DEC-00							
	IT	INTEREST RECEIVED	15-FEB-01	6,175 00	6,175 00		
PAYMENT PERIOD 15-AUG-00 TO 14-FEB-01							
	IS	INTEREST SOLD	18-APR-01	661 67	661 67		
PAYMENT PERIOD 15-FEB-01 TO 22-APR-01							
	IS	INTEREST SOLD	31-MAY-01	2,666 44	2,666 44		
PAYMENT PERIOD 15-FEB-01 TO 04-JUN-01							
U S TREASURY NOTES 06 750X 05/15/2005 DD 05/15/00	IB	INTEREST BOUGHT	16-JAN-01	895 04-	895 04-		
PAYMENT PERIOD 15-NOV-00 TO 17-JAN-01							
	IT	INTEREST RECEIVED	15-MAY-01	2,531 25	2,531 25		
PAYMENT PERIOD 15-NOV-00 TO 14-MAY-01							
	IS	INTEREST SOLD	10-SEP-01	1,664 57	1,664 57		
PAYMENT PERIOD 15-MAY-01 TO 12-SEP-01							
U S TREASURY NOTES 05 750X 08/15/2010 DD 08/15/00	IB	INTEREST BOUGHT	07-DEC-00	1,301 56-	1,301 56-		
PAYMENT PERIOD 15-AUG-00 TO 11-DEC-00							
	IB	INTEREST BOUGHT	05-JAN-01	1,040 64-	1,040 64-		
PAYMENT PERIOD 15-AUG-00 TO 09-JAN-01							
	IB	INTEREST BOUGHT	18-JAN-01	754 69-	754 69-		
PAYMENT PERIOD 15-AUG-00 TO 22-JAN-01							
	IS	INTEREST SOLD	31-JAN-01	3,851 56	3,851 56		
PAYMENT PERIOD 15-AUG-00 TO 31-JAN-01							

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SECURITY DESCRIPTION	TRAM CODE	TRANSACTION DESCRIPTION	PAYMENT/EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
UNITED STATES TREASURY NOTES 05 750X 11/15/2005 DD 11/15/00	IB	INTEREST BOUGHT	11-JAN-01	150 10-	150 10-		
PAYMENT PERIOD 15-NOV-00 TO 16-JAN-01							
	IB	INTEREST BOUGHT	19-JAN-01	2,724 11-	2,724 11-		
PAYMENT PERIOD 15-NOV-00 TO 23-JAN-01							
	IB	INTEREST BOUGHT	24-JAN-01	1,046 52-	1,046 52-		
PAYMENT PERIOD 15-NOV-00 TO 28-JAN-01							
	IB	INTEREST BOUGHT	31-JAN-01	1,693 23-	1,693 23-		
PAYMENT PERIOD 15-NOV-00 TO 04-FEB-01							
	IB	INTEREST BOUGHT	01-FEB-01	197 76-	197 76-		
PAYMENT PERIOD 15-NOV-00 TO 05-FEB-01							
	IB	INTEREST BOUGHT	01-FEB-01	65 93-	65 93-		
PAYMENT PERIOD 15-NOV-00 TO 05-FEB-01							
	IB	INTEREST BOUGHT	06-FEB-01	136 60-	136 60-		
PAYMENT PERIOD 15-NOV-00 TO 08-FEB-01							
	IB	INTEREST BOUGHT	14-FEB-01	770 38-	770 38-		
PAYMENT PERIOD 15-NOV-00 TO 19-FEB-01							
	IB	INTEREST BOUGHT	14-FEB-01	77 04-	77 04-		
PAYMENT PERIOD 15-NOV-00 TO 19-FEB-01							
	IB	INTEREST BOUGHT	27-FEB-01	169 96-	169 96-		
PAYMENT PERIOD 15-NOV-00 TO 01-MAR-01							
	IB	INTEREST BOUGHT	14-MAR-01	3,446 83-	3,446 83-		
PAYMENT PERIOD 15-NOV-00 TO 18-MAR-01							



Boston Safe Deposit and Trust Company

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<u>SECURITY DESCRIPTION</u>	<u>TRAN CODE</u>	<u>TRANSACTION DESCRIPTION</u>	<u>PAYMENT/ EFFECTIVE DATE</u>	<u>TRADE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>SETTLE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>CURRENCY BASE COST</u>	<u>CURRENCY GAIN/LOSS</u>
	IB	INTEREST BOUGHT	21-MAY-01	149 60-	149 60-		
PAYMENT PERIOD 15-MAY-01 TO 26-MAY-01							
	IS	INTEREST SOLD	25-MAY-01	219 95	219 95		
PAYMENT PERIOD 15-MAY-01 TO 28-MAY-01							
	IS	INTEREST SOLD	31-MAY-01	263 93	263 93		
PAYMENT PERIOD 15-MAY-01 TO 04-JUN-01							
	IB	INTEREST BOUGHT	09-AUG-01	1,018 00-	1,018 00-		
PAYMENT PERIOD 15-MAY-01 TO 12-AUG-01							
	IB	INTEREST BOUGHT	17-AUG-01	3,202 31-	3,202 31-		
PAYMENT PERIOD 15-MAY-01 TO 20-AUG-01							
	IS	INTEREST SOLD	20-SEP-01	2,629 05	2,629 05		
PAYMENT PERIOD 15-MAY-01 TO 28-SEP-01							
	IB	INTEREST BOUGHT	21-SEP-01	1,367 39-	1,367 39-		
PAYMENT PERIOD 15-MAY-01 TO 27-SEP-01							
	IS	INTEREST SOLD	28-SEP-01	620 25	620 25		
PAYMENT PERIOD 15-MAY-01 TO 02-OCT-01							
	IS	INTEREST SOLD	29-OCT-01	3,167 12	3,167 12		
PAYMENT PERIOD 15-MAY-01 TO 29-OCT-01							
UNITED STATES TREASURY NOTES							
05 000X 08/15/2011 DD 08/15/01	IS	INTEREST SOLD	05-SEP-01	149 46	149 46		
PAYMENT PERIOD 15-AUG-01 TO 05-SEP-01							
	IS	INTEREST SOLD	20-SEP-01	642 66	642 66		
PAYMENT PERIOD 15-AUG-01 TO 26-SEP-01							

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WAL MART STORES INC NT							
6 875% 08/10/2009 DD 08/10/99	IB	INTEREST BOUGHT	26-FEB-01	80 21-	80 21-		
PAYMENT PERIOD 10-FEB-01 TO 28-FEB-01							
	IB	INTEREST BOUGHT	18-APR-01	836 46-	836 46-		
PAYMENT PERIOD 10-FEB-01 TO 22-APR-01							
	IT	INTEREST RECEIVED	10-AUG-01	2,750 00	2,750 00		
PAYMENT PERIOD 10-FEB-01 TO 09-AUG-01							
WESTVACO CORP NT							
6 850% 11/15/2004 DD 11/10/99	IB	INTEREST BOUGHT	10-JAN-01	406 24-	406 24-		
PAYMENT PERIOD 15-NOV-00 TO 15-JAN-01							
	IS	INTEREST SOLD	09-MAY-01	1,192 09	1,192 09		
PAYMENT PERIOD 15-NOV-00 TO 15-MAY-01							
WESTVACO CORP NT							
8 200% 01/15/2000 DD 01/18/00	IT	INTEREST RECEIVED	16-JAN-01	1,845 00	1,845 00		
PAYMENT PERIOD 15-JUL-00 TO 14-JAN-01							
	IS	INTEREST SOLD	18-JAN-01	82 00	82 00		
PAYMENT PERIOD 15-JAN-01 TO 22-JAN-01							
WINSTAR COMMUNICATIONS INC							
12 500% 04/15/2000 DD 04/10/00	IB	INTEREST BOUGHT	16-NOV-00	187 50-	187 50-		
PAYMENT PERIOD 15-OCT-00 TO 20-NOV-00							
	IS	INTEREST SOLD	16-FEB-01	220 49	220 49		
PAYMENT PERIOD 15-OCT-00 TO 21-FEB-01							
	IS	INTEREST SOLD	14-MAR-01	267 36	267 36		
PAYMENT PERIOD 15-OCT-00 TO 18-MAR-01							

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PAYMENT PERIOD 15-OCT-00 TO 18-MAR-01	IS	INTEREST SOLD	14-MAR-01	267 36	267 36		
WORLDWIDE FIBER INC SR NT 12 000% 08/01/2000 DD 07/28/99 PAYMENT PERIOD 01-AUG-00 TO 05-DEC-00	IS	INTEREST SOLD	01-DEC-00	208 33	208 33		
PAYMENT PERIOD 01-AUG-00 TO 06-DEC-00	IS	INTEREST SOLD	04-DEC-00	210 00	210 00		
INCOME/DREYFUS CASH MGMT PLUS PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	229 99	229 99		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	0 45	0 45		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	0 40	0 40		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	1,176 62	1,176 62		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	1,294 00	1,294 00		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	895 69	895 69		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	3 22	3.22		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	1,351 18	1,351 18		

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 THE CLAY FOUNDATION
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PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	988 24	988 24		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	392 39	392 39		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	02-JAN-01	6 15	6 15		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	02-JAN-01	1,573 49	1,573 49		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	02-JAN-01	1,015 78	1,015 78		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	02-JAN-01	658 86	658 86		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	01-FEB-01	15 24	15.24		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	01-FEB-01	22 89	22 89		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	01-FEB-01	115 20	115 20		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	01-FEB-01	86 73	86 73		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	01-FEB-01	981 17	981 17		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	01-FEB-01	1,570 92	1,570 92		

CLAY FOUNDATION, INC.
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<u>SECURITY DESCRIPTION</u>	<u>TRAN CODE</u>	<u>TRANSACTION DESCRIPTION</u>	<u>PAYMENT/EFFECTIVE DATE</u>	<u>TRADE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>SETTLE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>CURRENCY BASE COST</u>	<u>CURRENCY GAIN/LOSS</u>
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	01-FEB-01	1,073 43	1,073 43		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	01-MAR-01	16 30	16 30		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	01-MAR-01	0 08	0 08		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	01-MAR-01	0 82	0 82		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	01-MAR-01	1,366 22	1,366 22		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	01-MAR-01	894 99	894 99		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	01-MAR-01	835 22	835 22		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	02-APR-01	0 43	0 43		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	02-APR-01	19 43	19 43		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	02-APR-01	1,525.75	1,525 75		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	02-APR-01	1,111 61	1,111 61		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	02-APR-01	1,122 93	1,122 93		

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<u>SECURITY DESCRIPTION</u>	<u>TRAN CODE</u>	<u>TRANSACTION DESCRIPTION</u>	<u>PAYMENT/EFFECTIVE DATE</u>	<u>TRADE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>SETTLE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>CURRENCY BASE COST</u>	<u>CURRENCY GAIN/LOSS</u>
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	01-MAY-01	22 51	22 51		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	01-MAY-01	0 89	0 89		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	01-MAY-01	1,422 31	1,422 31		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	01-MAY-01	1,219 79	1,219 79		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	01-MAY-01	1,065 59	1,065 59		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	0 13	0 13		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	24 29	24 29		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	1,189 30	1,189 30		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	1,089 74	1,089 76		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	650 65	650 65		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	03-JUL-01	27 04	27 04		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	03-JUL-01	822 52	822 52		

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PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	03-JUL-01	799 39	799 39		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	03-JUL-01	561 88	561 88		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	02-AUG-01	643 69	643 69		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	02-AUG-01	0 07	0 07		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	02-AUG-01	28.59	28 59		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	02-AUG-01	718 34	718 34		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	02-AUG-01	807 78	807 78		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	04-SEP-01	19 46	19 46		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	04-SEP-01	824 16	824 16		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	04-SEP-01	788 12	788 12		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	04-SEP-01	0 02	0 02		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	04-SEP-01	778 22	778 22		

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PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01	IT	INTEREST RECEIVED	03-OCT-01	17 82	17 82		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01	IT	INTEREST RECEIVED	03-OCT-01	813 54	813 54		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01	IT	INTEREST RECEIVED	03-OCT-01	788 02	788 02		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01	IT	INTEREST RECEIVED	03-OCT-01	791 46	791 46		
DREYFUS CASH MGMT PLUS PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	4 31	4 31		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	0 01	0 01		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	185 05	185 95		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	27 92	27 92		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	152 78	152 78		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	6,186 56	6,186 56		
PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	981 23	981 23		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	14 54	14 54		

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<u>SECURITY DESCRIPTION</u>	<u>TRAN CODE</u>	<u>TRANSACTION DESCRIPTION</u>	<u>PAYMENT/ EFFECTIVE DATE</u>	<u>TRADE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>SETTLE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>CURRENCY BASE COST</u>	<u>CURRENCY GAIN/LOSS</u>
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	742 11	742 11		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	0 62	0 62		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	0 09	0 09		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	6,860 00	6,860 00		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	67 25	67 25		
PAYMENT PERIOD 01-NOV-00 TO 30-NOV-00	IT	INTEREST RECEIVED	01-DEC-00	1,056 78	1,056 78		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	02-JAN-01	1,848 24	1,848 24		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	02-JAN-01	0 02	0 02		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	02-JAN-01	2,167 17	2,167 17		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	02-JAN-01	495 76	495 76		
PAYMENT PERIOD 01-DEC-00 TO 31-DEC-00	IT	INTEREST RECEIVED	02-JAN-01	1,348 27	1,348 27		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	06-FEB-01	1,224 73	1,224 73		

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<u>SECURITY DESCRIPTION</u>	<u>TRAN CODE</u>	<u>TRANSACTION DESCRIPTION</u>	<u>PAYMENT/ EFFECTIVE DATE</u>	<u>TRADE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>SETTLE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>CURRENCY BASE COST</u>	<u>CURRENCY GAIN/LOSS</u>
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	06-FEB-01	212 12	212 12		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	06-FEB-01	2,269 62	2,269 62		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	06-FEB-01	2,571 23	2,571 23		
PAYMENT PERIOD 01-JAN-01 TO 31-JAN-01	IT	INTEREST RECEIVED	06-FEB-01	1,167 32	1,167 32		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	02-MAR-01	286 36	286 36		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	02-MAR-01	233 66	233 66		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	02-MAR-01	4,023 84	4,023 84		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	02-MAR-01	1,587 23	1,587 23		
PAYMENT PERIOD 01-FEB-01 TO 28-FEB-01	IT	INTEREST RECEIVED	02-MAR-01	1,102 98	1,102 98		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	02-APR-01	83 48	83 48		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	02-APR-01	1,278 85	1,278 85		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	02-APR-01	2,439 02	2,439 02		

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PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	02-APR-01	890 98	890 98		
PAYMENT PERIOD 01-MAR-01 TO 31-MAR-01	IT	INTEREST RECEIVED	02-APR-01	1,022 80	1,022 80		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	02-MAY-01	766 51	766 51		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	02-MAY-01	80 16	80 16		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	02-MAY-01	1,024 80	1,024 80		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	02-MAY-01	2,118 89	2,118 89		
PAYMENT PERIOD 01-APR-01 TO 30-APR-01	IT	INTEREST RECEIVED	02-MAY-01	726 57	726 57		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	37 01	37 01		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	1,423 21	1,423 21		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	565 71	565 71		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	2,541 08	2,541 08		
PAYMENT PERIOD 01-MAY-01 TO 31-MAY-01	IT	INTEREST RECEIVED	01-JUN-01	1,154 03	1,154 03		

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<u>SECURITY DESCRIPTION</u>	<u>TRAN CODE</u>	<u>TRANSACTION DESCRIPTION</u>	<u>PAYMENT/EFFECTIVE DATE</u>	<u>TRADE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>SETTLE DATE BASE VALUE OF AMOUNT RECEIVED</u>	<u>CURRENCY BASE COST</u>	<u>CURRENCY GAIN/LOSS</u>
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	03-JUL-01	31 23	31 23		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	03-JUL-01	757 23	757 23		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	03-JUL-01	890 31	890 31		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	03-JUL-01	971 90	971 90		
PAYMENT PERIOD 01-JUN-01 TO 30-JUN-01	IT	INTEREST RECEIVED	03-JUL-01	1,426 27	1,426 27		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	02-AUG-01	28 41	28 41		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	02-AUG-01	313 77	313 77		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	02-AUG-01	1,248 10	1,248 10		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	02-AUG-01	4,002 27	4,002 27		
PAYMENT PERIOD 01-JUL-01 TO 31-JUL-01	IT	INTEREST RECEIVED	02-AUG-01	936 48	936 48		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	04-SEP-01	6,681 66	6,681 66		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	04-SEP-01	24 66	24 66		

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SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	04-SEP-01	65 39	65 39		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	04-SEP-01	1,159 49	1,159 49		
PAYMENT PERIOD 01-AUG-01 TO 31-AUG-01	IT	INTEREST RECEIVED	04-SEP-01	1,857 93	1,857 93		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01	IT	INTEREST RECEIVED	03-OCT-01	21 29	21 29		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01	IT	INTEREST RECEIVED	03-OCT-01	24 35	24 35		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01	IT	INTEREST RECEIVED	03-OCT-01	1,312.28	1,312 28		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01	IT	INTEREST RECEIVED	03-OCT-01	2,718.57	2,718 37		
PAYMENT PERIOD 01-SEP-01 TO 30-SEP-01	IT	INTEREST RECEIVED	03-OCT-01	5,015 13	5,015 13		
BSDT-LATE MONEY DEPOSIT ACCT PAYMENT PERIOD 01-OCT-00 TO 31-OCT-00	IT	INTEREST RECEIVED	01-NOV-00	0 15	0 15		

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SECURITY DESCRIPTION	TRAN CODE	TRANSACTION DESCRIPTION	PAYMENT/EFFECTIVE DATE	TRADE DATE BASE VALUE OF AMOUNT RECEIVED	SETTLE DATE BASE VALUE OF AMOUNT RECEIVED	CURRENCY BASE COST	CURRENCY GAIN/LOSS
SETTLED INTEREST RECEIVED - U S DOLLAR				633,227 52	632,579 08	0 00	1,164 91
SETTLED INTEREST RECEIVED - FOREIGN (BASE VALUE)				2,785 97	2,825 41	2,825 41	39 44 C 0 00 T 0 00 S
PENDING INTEREST RECEIVED - U S DOLLAR				852 41	0 00	0 00	0 00
PENDING INTEREST RECEIVED - FOREIGN (BASE VALUE)				0 00	0 00	0 00	0 00 C 0 00 T 0 00 S
TOTAL NET INTEREST RECEIVED FOR PERIOD				634,865 90	635,404 49	2,825 41	
LESS - INTEREST RECEIVABLE - BEGINNING OF PERIOD				149,444 84			
PLUS - INTEREST RECEIVABLE - END OF PERIOD				88,394 18			
LESS - CURRENCY GAIN LOSS INTEREST BOUGHT/SOLD				1,164 91			
INTEREST EARNED FOR PERIOD				574,650 33			

\$1,204

CLAY FOUNDATION, INC.
1426 Kanawha Boulevard, East
Charleston, West Virginia 25301

55-0670193
PART II, LINE 7

November 23, 1998

Mr. Brooks McCabe
McCabe-Henley Properties Limited Partnership
120 Capitol Street
Charleston, West Virginia 25301

Dear Mr. McCabe:

The Clay Foundation, Inc. (the "Foundation") is pleased to inform you that its Trustees have approved the extension of a loan to McCabe-Henley Properties Limited Partnership (the "Borrower") in the maximum amount of Six Hundred Seventy-five Thousand Dollars (\$675,000) (the "Loan"), subject to the terms and conditions set forth in this Commitment Letter and the negotiation, execution, and delivery of definitive loan documentation satisfactory to the Foundation and its counsel. The following terms and conditions shall apply to the Loan:

Borrower:

McCabe-Henley Properties Limited Partnership

Purpose:

To provide financing for the construction and/or rehabilitation of a 29-unit low and moderate income housing development to be known as the Maple Terrace Development and to be located in the currently blighted area of the 1300 block of Lee Street, East in Charleston, West Virginia (the "Project"), with the Loan to qualify as a program-related investment within the meaning of section 4944 (c) of the Internal Revenue Code of 1986.

Mr. Brooks McCabe
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Amount:

Six Hundred Seventy-five Thousand Dollars (\$675,000) to be disbursed by the Foundation to the West Virginia Housing Development Fund (the "Fund") following the closing on the Loan for disbursement to the Borrower in accordance with the schedule for disbursements developed in conjunction with the Fund.

Type:

Term Loan

Interest Rate:

Four and one-half percent (4.5%) per annum, with a default interest rate of nine percent (9%) per annum to be payable upon breach of the covenant with respect to the percentage of housing available to low-income purchasers and as otherwise set forth in the loan documents.

Term:

Two (2) years

Repayment:

The Loan shall be repaid as follows:

- (a) Interest payable monthly in arrears on the outstanding balance.
- (b) Principal payable on a pro-rata basis as set forth in the loan documentation as each housing unit in the Project is sold, with payments deferred until the first Five Hundred Fifty Thousand Dollars (\$550,000) in sales are consumated.
- (c) All unpaid principal and accrued interest shall be payable in full upon the second anniversary of the Loan.

Prepayment:

The Borrower shall be permitted to prepay the Loan or any portion thereof without penalty, with prepayments applied first to accrued and unpaid interest and then to principal.

Security:

Security shall include a shared first mortgage lien on the Project, with the Fund, the Greater Kanawha Valley Foundation, and the Clay Foundation, Inc. having a shared first mortgage lien position.

Liability:

The Loan shall be fully recourse to the Borrower and its general partners, who shall remain liable for repayment of any unpaid principal and accrued interest on the Loan regardless of the success of the Project.

Representations and Warranties:

- (a) The Borrower shall represent that the geographic area including the Project is blighted and depressed and shall provide a letter from an appropriate governmental entity to such effect;
- (b) The Borrower shall make such representations and warranties as shall be satisfactory to the Foundation and as are customary in (i) standard loan agreements for similar transactions or (ii) program-related investment loan agreements.

Covenants:

- (a) The Borrower shall make standard covenants for similar transactions;
- (b) The Borrower shall make such covenants as the Foundation, in its sole discretion, deems necessary to ensure that the Loan qualifies as a program related investment, including, but not limited to, a covenant to sell at least 20 percent of the housing units in the

Mr. Brooks McCabe
November 23, 1998
Page Four

project to individuals or families having an income equal to or lesser than 80 percent of the area median in accordance with the guidelines issued by the Department of Housing and Urban Development.

Conditions to Funding:

The Loan shall be available to the Borrower upon its fulfillment of such terms and conditions as shall be satisfactory to the Foundation, including, but not limited to, the following:

- (a) The Borrower shall provide evidence of sufficient financing commitments to complete the Project and shall satisfy all terms and conditions with respect to such financing, including financing provided by the Fund;
- (b) The Borrower shall provide the Foundation with copies of such documents as are provided to any other party providing financing to the Project;
- (c) The Borrower shall provide evidence satisfactory to the Foundation of its ability to repay the Loan without regard to the success of the Project.
- (d) Comparable loans shall be made simultaneously by the Claude Worthington Benedum Foundation and the Greater Kanawha Valley Foundation, Inc.

Fees and Expenses:

The Borrower shall pay all expenses incident to the closing of the Loan, including but not limited to, the costs of preparing and recording and otherwise perfection the Foundation's mortgage lien with respect to the Project and the costs of all reports.

All agreements and documents which the Foundation, in its sole and absolute discretion, considered necessary or advisable in connection with the Loan shall have been executed, delivered and consummated in form and content and on terms satisfactory to the Foundation, in its sole and absolute discretion, before the

Mr. Brooks McCabe
November 23, 1998
Page Five

Foundation will become obligated to extend the Loan to the Borrower.

If this offer is acceptable to the Borrower, please accept this offer by signing and returning the enclosed copy of this letter to the undersigned. Your acceptance will be effective upon our receipt of the signed copy of this letter. This offer will expire December 31, 1998, unless it has been previously accepted in the manner set forth above.

Yours truly,

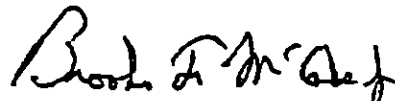
CLAY FOUNDATION, INC.



Charles M. Avampato
President

Accepted and Agreed:

McCABE-HENLEY PROPERTIES
LIMITED PARTNERSHIP



Brooks McCabe
Brooks McCabe

CLAY FOUNDATION, INC.
POLICIES AND GUIDELINES
PART XV, LINES 2a - 2d

55-0670193

The Clay Foundation is a private grantmaking foundation established in 1986. The primary mission of the foundation is to promote and enhance the quality of life of the citizens of West Virginia. The Foundation will serve as a catalyst by funding innovative projects or support services that address issues affecting the people of West Virginia. Initially, grants will be confined to organizations or projects within the greater Kanawha Valley which significantly affect its residents.

GENERAL INFORMATION

Before submitting a grant request, a prospective applicant is advised to first view the proposal in light of the Foundation's interest and purposes. In general, the Foundation does not make grants for:

- Ongoing normal operations
- Debt retirement or operational deficits
- Contributions to endowment or scholarship funds
- Annual appeals, or other fundraising events
- National fundraising campaigns
- Religious organizations for religious purposes
- Grants to conduit organizations, i.e., to tax-exempt organizations for passing funds on to organizations not tax-exempt in their own right

Grants are made only to organizations qualifying for tax exemption under Section 501(c)(3) of the Internal Revenue Code, and generally, those which are not private foundations. The Foundation may not award grants to individuals. It may not designate funds for legislation or support activities that seek to influence the legislative process.

The proposal should represent a major priority of the organization, and planning should be sufficiently developed so as to warrant consideration by the Foundation. Grant applicants should explore all other possible sources of support, in addition to the Clay Foundation. Support for a project often must come from several sources, and such exploration will not diminish the prospect of a favorable decision by the Foundation.

There are no special application forms, but applicants are requested to complete a preliminary letter of inquiry. The preliminary letter of inquiry is reviewed to determine if a formal proposal should be encouraged. Unfortunately, Foundation board members and staff are not able to meet with applicants prior to submission of a formal proposal.

AREAS OF INTEREST

More requests for support are received than can be funded. Therefore, guidelines have been established to evaluate proposed initiatives. A major factor considered is the need addressed by the proposed project. Additionally, we look for innovative ways of solving difficult problems and projects that encourage more efficient use of resources. We are also attentive to projects where Foundation resources are critically needed because the desired results could not be achieved without Foundation support.

Although requests for a broad range of organizations will be considered, the Foundation currently has a special interest in:

- Programs in the field of aging
- Health care, research and education
- Vocational education programs
- Services to disadvantaged youth and their families

The Foundation will concentrate grantmaking in the several areas described above. However, it recognizes the value of maintaining flexibility in order to respond occasionally to worthy projects which fall outside these funding categories.

PROPOSAL GUIDELINES

I. PRELIMINARY LETTER OF INQUIRY

Each prospective applicant is requested to submit, in triplicate, a preliminary letter of inquiry that briefly (two or three pages) describes the proposed project. The following basic information should be provided in the preliminary letter of inquiry.

A. Covering Letter

A covering letter signed by the agency director and the head of the board of directors which includes the following:

1. Descriptive title of the project
2. The primary contact person and name, address and phone number of the organization

3. Amount of funds requested and the applicant's need for funds
4. Timetable for use of funds
5. An outline of the objectives and specific goals of this project, target population, what the project is expected to achieve, the methods which you will use to accomplish your goals and its significance to the greater Kanawha Valley area.
6. Information including current status about other sources of funding:
 - a. Are you applying to other organizations, government agencies or private foundations? If so please list them.
 - b. Are matching funds available for any grant which this Foundation might make to your organization? If so, please state on what basis and from what sources.
7. Do you know of any similar projects in your community? Have you contacted any of them? Please describe:

B. Attachments to Covering Letter

1. Introduction

- a. Information about the sponsoring organization, its history, purposes, goals, programs and accomplishments.
- b. The names and a brief statement of the qualifications of the individuals who will be involved in the project.

2. Financial Statements

- a. A complete copy of most recent audited financial report or operating statement.

3. IRS Ruling

- a. A copy of the applicant institution's tax exemption letter from the Internal Revenue Service.

All preliminary letters are carefully evaluated. If Foundation priorities and resources permit consideration of the request, a detailed formal proposal may be requested. Such a formal proposal should provide sufficient detail so that a knowledgeable reviewer would be able to understand and critique the project plans. The proposals made to the Foundation vary widely as to purpose and hence the documentation needed for fair consideration also varies.

II. FORMAL PROPOSALS

The following information should be provided in a formal proposal (six complete sets), in addition to the information requested above.

A. About the Project

1. A detailed description of the issue or problem that the project will address, the objectives of the proposed project, and an explanation of your approach. What difference will this project make? What will be gained if the project is successful? What will be learned if it is not?
2. A workplan describing how the project will be implemented and a timetable.
3. A line-item budget for the project accompanied by a narrative explanation of the budget. The budget should make clear how the requested funds would be spent.
4. A current annual operating budget of the organization.
5. A statement concerning other funding that has been obtained or is being sought for the project.
6. Plans for evaluation of the project (if applicable)

B. About the Organization

1. Background information about the organization, including purpose, goals, programs offered, and accomplishments.
2. A list of the Board of Directors

FOUNDATION APPLICATION REVIEW

All grant requests are first reviewed to determine if the request falls within the current program interest of the Foundation. Only those requests that clearly fall outside the Foundation's priorities are declined on the first review.

In reviewing grant applications, the Foundation gives careful consideration to:

The potential impact of the request and the number of people who will benefit.

The degree to which the applicant works with, or complements, the services of other community organizations.

The organization's fiscal responsibility and management qualifications.

The possibility of the use of its grant as seed money for matching funds from other sources.

The ability of the program to obtain necessary additional funding to implement the project.

The commitment of the organization's Board of Directors.

The imaginative and experimental approach.

The extent of local volunteer involvement and support for the project.

The ability of the organization to provide ongoing funding after the term of the grant.

The Foundation may request additional information, and in some cases may arrange for the applicant to meet with the staff for further discussion. A project site visit may be scheduled, and the advice of outside consultants may be sought.

Final approval of each major grant is the responsibility of the Board of Directors. Certain other grants that require a smaller amount of support may be authorized by the President of the Foundation. All grants are subject to the same review and monitoring criteria.

Since processing a proposal entails considerable investigation and study, and because a large number of proposals await review at any given time, an applicant should allow several months for a decision on a major grant. A highly specialized proposal, or one necessitating review by outside consultants or the gathering of additional information, may require a longer review period.

APPROVED GRANTS

If funds are awarded, full reports of the progress of the project and its accomplishments and financial reports must be submitted by the grantee in accordance with a schedule developed when the award is made. These reports are valuable to the Foundation in helping us learn the effectiveness of our grantmaking and in guiding future funding activities.

The Foundation will send written notice to applicants concerning Board decisions on proposals, usually within ten days, following the Board meeting. During this period, the Foundation notifies news media and other interested publications of grants that have been approved.

PROPOSALS NOT APPROVED

Regrettably many more grant requests must be denied than approved. In some cases, excellent proposals cannot be funded because they are outside our current priorities and interests. In other cases, decisions often must be made among a great many worthy proposals. A denial of funding is often not a reflection on the merits of a proposal but the result of a highly competitive system and limited financial resources.

DEADLINE DATES

There is no set date for the submission of preliminary letters of inquiry. The suggested timing for submission of a preliminary letter of inquiry should allow 60 working days for Foundation review of the letter of inquiry. If a formal proposal is encouraged, the review process may take several months. Proposals are presented, when appropriate, for consideration by the Board of Directors. The Board of Directors meet four times a year, generally in January, April, July and October, to consider applications and make grants.

LETTERS OF INQUIRY AND PROPOSALS SHOULD BE ADDRESSED TO:

Charles M. Avampato, President
Clay Foundation, Inc.
1426 Kanawha Boulevard, East
Charleston, West Virginia 25301

CLAY FOUNDATION, INC.
GRANTS AND CONTRIBUTIONS PAID
DURING FISCAL YEAR ENDED 10/31/01

55-0670193
PART XV, LINE 3a

<u>Recipient</u>	<u>Status</u>	<u>Purpose</u>	<u>Amount</u>
<u>The University of Charleston</u> 2300 MacCorkle Avenue, SE Charleston, WV 25304	Public	Information & Science Center	\$ 596,425.00
<u>Center for the Arts & Sciences of WV, Inc.</u> 1426 Kanawha Blvd. East Charleston, WV 25301	Public	Arts Center Construction	22,415.00
<u>Neediest Cases</u> 1001 Virginia Street, E Charleston, WV 25301	Public	Christmas Help For Indigent Families	25,000.00
<u>Council on Foundations</u> 1828 L Street, N.W. Washington, DC 20036	Public	Program Activities	7,340.00
<u>Henry Highland Garnett Foundation</u> Post Office Box 864 Charleston, WV 25323	Public	Center Remodeling	15,000.00
<u>Marshall University</u> 400 Hal Greer Boulevard Huntington, WV 25755-6002	Public	Scholarship	25,000.00
<u>United Way of Kanawha Valley</u> One United Square Charleston, WV 25301	Public	Annual Campaign	65,000.00

GRANTS AND CONTRIBUTIONS PAID
FISCAL YEAR ENDED 10/31/01

PAGE TWO

West Virginia Symphony

Post Office Box 2292
Charleston, WV 25328

Public

Annual
Campaign

7,500.00

Covenant House, Inc.

1109 Quarrier Street
Charleston, WV 25301

Public

New
Building

75,000.00

Fund for the Arts, Inc.

803 Quarrier St. #100
Charleston, WV 25301

Public

Annual
Campaign

60,000.00

Appalachian Legal Services

922 Quarrier St.
Charleston, WV 25301

Public

Annual
Campaign

12,000.00

Community Council of Kanawha
Valley, Inc.

One United Way Square
Charleston, WV 25301

Public

Family
Enrichment
Center

200,000.00

Appalachian Children Chorus

Post Office Box 58026
So. Charleston, WV 25358

Public

Composition
Of New
Music

1,711.38

Thomas Memorial Hospital
Foundation

4605 MacCorkle Avenue, SW
So. Charleston, WV 25309

Public

New
Emergency
Room/Center

40,000.00

Kanawha Hospice Care

1143 Dunbar Avenue
Dunbar, WV 25064

Public

Hubbard
House

50,000.00

Charleston Gazette

Charities

1001 Virginia Street, E Charleston, WV 25301	Public	Summer Camp Program	5,000.00
<u>BIDCO Foundation, Inc.</u> 1116 Smith Street Charleston, WV 25301	Public	Economic Development Program	80,000.00
<u>Mt. Habitat for Humanity</u> 202 -1/2 Seventh Avenue So. Charleston, WV 25303	Public	Low Income Housing	100,000.00
<u>WV Symphony Orchestra</u> Post Office Box 2292 Charleston, WV 25328	Public	New Administrative Staff	67,750.00
<u>Union Mission Ministries</u> Post Office Box 112 Charleston, WV 25321	Public	Brookside Children's Home	100,000.00
<u>University of Virginia</u> School of Law Charlottesville, VA 22903	Public	Capital Improvements	100,000.00
<u>Chamberlain Elementary School</u> 4901 Venable Avenue Charleston, WV 25304	Public	English Lang. Computer Program	5,000.00
<u>Volunteer West Virginia Voluntary Organizations Active in Disasters</u> P O Box 11778 Charleston, WV 25339	Public	WV Flood Relief Program (2001)	25,000.00
<u>City of So. Charleston</u> P O Box 8597 So. Charleston, WV 25303	Public	Ice Skating Arena	25,000.00

\$1,710,141.38

Pledged \$4,099,200.00

CLAY FOUNDATION, INC.
SUMMARY OF FUTURE GRANTS TO BE PAID
AS OF OCTOBER 31, 2001
55-0670193
PART XV, LINE 3b

	<u>YEAR</u>	<u>CATEGORY</u>	<u>GRANT TYPE</u>	<u>DATE APPROVED</u>	<u>GRANT AMOUNT</u>
<u>BIDCO Foundation, Inc.</u> (05/01) (\$320,000 challenge grant) Final installment	F/Y 02	6	P	05/07/98	80,000
<u>City of So. Charleston</u> Ice Arena Second installment	F/Y 02				25,000
<u>Community Council/Family Enrichment Center</u> Second Installment Third Installment	F/Y 01 F/Y 02	3	P	02/23/99	150,000 150,000
<u>Covenant House (November 2001)</u> Construction of New Facility Second installment					75,000
<u>East End Association</u> Green Spaces/Park	F/Y 02	3	P	09/20/01	15,000
<u>Fund for the Arts, Inc.</u> Annual Campaign (2001-2001) First Installment Second Installment	F/Y 02	2	C	01/25/01	40,000 20,000
<u>The Greater Kanawha Valley Foundation</u> Renovation Of Sunrise	F/Y 02	3	R	07/24/97	500,000
<u>Neediest Cases</u> Christmas Help/Indigent Families	F/Y 02	3	R	09/20/01	25,000

SUMMARY OF GRANTS TO BE PAID
PAGE TWO

	<u>YEAR</u>	<u>CATEGORY</u>	<u>GRANT TYPE</u>	<u>DATE APPROVED</u>	<u>GRANT AMOUNT</u>
<u>Sunrise / Clay Center</u>					
Avampato Discovery Ctr (\$250,000)					
First installment	F/Y 02	2	P		100,000
Second installment					150,000
<u>Thomas Memorial Hospital</u>					
Emergency Center (\$200,000)					
Second installment	F/Y 02	5	P	09/28/00	40,000
Third installment	F/Y 03				40,000
Fourth installment	F/Y 04				40,000
Fifth installment	F/Y 05				40,000
<u>Tri County YMCA</u>					
Building Campaign (\$250,000)					
First installment	F/Y 01	3	P	09/28/00	62,500
Second installment	F/Y 02				62,500
Third installment	F/Y 03				62,500
Fourth installment	F/Y 04				62,500
<u>United Way of Kanawha Valley</u>					
Annual Campaign	F/Y 02	3	R	09/28/00	65,000
Annual Campaign	F/Y 03	3	R	09/20/01	65,000
<u>University of Charleston (11/01)</u>					
Science Center					
Seventh installment	F/Y 02	1	P	07/28/94	571,450
Eighth installment	F/Y 03				575,000
Final installment	F/Y 04				575,000

SUMMARY OF GRANTS TO BE PAID
PAGE THREE

	<u>YEAR</u>	<u>CATEGORY</u>	<u>GRANT TYPE</u>	<u>DATE APPROVED</u>	<u>GRANT AMOUNT</u>
<u>University of Charleston</u>					
Health Science Program (\$100,000)		1	P	09/28/00	
Second installment	F/Y 02				25,000
Third installment	F/Y 03				25,000
Fourth installment	F/Y 04				25,000
<u>WV State Museum Board</u>					
Museum Renovation		2	C	01/27/00	
First installment					175,000
Second installment					175,000
<u>WV Symphony Orchestra</u>					
Annual Sustaining Fund (2001-2002)	F/Y 01	2	C	01/25/01	15,000
New Administrative Positions		2	P	05/03/01	
Second installment					67,750

CLAY FOUNDATION, INC.
TOTAL OF FUTURE GRANTS TO BE PAID
AS OF OCTOBER 31, 2001

Total

Center for the Arts & Sciences

Endowment Fund Pledge:	
Operations	\$10,000,000.00
Building	5,000,000.00
Annual Awards Prior to Building Endowment Funding (5 x \$250,000)	1,250,000.00
Operations/Endowment (First Year Earnings Pledge)	<u>500,000.00</u>
	16,750,000.00

Other Miscellaneous Grants

Detail On the Attached Schedule	<u>4,099,200.00</u>
	<u>\$20,849,200.00</u>